

January 17, 2013

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 57<sup>th</sup> Street, 7<sup>th</sup> Floor  
New York, NY 10022  
Attn: Paul M. Friedman

**RE: Monthly Report Dated January 3, 2013**

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 **December 5, 2012** to and including **January 3, 2013**.

Sincerely,

TICC CLO 2012-1 LLC,

**By: TICC Capital Corp. as Collateral Manager**



Saul Rosenthal  
President

# TICC CLO 2012-1 LLC

As Of 02-Jan-2013 Scenario : Initial

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# Portfolio Assets: Requirements Summary

## Requirements Summary

	Outcome	Requirement	Result
<b>Collateral Quality</b>			
Maximum Moody's Weighted Average Rating Factor Test	3111	<=3270	PASS
Minimum Weighted Average Coupon Test	0.00%	>=7.00%	N/A
Minimum Weighted Average Moody's Recovery Rate Test	47.8%	>= 41.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test			PASS
Minimum Weighted Average S&P Recovery Rate Test - Class A-1	36.6%	>= 32.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class B-1	45.5%	>= 39.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class C-1	51.0%	>= 44.25%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class D-1	57.3%	>= 46.50%	PASS
Minimum Weighted Average Spread Test	6.12%	>=6.00%	PASS
Moody's Diversity Test	24	>=20	PASS
Weighted Average Life Test	4.97	<=7.75	PASS
<b>Concentration Limitation</b>			
Concentration Limitation: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments	100.0%	>= 90.0%	PASS
Concentration Limitation: (ii) Second Lien Loans	7.4%	<= 15.0%	PASS
Concentration Limitation: (iii) Bonds	0.0%	<= 10.0%	PASS
Concentration Limitation: (iv) Fourth highest Obligor	3.5%	<= 3.5%	PASS
Concentration Limitation: (iv) Highest Obligor	3.9%	<= 4.0%	PASS
Concentration Limitation: (iv) Seventh highest Obligor	3.0%	<= 3.0%	PASS
Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans	0.0%	<= 5.0%	PASS
Concentration Limitation: (v) Highest Obligor having Moody's Rating based on credit estimates and/or private ratings, per clause (a)	3.0%	<= 3.0%	PASS
Concentration Limitation: (vi) Moody's Default Probability Rating of "Caa1" or below (other than a Defaulted Obligation)	9.8%	<= 20.0%	PASS
Concentration Limitation: (vii) S&P Rating of "CCC+" or below (other than a Defaulted Obligation)	2.4%	<= 12.5%	PASS
Concentration Limitation: (viii) Fixed Rate Obligations	0.0%	<= 5.0%	PASS

## Asset Information

Defaulted Obligations \$0.00

## Liability Information

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

\* Deferred Interests or Participating Payments are excluded from totals

## Portfolio Assets: Requirements Summary

Outcome Requirement Result

### Concentration Limitation

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



## Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
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### Concentration Limitation

Concentration Limitation: (xviii) Domiciled outside the United States	0.0%	<= 5.0%	PASS
Concentration Limitation: (xx) Fourth highest S&P Industry Classification	12.0%	<= 15.0%	PASS
Concentration Limitation: (xx)(x) Highest S&P Industry Classification	18.4%	<= 20.0%	PASS
Concentration Limitation: (xx)(y) Third highest S&P Industry Classification	12.8%	<= 17.5%	PASS
Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification	10.0%	<= 15.0%	PASS
Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification	17.5%	<= 20.0%	PASS
Concentration Limitation: (xxi)(y) Third highest Moody's Industry Classification	14.6%	<= 17.5%	PASS
Concentration Limitation: (xxii) Collateral Obligations that pay interest at least annually, but less frequently than quarterly	0.0%	<= 10.0%	PASS
Concentration Limitation: (xxiii) Cov-Lite Loans	9.7%	<= 10.0%	PASS
Concentration Limitation: (xxiv) Long Dated Obligations	0.0%	<= 0.0%	PASS
Concentration Limitation: (xxv) Middle Market Loans	2.4%	<= 25.0%	PASS
Concentration Limitation: (xxvi) Collateral Obligations with indicative pricing from one or more Approved Third Party Pricing Services	100.0%	>= 90.0%	PASS

### Counterparty Criteria

Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1	0.0%	<= 12.5%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2	0.0%	<= 0.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1	0.0%	<= 7.5%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa	0.0%	<= 20.0%	PASS

## Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
<b>Counterparty Criteria</b>			
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1:	0.0%	<= 10.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2:	0.0%	<= 0.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2 and P1:	0.0%	<= 5.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa1:	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa2:	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa3:	0.0%	<= 15.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aaa:	0.0%	<= 20.0%	PASS
<b>Coverage</b>			
Class A/B Interest Coverage Test	269.08%	>= 160.00%	PASS
Class A/B Overcollateralization Ratio Test	165.48%	>= 152.50%	PASS
Class C-1 Interest Coverage Test	216.58%	>= 140.00%	PASS
Class C-1 Overcollateralization Ratio Test	148.10%	>= 136.50%	PASS
Class D-1 Interest Coverage Test	178.88%	>= 120.00%	PASS
Class D-1 Overcollateralization Ratio Test	135.15%	>= 126.00%	PASS
Interest Diversion Test	135.15%	>= 126.00%	PASS
<b>Summary</b>			
Portfolio Assets: Discounted Obligations (z) Purchased at less than 75% per clause (y)	0.00%	<= 2.50%	PASS
Portfolio Assets: Discounted Obligations (z) Purchased per clause (y)	0.00%	<= 5.00%	PASS
Portfolio Assets: Discounted Obligations (z) Purchased per clause (y) since Closing Date	0.00%	<= 10.00%	PASS
Portfolio Assets: Discretionary Reason For Sale	0.00%	<= 20.00%	PASS
Portfolio Assets: Moody's Derived Rating Per Clause (e)(i)(C)(ii)	0.00%	<= 5.00%	PASS
Portfolio Assets: Moody's Rating via RiskCalc Application	\$0.00	\$32,434,889.87	PASS

# Portfolio Assets: Asset Information

Total Number of Assets

42

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	0.9249%
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Term Loan	\$4,500,000.00	\$4,500,000.00	B2	B2	B+	6.0000%	4.7500%	05-Oct-2018	2.7748%
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Term Loan	\$6,015,625.00	\$6,015,625.00	B1	B2	B	7.2500%	5.7500%	22-Nov-2017	3.7094%
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	3.4444%
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Term Loan	\$4,800,000.00	\$4,800,000.00	B1	B2	B+	6.5000%	5.2500%	04-Oct-2018	2.9598%
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Term Loan	\$3,000,000.00	\$3,000,000.00	Ba3	B1	B	5.0000%	3.7500%	10-Dec-2019	1.8499%
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	2.8673%
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Term Loan	\$2,984,025.21	\$2,984,025.21	B1	B1	B	5.7500%	4.5000%	26-Jul-2018	1.8400%
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Term Loan	\$4,800,000.00	\$4,800,000.00	B1	B2	B	6.2500%	5.0000%	11-Nov-2019	2.9598%
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Term Loan	\$4,000,000.00	\$4,000,000.00	B1	B2	B	5.7500%	4.5000%	12-Oct-2018	2.4665%
First Data Corp - Extended 2017 Dollar Term	FRSTD_TL	Term Loan	\$4,000,000.00	\$4,000,000.00	B1	B3	B	5.2107%	5.0000%	24-Mar-2017	2.4665%
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Term Loan	\$3,469,565.22	\$3,469,565.22	B1	B2	B	6.0000%	4.7500%	29-Oct-2019	2.1394%
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Term Loan	\$1,890,547.26	\$1,890,547.26	B2	B2	B	6.0000%	4.7500%	14-Dec-2017	1.1657%
Grede I LLC - Term B Loan	GREDEHLD_TL	Term Loan	\$2,142,857.14	\$2,142,857.14	B2	B1	B+	7.0000%	5.5000%	03-Apr-2017	1.3213%
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Term Loan	\$1,949,882.22	\$1,949,882.22	B1	B2	B	6.5000%	5.2500%	03-Jan-2018	1.2023%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Term Loan	\$2,992,500.00	\$2,992,500.00	Ba3	B2	B	5.2500%	4.0000%	05-Apr-2018	1.8452%
Integra Telecom Holdings Inc - Term Loan	INTGRATLTCM_TL	Term Loan	\$6,367,346.94	\$6,367,346.94	B3	B3	B	9.2500%	7.2500%	15-Apr-2015	3.9262%
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	2.9598%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Term Loan	\$997,478.99	\$997,478.99	B1	B1	B+	5.5000%	4.0000%	01-Jul-2017	0.6151%
MModal Inc - Term B Loan	MMODAL_BTL	Term Loan	\$3,990,112.36	\$3,990,112.36	Ba3	B2	B+	6.7500%	5.5000%	16-Aug-2019	2.4604%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Term Loan	\$2,925,000.00	\$2,925,000.00	Ba3	B1	BB-	7.0000%	5.5000%	24-Apr-2018	1.8036%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Term Loan	\$4,757,719.24	\$4,757,719.24	B1	B2	B	8.2500%	6.7500%	30-Nov-2017	2.9337%
National Vision Inc - Term Loan	NATLVISN_TL	Term Loan	\$3,970,000.00	\$3,970,000.00	B1	B2	B+	7.0000%	5.7500%	02-Aug-2018	2.4480%
New Breed Inc - Term Loan	NEWBREDINC_TL	Term Loan	\$4,000,000.00	\$4,000,000.00	B2	B2	B	6.0000%	4.7500%	01-Oct-2019	2.4665%
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	2.9198%
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSOL_TL	Term Loan	\$3,861,789.47	\$3,861,789.47	***	***	***	7.7500%	6.0000%	17-Apr-2013	2.3813%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Term Loan	\$21,384.25	\$0.00	***	***	***	7.7500%	6.0000%	17-Apr-2013	0.0000%
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Term Loan	\$3,491,250.00	\$3,491,250.00	Ba3	B1	B+	5.7500%	4.5000%	31-Mar-2017	2.1528%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Term Loan	\$3,990,000.00	\$3,990,000.00	Ba3	B2	B	5.5025%	4.2500%	10-Oct-2018	2.4603%
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Term Loan	\$3,683,076.92	\$3,683,076.92	B2	B2	B	5.7500%	4.5000%	13-Nov-2018	2.2711%
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Term Loan	\$3,979,949.87	\$3,979,949.87	B1	B2	B	5.7500%	4.5000%	13-Feb-2019	2.4541%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Term Loan	\$2,984,962.41	\$2,984,962.41	Ba2	Ba3	BB-	4.0000%	3.0000%	29-Mar-2019	1.8406%
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	2.9598%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Term Loan	\$2,790,549.65	\$2,790,549.65	Ba3	B2	B	5.0000%	3.7500%	26-May-2017	1.7207%
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	3.9464%
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Term Loan	\$4,000,000.00	\$4,000,000.00	B3	B2	B	8.5000%	7.0000%	13-Nov-2018	2.4665%
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	2.4665%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Term Loan	\$2,985,000.00	\$2,985,000.00	B3	B2	B+	9.0000%	7.5000%	16-Apr-2018	1.8406%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Term Loan	\$4,787,909.32	\$4,787,909.32	B1	B2	B	5.7500%	4.5000%	30-Nov-2017	2.9523%
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	3.4531%
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTYSDE_FL	Term Loan	\$4,000,000.00	\$4,000,000.00	B2	B3	B	5.7500%	4.5000%	25-Oct-2019	2.4665%
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Term Loan	\$3,341,625.00	\$3,341,625.00	Ba3	B1	B	5.5000%	4.2500%	27-Oct-2017	2.0605%
<b>Grand Total</b>			<b>\$159,541,291.60</b>	<b>\$159,519,907.35</b>							

## 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
<b>Grand Total</b>						<b>\$2,015,919.67</b>		<b>\$120,000,000.00</b>

## Portfolio Assets: Account Balances

Account Name	Account Number	Account Type	Balance	Reinvestment Income
TICC CLO 2012-1 LLC - Custodial Account	716741	General	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Expense Reserve Account	716743	Reserve	\$10,333.50	\$5.38
TICC CLO 2012-1 LLC - Interest Collection Account	716740	Interest	\$2,422,362.20	\$1,260.03
TICC CLO 2012-1 LLC - Payment Account	716739	General	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Principal Collection Account	716740	Principal	\$2,654,542.00	\$1,380.80
TICC CLO 2012-1 LLC - Ramp-Up Account	716742	Principal	\$0.01	\$0.00
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
<b>Grand Total</b>			<b>\$5,087,237.71</b>	<b>\$2,646.21</b>

# Portfolio Assets: Purchase & Sale Activity

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
<b>Facility Increase</b>								
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	31-Dec-2012	\$7,718.81	\$0.00	(\$7,718.81)	\$0.00	(\$7,718.81)	
<b>Facility Increase Subtotal</b>			<b>\$7,718.81</b>		<b>(\$7,718.81)</b>	<b>\$0.00</b>	<b>(\$7,718.81)</b>	
<b>LIBOR Paydown</b>								
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	31-Dec-2012	(\$7,987.39)	\$0.00	\$7,987.39	\$0.00	\$7,987.39	
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	02-Jan-2013	(\$8,695.65)	\$0.00	\$8,695.65	\$0.00	\$8,695.65	
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	31-Dec-2012	(\$33,167.50)	\$0.00	\$33,167.50	\$0.00	\$33,167.50	
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	31-Dec-2012	(\$7,500.00)	\$0.00	\$7,500.00	\$0.00	\$7,500.00	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	31-Dec-2012	(\$16,326.53)	\$0.00	\$16,326.53	\$0.00	\$16,326.53	
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	31-Dec-2012	(\$2,521.01)	\$0.00	\$2,521.01	\$0.00	\$2,521.01	
MModal Inc - Term B Loan	MMODAL_BTL	31-Dec-2012	(\$9,887.64)	\$0.00	\$9,887.64	\$0.00	\$9,887.64	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	31-Dec-2012	(\$37,500.00)	\$0.00	\$37,500.00	\$0.00	\$37,500.00	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	31-Dec-2012	(\$12,014.44)	\$0.00	\$12,014.44	\$0.00	\$12,014.44	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	31-Dec-2012	(\$65,700.40)	\$0.00	\$65,700.40	\$0.00	\$65,700.40	
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	31-Dec-2012	(\$363.81)	\$0.00	\$363.81	\$0.00	\$363.81	
Presidio Inc - New Term Loan	PRESIDIO_FLTL	31-Dec-2012	(\$8,750.00)	\$0.00	\$8,750.00	\$0.00	\$8,750.00	
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	31-Dec-2012	(\$9,230.77)	\$0.00	\$9,230.77	\$0.00	\$9,230.77	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	31-Dec-2012	(\$10,025.06)	\$0.00	\$10,025.06	\$0.00	\$10,025.06	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	31-Dec-2012	(\$7,518.80)	\$0.00	\$7,518.80	\$0.00	\$7,518.80	
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	31-Dec-2012	(\$7,121.87)	\$0.00	\$7,121.87	\$0.00	\$7,121.87	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	31-Dec-2012	(\$7,500.00)	\$0.00	\$7,500.00	\$0.00	\$7,500.00	
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	31-Dec-2012	(\$12,090.68)	\$0.00	\$12,090.68	\$0.00	\$12,090.68	
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	31-Dec-2012	(\$8,375.00)	\$0.00	\$8,375.00	\$0.00	\$8,375.00	
<b>LIBOR Paydown Subtotal</b>			<b>(\$272,276.56)</b>		<b>\$272,276.56</b>	<b>\$0.00</b>	<b>\$272,276.56</b>	
<b>Prime Paydown</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	31-Dec-2012	(\$117,187.50)	\$0.00	\$117,187.50	\$0.00	\$117,187.50	
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	31-Dec-2012	(\$10,000.00)	\$0.00	\$10,000.00	\$0.00	\$10,000.00	
<b>Prime Paydown Subtotal</b>			<b>(\$127,187.50)</b>		<b>\$127,187.50</b>	<b>\$0.00</b>	<b>\$127,187.50</b>	
<b>Purchases</b>								
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	14-Dec-2012	\$3,000,000.00	\$99.00	(\$2,970,000.00)	\$0.00	(\$2,970,000.00)	
Grede I LLC - Term B Loan	GREDEHLD_TL	27-Dec-2012	\$2,142,857.14	\$99.50	(\$2,132,142.85)	\$0.00	(\$2,132,142.85)	
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	05-Dec-2012	\$3,350,000.00	\$99.00	(\$3,316,500.00)	\$0.00	(\$3,316,500.00)	
<b>Purchases Subtotal</b>			<b>\$8,492,857.14</b>		<b>(\$8,418,642.85)</b>	<b>\$0.00</b>	<b>(\$8,418,642.85)</b>	
<b>Sales</b>								
Aspen Dental Management Inc - Replacement Term Loan	ASPNDN_RPLCTL	21-Dec-2012	(\$3,989,949.75)	\$95.13	\$3,795,439.70	\$0.00	\$3,795,439.70	Credit Risk
<b>Sales Subtotal</b>			<b>(\$3,989,949.75)</b>		<b>\$3,795,439.70</b>	<b>\$0.00</b>	<b>\$3,795,439.70</b>	
<b>Grand Total</b>			<b>\$4,111,162.14</b>		<b>(\$4,231,457.90)</b>	<b>\$0.00</b>	<b>(\$4,231,457.90)</b>	

# 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

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	165.48%	>= 152.50%	<b>PASS</b>

<b>Collateral</b>			
Aggregate Principal Balance of Collateral Obligations		\$159,519,907.35	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$2,654,542.00	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$162,174,449.35</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$98,000,000.00</b>

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

# 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

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	148.10%	>= 136.50%	<b>PASS</b>

<b>Collateral</b>			
Aggregate Principal Balance of Collateral Obligations		\$159,519,907.35	
<b>Less:</b>			
Total Haircut Amount		\$0.00	
<b>Plus:</b>			
Principal Proceeds		\$2,654,542.00	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$162,174,449.35</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$109,500,000.00</b>

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



# 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

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	135.15%	>= 126.00%	<b>PASS</b>

<b>Collateral</b>			
Aggregate Principal Balance of Collateral Obligations		\$159,519,907.35	
<b>Less:</b>			
Total Haircut Amount		\$0.00	
<b>Plus:</b>			
Principal Proceeds		\$2,654,542.00	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$162,174,449.35</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$120,000,000.00</b>

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

# 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

	<b>Outcome</b>	<b>Requirement</b>	
Interest Coverage %	269.08%	>= 160.00%	<b>PASS</b>

**Actual:**

Interest Received on CDS	\$2,422,362.20	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
<b>Subtotal:</b>		<b>\$2,422,362.20</b>

**Projected:**

Interest on CDS	\$1,180,754.52	
Reinvestment Income	\$267.77	
Interest on Account Balances	\$2,646.21	
<b>Subtotal:</b>		<b>\$1,183,668.50</b>

**Less:**

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

**Collateral Interest Amount (Numerator):** **\$3,606,030.70**

**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
<b>Class A-1 Notes</b>						
2.4682%	0.7182%	1.7500%	23-Aug-2012	25-Feb-2013	<u>\$88,000,000.00</u>	<u>\$1,122,185.53</u>
				<b>Class A-1 Notes Subtotal</b>	<b>\$88,000,000.00</b>	<b>\$1,122,185.53</b>
<b>Class B-1 Notes</b>						
4.2182%	0.7181%	3.5000%	23-Aug-2012	25-Feb-2013	<u>\$10,000,000.00</u>	<u>\$217,937.75</u>

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

# Class C-1 Interest Coverage Test

Report Summary

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

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

	<b>Outcome</b>	<b>Requirement</b>	
<b>Interest Coverage %</b>	216.58%	>= 140.00%	<b>PASS</b>

**Actual:**

Interest Received on CDS	\$2,422,362.20	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
<b>Subtotal:</b>		<b>\$2,422,362.20</b>

**Projected:**

Interest on CDS	\$1,180,754.52	
Reinvestment Income	\$267.77	
Interest on Account Balances	\$2,646.21	
<b>Subtotal:</b>		<b>\$1,183,668.50</b>

**Less:**

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

**Collateral Interest Amount (Numerator):** **\$3,606,030.70**

**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
<b>Class A-1 Notes</b>						
2.4682%	0.7182%	1.7500%	23-Aug-2012	25-Feb-2013	\$88,000,000.00	\$1,122,185.53
				<b>Class A-1 Notes Subtotal</b>	<b>\$88,000,000.00</b>	<b>\$1,122,185.53</b>
<b>Class B-1 Notes</b>						
4.2182%	0.7181%	3.5000%	23-Aug-2012	25-Feb-2013	\$10,000,000.00	\$217,937.75

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

# 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

	<b>Outcome</b>	<b>Requirement</b>	
Interest Coverage %	178.88%	>= 120.00%	<b>PASS</b>

**Actual:**

Interest Received on CDS	\$2,422,362.20	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
<b>Subtotal:</b>		<b>\$2,422,362.20</b>

**Projected:**

Interest on CDS	\$1,180,754.52	
Reinvestment Income	\$267.77	
Interest on Account Balances	\$2,646.21	
<b>Subtotal:</b>		<b>\$1,183,668.50</b>

**Less:**

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

**Collateral Interest Amount (Numerator):** **\$3,606,030.70**

**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
<b>Class A-1 Notes</b>						
2.4682%	0.7182%	1.7500%	23-Aug-2012	25-Feb-2013	\$88,000,000.00	\$1,122,185.53
					<b>Class A-1 Notes Subtotal</b>	<b>\$1,122,185.53</b>
<b>Class B-1 Notes</b>						
4.2182%	0.7181%	3.5000%	23-Aug-2012	25-Feb-2013	\$10,000,000.00	\$217,937.75

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

# Interest Diversion Test

**Report Summary**

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

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

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	135.15%	>= 126.00%	<b>PASS</b>

<b>Collateral</b>			
Aggregate Principal Balance of Collateral Obligations		\$159,519,907.35	
Less:			
Total Haircut Amount		\$0.00	
Plus:			
Principal Proceeds		\$2,654,542.00	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$162,174,449.35</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$120,000,000.00</b>

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



## Portfolio Assets: Principal Financed Accrued Interest

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

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*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

3111

Maximum Moody's Weighted Average Rating Factor

<=3270

**Result**

**PASS**

Description	Security ID	Asset Type	Principal Balance	Moody's DP Rating AF CW - Adjusted	Rating Factor	Weight
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	\$4,500,000.00	B2	2,720.00	\$12,240,000,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	\$6,015,625.00	B3	3,490.00	\$20,994,531,250.00
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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	\$3,000,000.00	B1	2,220.00	\$6,660,000,000.00
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	\$2,984,025.21	B1	2,220.00	\$6,624,535,966.20
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	\$4,800,000.00	B3	3,490.00	\$16,752,000,000.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	\$3,469,565.22	B2	2,720.00	\$9,437,217,398.40
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Loan	\$1,890,547.26	B2	2,720.00	\$5,142,288,547.20
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	\$2,142,857.14	B1	2,220.00	\$4,757,142,850.80
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	\$1,949,882.22	B3	3,490.00	\$6,805,088,947.80
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	\$2,992,500.00	B2	2,720.00	\$8,139,600,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	\$6,367,346.94	B3	3,490.00	\$22,222,040,820.60
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	\$4,800,000.00	***	***	***
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	\$997,478.99	B2	2,720.00	\$2,713,142,852.80
MModal Inc - Term B Loan	MMODAL_BTL	Loan	\$3,990,112.36	B2	2,720.00	\$10,853,105,619.20
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	\$2,925,000.00	B1	2,220.00	\$6,493,500,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	\$4,757,719.24	B2	2,720.00	\$12,940,996,332.80
National Vision Inc - Term Loan	NTLVISN_TL	Loan	\$3,970,000.00	B2	2,720.00	\$10,798,400,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	\$4,735,135.13	B1	2,220.00	\$10,511,999,988.60
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	\$3,861,789.47	***	***	***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Loan	\$0.00	***	***	***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	\$3,491,250.00	B1	2,220.00	\$7,750,575,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	\$3,990,000.00	B2	2,720.00	\$10,852,800,000.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	\$3,683,076.92	B2	2,720.00	\$10,017,969,222.40
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	\$3,979,949.87	B2	2,720.00	\$10,825,463,646.40
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	\$2,984,962.41	Ba3	1,766.00	\$5,271,443,616.06
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	\$2,790,549.65	B2	2,720.00	\$7,590,295,048.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	\$6,400,000.00	Caa2	6,500.00	\$41,600,000,000.00
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	\$4,000,000.00	B1	2,220.00	\$8,880,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	\$2,985,000.00	B2	2,720.00	\$8,119,200,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	\$4,787,909.32	B2	2,720.00	\$13,023,113,350.40
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Loan	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	\$3,341,625.00	B1	2,220.00	\$7,418,407,500.00

Grand Total \$159,519,907.35

\$496,174,909,512.66

# Minimum Weighted Average Spread Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$159,519,907.34
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$159,519,907.34
Target Initial Par Amount	\$160,000,000.00
LIBOR applicable to the Secured Notes during Interest Accrual Period	0.7182%
LIBOR as of the preceding Interest Determination Date	0.7182%
Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest)	\$0.00
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$9,762,672.94
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

## Minimum Weighted Average Spread Test

Weighted Average Spread (excluding Defaults and Capitalized Interest)	6.120%	
Excess Weighted Average Coupon	0.000%	
Weighted Average Spread plus Excess Weighted Average Coupon		6.12%
Minimum Weighted Average Spread		>=6.00%

**Result:** **PASS**

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	Is Libor Floor	Libor Base Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
<b>Float</b>											
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Monthly	\$1,500,000.00	No	LIBOR	Yes	1.2500%	6.5000%	5.2500%	5.7819%	\$86,727.75
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Quarterly	\$4,500,000.00	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$237,683.25
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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Monthly	\$3,000,000.00	No	LIBOR	Yes	1.2500%	5.0000%	3.7500%	4.2819%	\$128,455.50
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Quarterly	\$4,650,000.00	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$245,606.03
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Monthly	\$2,984,025.21	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$150,151.67
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Quarterly	\$790,050.00	No	LIBOR	Yes	1.2500%	6.2500%	5.0000%	5.5319%	\$43,704.38
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Quarterly	\$4,009,950.00	No	LIBOR	Yes	1.2500%	6.2500%	5.0000%	5.5319%	\$221,824.42
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Bi-monthly	\$4,000,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$201,274.00
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
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Quarterly	\$3,469,565.22	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$183,257.23
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Quarterly	\$1,890,547.26	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$99,855.87
Grede I LLC - Term B Loan	GREDEHLD_TL	Bi-monthly	\$733,721.17	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$46,091.26
Grede I LLC - Term B Loan	GREDEHLD_TL	Quarterly	\$675,414.79	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$42,428.54

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
Grede I LLC - Term B Loan	GREDEHLD_TL	Quarterly	\$733,721.17	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$46,091.26
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$633,488.70	No	LIBOR	Yes	1.2500%	6.5000%	5.2500%	5.7819%	\$36,627.37
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$1,316,393.52	No	LIBOR	Yes	1.2500%	6.5000%	5.2500%	5.7819%	\$76,111.90
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Quarterly	\$2,992,500.00	No	LIBOR	Yes	1.2500%	5.2500%	4.0000%	4.5319%	\$135,615.61
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	\$3,134,693.88	No	LIBOR	Yes	2.0000%	9.2500%	7.2500%	8.5319%	\$267,447.38
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Quarterly	\$4,800,000.00	No	LIBOR	Yes	1.5000%	10.0000%	8.5000%	9.2819%	\$445,528.80
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Quarterly	\$7,605.57	No	LIBOR	Yes	1.5000%	5.5000%	4.0000%	4.7819%	\$363.69
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Quarterly	\$989,873.42	No	LIBOR	Yes	1.5000%	5.5000%	4.0000%	4.7819%	\$47,334.26
MModal Inc - Term B Loan	MMODAL_BTL	Quarterly	\$3,990,112.36	No	LIBOR	Yes	1.2500%	6.7500%	5.5000%	6.0319%	\$240,677.59
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$425,000.00	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$26,697.86
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	Monthly	\$4,757,719.23	No	LIBOR	Yes	1.5000%	8.2500%	6.7500%	7.5319%	\$358,344.28
National Vision Inc - Term Loan	NTLVISN_TL	Bi-monthly	\$103,333.33	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$6,491.25
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$266,666.67	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$16,751.60
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$3,600,000.00	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$226,146.60
New Breed Inc - Term Loan	NEWBREDINC_TL	Monthly	\$666,666.67	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$35,212.33
New Breed Inc - Term Loan	NEWBREDINC_TL	Quarterly	\$3,333,333.33	No	LIBOR	Yes	1.2500%	6.0000%	4.7500%	5.2819%	\$176,061.67
NexTag Inc - Term Loan	NEXTAGINC_TL	Quarterly	\$4,735,135.13	No	LIBOR	Yes	1.5000%	7.0000%	5.5000%	6.2819%	\$297,454.09
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Quarterly	\$3,861,789.47	No	LIBOR	Yes	1.7500%	7.7500%	6.0000%	7.0319%	\$271,555.24
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Quarterly	\$3,491,250.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$175,674.46
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$10,000.00	No	PRIME		1.2500%	6.5000%	3.2500%	5.7818%	\$578.18
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$3,980,000.00	No	LIBOR	Yes	1.2500%	5.5000%	4.2500%	4.7819%	\$190,317.63
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Quarterly	\$3,683,076.92	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$185,326.91
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Monthly	\$3,979,949.87	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$200,265.11
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Monthly	\$2,984,962.41	No	LIBOR	Yes	1.0000%	4.0000%	3.0000%	3.2819%	\$97,961.99
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Quarterly	\$4,800,000.00	No	LIBOR	Yes	1.2500%	7.0000%	5.7500%	6.2819%	\$301,528.80
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Quarterly	\$2,790,549.65	No	LIBOR	Yes	1.2500%	5.0000%	3.7500%	4.2819%	\$119,487.15
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Monthly	\$6,400,000.00	No	LIBOR	Yes	1.2500%	10.5000%	9.2500%	9.7819%	\$626,038.40
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Quarterly	\$4,000,000.00	No	LIBOR	Yes	1.5000%	8.5000%	7.0000%	7.7819%	\$311,274.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	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	\$2,985,000.00	No	LIBOR	Yes	1.5000%	9.0000%	7.5000%	8.2819%	\$247,213.22
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Quarterly	\$4,787,909.32	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$240,920.42
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	Yes	1.5000%	9.5000%	8.0000%	8.7819%	\$491,783.60
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Quarterly	\$4,000,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.0319%	\$201,274.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Monthly	\$3,341,625.00	No	LIBOR	Yes	1.2500%	5.5000%	4.2500%	4.7819%	\$159,791.50
<b>Float Subtotal</b>			<b>\$159,519,907.34</b>								<b>\$9,762,672.94</b>
<b>Grand Total</b>			<b>\$159,519,907.34</b>								<b>\$9,762,672.94</b>

## Minimum Weighted Average Coupon Test

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APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$159,519,907.34
APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$0.00
Aggregate Coupon (excluding Defaults and Capitalized Interest)	\$0.00

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### Minimum Weighted Average Fixed Rate Coupon Test

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

Result: N/A

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*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)	\$159,519,907.34
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$159,519,907.34
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$8,778,341.64
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Weighted Average Spread for S&P CDO Monitor (excluding Defaults and Capitalized Interest) 5.503%

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
<b>Float</b>									
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Monthly	\$1,500,000.00	No	LIBOR	6.5000%	5.2500%	5.2500%	\$78,750.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Quarterly	\$4,500,000.00	No	LIBOR	6.0000%	4.7500%	4.7500%	\$213,750.00
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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Monthly	\$3,000,000.00	No	LIBOR	5.0000%	3.7500%	3.7500%	\$112,500.00
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	\$2,984,025.21	No	LIBOR	5.7500%	4.5000%	4.5000%	\$134,281.13
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Quarterly	\$790,050.00	No	LIBOR	6.2500%	5.0000%	5.0000%	\$39,502.50
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Quarterly	\$4,009,950.00	No	LIBOR	6.2500%	5.0000%	5.0000%	\$200,497.50
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Bi-monthly	\$4,000,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$180,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Monthly	\$4,000,000.00	No	LIBOR	5.2107%	5.0000%	5.0000%	\$200,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Quarterly	\$3,469,565.22	No	LIBOR	6.0000%	4.7500%	4.7500%	\$164,804.35
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Quarterly	\$1,890,547.26	No	LIBOR	6.0000%	4.7500%	4.7500%	\$89,801.00
Grede I LLC - Term B Loan	GREDEHLD_TL	Bi-monthly	\$733,721.17	No	LIBOR	7.0000%	5.5000%	5.5000%	\$40,354.66
Grede I LLC - Term B Loan	GREDEHLD_TL	Quarterly	\$675,414.79	No	LIBOR	7.0000%	5.5000%	5.5000%	\$37,147.81
Grede I LLC - Term B Loan	GREDEHLD_TL	Quarterly	\$733,721.17	No	LIBOR	7.0000%	5.5000%	5.5000%	\$40,354.66
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$633,488.70	No	LIBOR	6.5000%	5.2500%	5.2500%	\$33,258.16
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Quarterly	\$1,316,393.52	No	LIBOR	6.5000%	5.2500%	5.2500%	\$69,110.66
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Quarterly	\$2,992,500.00	No	LIBOR	5.2500%	4.0000%	4.0000%	\$119,700.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Monthly	\$3,232,653.06	No	LIBOR	9.2500%	7.2500%	7.2500%	\$234,367.35
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Quarterly	\$3,134,693.88	No	LIBOR	9.2500%	7.2500%	7.2500%	\$227,265.31
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Quarterly	\$4,800,000.00	No	LIBOR	10.0000%	8.5000%	8.5000%	\$408,000.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Quarterly	\$7,605.57	No	LIBOR	5.5000%	4.0000%	4.0000%	\$304.22
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Quarterly	\$989,873.42	No	LIBOR	5.5000%	4.0000%	4.0000%	\$39,594.94
MModal Inc - Term B Loan	MMODAL_BTL	Quarterly	\$3,990,112.36	No	LIBOR	6.7500%	5.5000%	5.5000%	\$219,456.18
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Quarterly	\$425,000.00	No	LIBOR	7.0000%	5.5000%	5.5000%	\$23,375.00
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	Monthly	\$4,757,719.23	No	LIBOR	8.2500%	6.7500%	6.7500%	\$321,146.05
National Vision Inc - Term Loan	NTLVISN_TL	Bi-monthly	\$103,333.33	No	LIBOR	7.0000%	5.7500%	5.7500%	\$5,941.67
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$266,666.67	No	LIBOR	7.0000%	5.7500%	5.7500%	\$15,333.33
National Vision Inc - Term Loan	NTLVISN_TL	Quarterly	\$3,600,000.00	No	LIBOR	7.0000%	5.7500%	5.7500%	\$207,000.00

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
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	\$3,861,789.47	No	LIBOR	7.7500%	6.0000%	6.0000%	\$231,707.37
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Quarterly	\$3,491,250.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$157,106.25
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$10,000.00	No	PRIME	6.5000%	3.2500%	3.2500%	\$325.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Quarterly	\$3,980,000.00	No	LIBOR	5.5000%	4.2500%	4.2500%	\$169,150.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Quarterly	\$3,683,076.92	No	LIBOR	5.7500%	4.5000%	4.5000%	\$165,738.46
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Monthly	\$3,979,949.87	No	LIBOR	5.7500%	4.5000%	4.5000%	\$179,097.74
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Monthly	\$2,984,962.41	No	LIBOR	4.0000%	3.0000%	3.0000%	\$89,548.87
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Quarterly	\$4,800,000.00	No	LIBOR	7.0000%	5.7500%	5.7500%	\$276,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Quarterly	\$2,790,549.65	No	LIBOR	5.0000%	3.7500%	3.7500%	\$104,645.61
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Monthly	\$6,400,000.00	No	LIBOR	10.5000%	9.2500%	9.2500%	\$592,000.00
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Quarterly	\$4,000,000.00	No	LIBOR	8.5000%	7.0000%	7.0000%	\$280,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	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	\$2,985,000.00	No	LIBOR	9.0000%	7.5000%	7.5000%	\$223,875.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Quarterly	\$4,787,909.32	No	LIBOR	5.7500%	4.5000%	4.5000%	\$215,455.92
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	9.5000%	8.0000%	8.0000%	\$448,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Quarterly	\$4,000,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$180,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Monthly	\$3,341,625.00	No	LIBOR	5.5000%	4.2500%	4.2500%	\$142,019.06
		<b>Float Subtotal</b>	<b>\$159,519,907.34</b>						<b>\$8,778,341.64</b>
		<b>Grand Total</b>	<b>\$159,519,907.34</b>						<b>\$8,778,341.64</b>



# Minimum Weighted Average Moody's Recovery Rate Test

Principal Balance Total	\$159,519,907.35
Recovery Amount Total	\$76,222,482.58
Moody Minimum Weighted Average Recovery Rate	47.8%
Requirement	>= 41.00%

**RESULT** **PASS**

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
<b>Senior Secured Loan - Differential &gt;= +2</b>								
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	\$2,992,500.00	60.0000%	\$1,795,500.00
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Senior Secured	B2	Ba3	\$3,990,112.36	60.0000%	\$2,394,067.42
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Senior Secured	B2	Ba3	\$3,990,000.00	60.0000%	\$2,394,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Senior Secured	B2	Ba3	\$2,790,549.65	60.0000%	\$1,674,329.79
<b>Senior Secured Loan - Differential &gt;= +2 Subtotal</b>						<b>\$22,413,162.00</b>		<b>\$13,447,897.20</b>
<b>Senior Secured Loan - Differential = +1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	B2	B1	\$6,015,625.00	50.0000%	\$3,007,812.50
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	Senior Secured	B2	B1	\$4,800,000.00	50.0000%	\$2,400,000.00
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	Senior Secured	B1	Ba3	\$3,000,000.00	50.0000%	\$1,500,000.00
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	Senior Secured	B2	B1	\$4,800,000.00	50.0000%	\$2,400,000.00
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Senior Secured	B2	B1	\$4,000,000.00	50.0000%	\$2,000,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	Senior Secured	B2	B1	\$3,469,565.22	50.0000%	\$1,734,782.61
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Senior Secured	B2	B1	\$1,949,882.22	50.0000%	\$974,941.11
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Senior Secured	***	***	\$4,800,000.00	50.0000%	\$2,400,000.00
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Senior Secured	B1	Ba3	\$2,925,000.00	50.0000%	\$1,462,500.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Senior Secured	B2	B1	\$4,757,719.24	50.0000%	\$2,378,859.62
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Senior Secured	B2	B1	\$3,970,000.00	50.0000%	\$1,985,000.00
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Senior Secured	B1	Ba3	\$3,491,250.00	50.0000%	\$1,745,625.00
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Senior Secured	B2	B1	\$3,979,949.87	50.0000%	\$1,989,974.94
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Senior Secured	Ba3	Ba2	\$2,984,962.41	50.0000%	\$1,492,481.20
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Senior Secured	B2	B1	\$4,787,909.32	50.0000%	\$2,393,954.66
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTYSDE_FL	Loan	Senior Secured	B3	B2	\$4,000,000.00	50.0000%	\$2,000,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	Senior Secured	B1	Ba3	\$3,341,625.00	50.0000%	\$1,670,812.50
<b>Senior Secured Loan - Differential = +1 Subtotal</b>						<b>\$67,073,488.28</b>		<b>\$33,536,744.14</b>
<b>Senior Secured Loan - Differential = 0</b>								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Senior Secured	B2	B2	\$1,500,000.00	45.0000%	\$675,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	Senior Secured	B2	B2	\$4,500,000.00	45.0000%	\$2,025,000.00
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	\$2,984,025.21	45.0000%	\$1,342,811.35
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Loan	Senior Secured	B2	B2	\$1,890,547.26	45.0000%	\$850,746.27
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Senior Secured	B3	B3	\$6,367,346.94	45.0000%	\$2,865,306.12
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	Senior Secured	B1	B1	\$997,478.99	45.0000%	\$448,865.55
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Senior Secured	B2	B2	\$4,000,000.00	45.0000%	\$1,800,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Senior Secured	B1	B1	\$4,735,135.13	45.0000%	\$2,130,810.81
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Senior Secured	***	***	\$3,861,789.47	60.0000%	\$2,317,073.68

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	Senior Secured	B2	B2	\$3,683,076.92	45.0000%	\$1,657,384.61
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
<b>Senior Secured Loan - Differential = 0 Subtotal</b>						<b>\$48,905,399.92</b>		<b>\$22,586,698.39</b>
<b>Senior Secured Loan - Differential = -1</b>								
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	Senior Secured	B1	B2	\$2,142,857.14	40.0000%	\$857,142.86
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	Senior Secured	B2	B3	\$4,000,000.00	40.0000%	\$1,600,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Senior Secured	B2	B3	\$2,985,000.00	40.0000%	\$1,194,000.00
<b>Senior Secured Loan - Differential = -1 Subtotal</b>						<b>\$9,127,857.14</b>		<b>\$3,651,142.86</b>
<b>Non-Senior Secured Loan - Differential = 0</b>								
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
<b>Non-Senior Secured Loan - Differential = 0 Subtotal</b>						<b>\$12,000,000.00</b>		<b>\$3,000,000.00</b>
<b>Grand Total</b>						<b>\$159,519,907.35</b>		<b>\$76,222,482.58</b>

## Minimum Weighted Average S&P Recovery Rate Test

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Weighted Average S&P Recovery Rate Test - Class A-1	PASS
Weighted Average S&P Recovery Rate Test - Class B-1	PASS
Weighted Average S&P Recovery Rate Test - Class C-1	PASS
Weighted Average S&P Recovery Rate Test - Class D-1	PASS
<b>Weighted Average S&amp;P Recovery Rate Test</b>	<b>PASS</b>

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

Class A-1 Note Rating	AAA
Principal Balance Total	\$159,519,907.35
Recovery Amount Total	\$58,393,212.43
Weighted Average Recovery Rate	36.6%
Requirement	>= 32.00%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,015,625.00	65.0000%	\$3,910,156.25
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	No	No	Senior Secured	\$2,142,857.14	65.0000%	\$1,392,857.14
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,925,000.00	65.0000%	\$1,901,250.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$11,083,482.14</b>		<b>\$7,204,263.39</b>
<b>Asset Specific Recovery Rating 2</b>								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	50.0000%	\$2,793,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	50.0000%	\$2,325,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	50.0000%	\$2,000,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	No	No	Senior Secured	\$3,469,565.22	50.0000%	\$1,734,782.61
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$2,992,500.00	50.0000%	\$1,496,250.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	No	No	Senior Secured	\$997,478.99	50.0000%	\$498,739.50
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$3,990,112.36	50.0000%	\$1,995,056.18
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,757,719.24	50.0000%	\$2,378,859.62
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,970,000.00	50.0000%	\$1,985,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$3,990,000.00	50.0000%	\$1,995,000.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	No	No	Senior Secured	\$3,683,076.92	50.0000%	\$1,841,538.46
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,979,949.87	50.0000%	\$1,989,974.94
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,984,962.41	50.0000%	\$1,492,481.20
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$2,790,549.65	50.0000%	\$1,395,274.82
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	\$4,787,909.32	50.0000%	\$2,393,954.66
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$60,629,823.97</b>		<b>\$30,314,911.99</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	30.0000%	\$450,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	No	No	Senior Secured	\$4,500,000.00	30.0000%	\$1,350,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUCOMSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	30.0000%	\$1,440,000.00
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	No	Yes	Senior Secured	\$3,000,000.00	30.0000%	\$900,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,984,025.21	30.0000%	\$895,207.56
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	No	No	Senior Secured	\$4,800,000.00	30.0000%	\$1,440,000.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$4,000,000.00	30.0000%	\$1,200,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Loan	No	No	Senior Secured	\$1,890,547.26	30.0000%	\$567,164.18
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,949,882.22	30.0000%	\$584,964.67
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	30.0000%	\$1,440,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	30.0000%	\$1,200,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	30.0000%	\$1,420,540.54
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	30.0000%	\$1,440,000.00

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	No	No	Senior Secured	\$4,000,000.00	30.0000%	\$1,200,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTYSDE_FL	Loan	No	Yes	Senior Secured	\$4,000,000.00	30.0000%	\$1,200,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	No	No	Senior Secured	\$3,341,625.00	30.0000%	\$1,002,487.50
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$59,101,214.83</b>		<b>\$17,730,364.45</b>
<b>Asset Specific Recovery Rating 4</b>								
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,491,250.00	20.0000%	\$698,250.00
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$3,491,250.00</b>		<b>\$698,250.00</b>
<b>Asset Specific Recovery Rating 5</b>								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,367,346.94	5.0000%	\$318,367.35
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,985,000.00	5.0000%	\$149,250.00
<b>Asset Specific Recovery Rating 5 Subtotal</b>						<b>\$9,352,346.94</b>		<b>\$467,617.35</b>
<b>Asset Specific Recovery Rating 6</b>								
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
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$12,000,000.00</b>		<b>\$240,000.00</b>
<b>Group B Senior Secured Loans</b>								
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,861,789.47	45.0000%	\$1,737,805.26
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$3,861,789.47</b>		<b>\$1,737,805.26</b>
<b>Grand Total</b>						<b>\$159,519,907.35</b>		<b>\$58,393,212.43</b>

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

Class B-1 Note Rating	AA
Principal Balance Total	\$159,519,907.35
Recovery Amount Total	\$72,546,228.45
Weighted Average Recovery Rate	45.5%
Requirement	>= 39.00%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,015,625.00	75.0000%	\$4,511,718.75
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	No	No	Senior Secured	\$2,142,857.14	75.0000%	\$1,607,142.86
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,925,000.00	75.0000%	\$2,193,750.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$11,083,482.14</b>		<b>\$8,312,611.61</b>
<b>Asset Specific Recovery Rating 2</b>								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	60.0000%	\$3,351,600.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	60.0000%	\$2,790,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	60.0000%	\$2,400,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	No	No	Senior Secured	\$3,469,565.22	60.0000%	\$2,081,739.13
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$2,992,500.00	60.0000%	\$1,795,500.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	No	No	Senior Secured	\$997,478.99	60.0000%	\$598,487.39
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$3,990,112.36	60.0000%	\$2,394,067.42
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,757,719.24	60.0000%	\$2,854,631.54
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,970,000.00	60.0000%	\$2,382,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$3,990,000.00	60.0000%	\$2,394,000.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	No	No	Senior Secured	\$3,683,076.92	60.0000%	\$2,209,846.15
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,979,949.87	60.0000%	\$2,387,969.92
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,984,962.41	60.0000%	\$1,790,977.44
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$2,790,549.65	60.0000%	\$1,674,329.79
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	\$4,787,909.32	60.0000%	\$2,872,745.59
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$60,629,823.97</b>		<b>\$36,377,894.38</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	40.0000%	\$600,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	No	No	Senior Secured	\$4,500,000.00	40.0000%	\$1,800,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUYSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	40.0000%	\$1,920,000.00
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	No	Yes	Senior Secured	\$3,000,000.00	40.0000%	\$1,200,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,984,025.21	40.0000%	\$1,193,610.08
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	No	No	Senior Secured	\$4,800,000.00	40.0000%	\$1,920,000.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$4,000,000.00	40.0000%	\$1,600,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Loan	No	No	Senior Secured	\$1,890,547.26	40.0000%	\$756,218.91
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,949,882.22	40.0000%	\$779,952.89
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	40.0000%	\$1,920,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	40.0000%	\$1,600,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	40.0000%	\$1,894,054.05
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	40.0000%	\$1,920,000.00

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	No	No	Senior Secured	\$4,000,000.00	40.0000%	\$1,600,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTYSDE_FL	Loan	No	Yes	Senior Secured	\$4,000,000.00	40.0000%	\$1,600,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	No	No	Senior Secured	\$3,341,625.00	40.0000%	\$1,336,650.00
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$59,101,214.83</b>		<b>\$23,640,485.93</b>
<b>Asset Specific Recovery Rating 4</b>								
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,491,250.00	26.0000%	\$907,725.00
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$3,491,250.00</b>		<b>\$907,725.00</b>
<b>Asset Specific Recovery Rating 5</b>								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,367,346.94	10.0000%	\$636,734.69
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,985,000.00	10.0000%	\$298,500.00
<b>Asset Specific Recovery Rating 5 Subtotal</b>						<b>\$9,352,346.94</b>		<b>\$935,234.69</b>
<b>Asset Specific Recovery Rating 6</b>								
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
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$12,000,000.00</b>		<b>\$480,000.00</b>
<b>Group B Senior Secured Loans</b>								
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,861,789.47	49.0000%	\$1,892,276.84
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$3,861,789.47</b>		<b>\$1,892,276.84</b>
<b>Grand Total</b>						<b>\$159,519,907.35</b>		<b>\$72,546,228.45</b>

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

Class C-1 Note Rating	A
Principal Balance Total	\$159,519,907.35
Recovery Amount Total	\$81,390,741.31
Weighted Average Recovery Rate	51.0%
Requirement	>= 44.25%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,015,625.00	80.0000%	\$4,812,500.00
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	No	No	Senior Secured	\$2,142,857.14	80.0000%	\$1,714,285.71
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,925,000.00	80.0000%	\$2,340,000.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$11,083,482.14</b>		<b>\$8,866,785.71</b>
<b>Asset Specific Recovery Rating 2</b>								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	66.0000%	\$3,686,760.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	66.0000%	\$3,069,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	66.0000%	\$2,640,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	No	No	Senior Secured	\$3,469,565.22	66.0000%	\$2,289,913.04
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$2,992,500.00	66.0000%	\$1,975,050.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	No	No	Senior Secured	\$997,478.99	66.0000%	\$658,336.13
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$3,990,112.36	66.0000%	\$2,633,474.16
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,757,719.24	66.0000%	\$3,140,094.70
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,970,000.00	66.0000%	\$2,620,200.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$3,990,000.00	66.0000%	\$2,633,400.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	No	No	Senior Secured	\$3,683,076.92	66.0000%	\$2,430,830.77
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,979,949.87	66.0000%	\$2,626,766.92
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,984,962.41	66.0000%	\$1,970,075.19
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$2,790,549.65	66.0000%	\$1,841,762.77
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	\$4,787,909.32	66.0000%	\$3,160,020.15
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$60,629,823.97</b>		<b>\$40,015,683.82</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	46.0000%	\$690,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	No	No	Senior Secured	\$4,500,000.00	46.0000%	\$2,070,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUCOMSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	46.0000%	\$2,208,000.00
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	No	Yes	Senior Secured	\$3,000,000.00	46.0000%	\$1,380,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,984,025.21	46.0000%	\$1,372,651.60
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	No	No	Senior Secured	\$4,800,000.00	46.0000%	\$2,208,000.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$4,000,000.00	46.0000%	\$1,840,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Loan	No	No	Senior Secured	\$1,890,547.26	46.0000%	\$869,651.74
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,949,882.22	46.0000%	\$896,945.82
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	46.0000%	\$2,208,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	46.0000%	\$1,840,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	46.0000%	\$2,178,162.16
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	46.0000%	\$2,208,000.00



Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	No	No	Senior Secured	\$4,000,000.00	46.0000%	\$1,840,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTYSDE_FL	Loan	No	Yes	Senior Secured	\$4,000,000.00	46.0000%	\$1,840,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	No	No	Senior Secured	\$3,341,625.00	46.0000%	\$1,537,147.50
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$59,101,214.83</b>		<b>\$27,186,558.82</b>
<b>Asset Specific Recovery Rating 4</b>								
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,491,250.00	33.0000%	\$1,152,112.50
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$3,491,250.00</b>		<b>\$1,152,112.50</b>
<b>Asset Specific Recovery Rating 5</b>								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,367,346.94	15.0000%	\$955,102.04
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,985,000.00	15.0000%	\$447,750.00
<b>Asset Specific Recovery Rating 5 Subtotal</b>						<b>\$9,352,346.94</b>		<b>\$1,402,852.04</b>
<b>Asset Specific Recovery Rating 6</b>								
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
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$12,000,000.00</b>		<b>\$720,000.00</b>
<b>Group B Senior Secured Loans</b>								
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,861,789.47	53.0000%	\$2,046,748.42
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$3,861,789.47</b>		<b>\$2,046,748.42</b>
<b>Grand Total</b>						<b>\$159,519,907.35</b>		<b>\$81,390,741.31</b>

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

Class D-1 Note Rating	BBB
Principal Balance Total	\$159,519,907.35
Recovery Amount Total	\$91,436,269.96
Weighted Average Recovery Rate	57.3%
Requirement	>= 46.50%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$6,015,625.00	85.0000%	\$5,113,281.25
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	No	No	Senior Secured	\$2,142,857.14	85.0000%	\$1,821,428.57
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	No	No	Senior Secured	\$2,925,000.00	85.0000%	\$2,486,250.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$11,083,482.14</b>		<b>\$9,420,959.82</b>
<b>Asset Specific Recovery Rating 2</b>								
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	Loan	No	No	Senior Secured	\$5,586,000.00	73.0000%	\$4,077,780.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	No	No	Senior Secured	\$4,650,000.00	73.0000%	\$3,394,500.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	No	No	Senior Secured	\$4,000,000.00	73.0000%	\$2,920,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	No	No	Senior Secured	\$3,469,565.22	73.0000%	\$2,532,782.61
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	No	No	Senior Secured	\$2,992,500.00	73.0000%	\$2,184,525.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	No	No	Senior Secured	\$997,478.99	73.0000%	\$728,159.66
MModal Inc - Term B Loan	MMODAL_BTL	Loan	No	No	Senior Secured	\$3,990,112.36	73.0000%	\$2,912,782.02
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	No	No	Senior Secured	\$4,757,719.24	73.0000%	\$3,473,135.04
National Vision Inc - Term Loan	NTLVISN_TL	Loan	No	No	Senior Secured	\$3,970,000.00	73.0000%	\$2,898,100.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	No	No	Senior Secured	\$3,990,000.00	73.0000%	\$2,912,700.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	No	No	Senior Secured	\$3,683,076.92	73.0000%	\$2,688,646.15
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	No	No	Senior Secured	\$3,979,949.87	73.0000%	\$2,905,363.41
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	No	No	Senior Secured	\$2,984,962.41	73.0000%	\$2,179,022.56
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	No	No	Senior Secured	\$2,790,549.65	73.0000%	\$2,037,101.24
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	\$4,787,909.32	73.0000%	\$3,495,173.80
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$60,629,823.97</b>		<b>\$44,259,771.50</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	No	No	Senior Secured	\$1,500,000.00	53.0000%	\$795,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	No	No	Senior Secured	\$4,500,000.00	53.0000%	\$2,385,000.00
Compucom Systems Inc - First Lien Term Loan	COMPUCOMSYS_FLTL	Loan	No	Yes	Senior Secured	\$4,800,000.00	53.0000%	\$2,544,000.00
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	No	Yes	Senior Secured	\$3,000,000.00	53.0000%	\$1,590,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	No	No	Senior Secured	\$2,984,025.21	53.0000%	\$1,581,533.36
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	No	No	Senior Secured	\$4,800,000.00	53.0000%	\$2,544,000.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$4,000,000.00	53.0000%	\$2,120,000.00
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	Loan	No	No	Senior Secured	\$1,890,547.26	53.0000%	\$1,001,990.05
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	No	No	Senior Secured	\$1,949,882.22	53.0000%	\$1,033,437.58
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$4,800,000.00	53.0000%	\$2,544,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	Senior Secured	\$4,000,000.00	53.0000%	\$2,120,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$4,735,135.13	53.0000%	\$2,509,621.62
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	No	No	Senior Secured	\$4,800,000.00	53.0000%	\$2,544,000.00

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	No	No	Senior Secured	\$4,000,000.00	53.0000%	\$2,120,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTYSDE_FL	Loan	No	Yes	Senior Secured	\$4,000,000.00	53.0000%	\$2,120,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	No	No	Senior Secured	\$3,341,625.00	53.0000%	\$1,771,061.25
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$59,101,214.83</b>		<b>\$31,323,643.86</b>
<b>Asset Specific Recovery Rating 4</b>								
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	No	No	Senior Secured	\$3,491,250.00	39.0000%	\$1,361,587.50
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$3,491,250.00</b>		<b>\$1,361,587.50</b>
<b>Asset Specific Recovery Rating 5</b>								
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	No	No	Senior Secured	\$6,367,346.94	20.0000%	\$1,273,469.39
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	No	No	Senior Secured	\$2,985,000.00	20.0000%	\$597,000.00
<b>Asset Specific Recovery Rating 5 Subtotal</b>						<b>\$9,352,346.94</b>		<b>\$1,870,469.39</b>
<b>Asset Specific Recovery Rating 6</b>								
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
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$12,000,000.00</b>		<b>\$960,000.00</b>
<b>Group B Senior Secured Loans</b>								
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	No	No	Senior Secured	\$3,861,789.47	58.0000%	\$2,239,837.89
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$3,861,789.47</b>		<b>\$2,239,837.89</b>
<b>Grand Total</b>						<b>\$159,519,907.35</b>		<b>\$91,436,269.96</b>

# Moody's Diversity Test

Aggregate Par Amount	\$159,519,907.35
Issuer Count	41
Average Par Amount	\$3,890,729.45
Diversity Score	24
Minimum Diversity Score	>=20
Test Result:	PASS

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
<b>Aerospace &amp; Defense</b>				
Six3 Systems Inc	\$4,800,000.00	1.2337	1.0000	
<b>Aerospace &amp; Defense Subtotal</b>	<b>\$4,800,000.00</b>		<b>1.0000</b>	<b>1.0000</b>
<b>Automotive</b>				
ASP HHI Acquisition Co Inc	\$4,500,000.00	1.1566	1.0000	
Grede I LLC	\$2,142,857.14	0.5508	0.5508	
<b>Automotive Subtotal</b>	<b>\$6,642,857.14</b>		<b>1.5508</b>	<b>1.3000</b>
<b>Banking, Finance, Insurance &amp; Real Estate</b>				
Cunningham Lindsey US Inc	\$3,000,000.00	0.7711	0.7711	
First American Payment Systems	\$4,000,000.00	1.0281	1.0000	
First Data Corp	\$4,000,000.00	1.0281	1.0000	
Mercury Payment Systems LLC	\$997,478.99	0.2564	0.2564	
NAB Holdings LLC	\$2,925,000.00	0.7518	0.7518	
US Ft Holdco Inc	\$4,787,909.32	1.2306	1.0000	
Wall Street Systems Delaware Inc	\$4,000,000.00	1.0281	1.0000	
<b>Banking, Finance, Insurance &amp; Real Estate Subtotal</b>	<b>\$23,710,388.31</b>		<b>5.7793</b>	<b>2.9333</b>
<b>Beverage, Food &amp; Tobacco</b>				
Roundy's Supermarkets Inc	\$3,979,949.87	1.0229	1.0000	
<b>Beverage, Food &amp; Tobacco Subtotal</b>	<b>\$3,979,949.87</b>		<b>1.0000</b>	<b>1.0000</b>
<b>Consumer goods: Durable</b>				
Sportsman's Warehouse Inc	\$4,000,000.00	1.0281	1.0000	
<b>Consumer goods: Durable Subtotal</b>	<b>\$4,000,000.00</b>		<b>1.0000</b>	<b>1.0000</b>
<b>Consumer goods: Non-durable</b>				
ABB Con-Cise Optical Group LLC	\$1,500,000.00	0.3855	0.3855	
National Vision Inc	\$3,970,000.00	1.0204	1.0000	
<b>Consumer goods: Non-durable Subtotal</b>	<b>\$5,470,000.00</b>		<b>1.3855</b>	<b>1.2000</b>
<b>Healthcare &amp; Pharmaceuticals</b>				
Generic Drug Holdings Inc	\$3,469,565.22	0.8918	0.8918	
MModal Inc	\$3,990,112.36	1.0255	1.0000	

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
National Healing Corporation	\$4,757,719.24	1.2228	1.0000	
Radnet Management Inc	\$3,990,000.00	1.0255	1.0000	
<b>Healthcare &amp; Pharmaceuticals Subtotal</b>	<b>\$16,207,396.81</b>		<b>3.8918</b>	<b>2.3000</b>
<b>High Tech Industries</b>				
Attachmate Corporation	\$6,015,625.00	1.5461	1.0000	
Blue Coat Systems Inc	\$5,586,000.00	1.4357	1.0000	
EIG Investors Corp	\$4,800,000.00	1.2337	1.0000	
Infor (US) Inc	\$2,992,500.00	0.7691	0.7691	
Vision Solutions Inc	\$5,600,000.00	1.4393	1.0000	
Web.com Group Inc	\$3,341,625.00	0.8589	0.8589	
<b>High Tech Industries Subtotal</b>	<b>\$28,335,750.00</b>		<b>5.6280</b>	<b>2.8667</b>
<b>Hotel, Gaming &amp; Leisure</b>				
Pegasus Solutions Inc	\$3,861,789.47	0.9926	0.9926	
<b>Hotel, Gaming &amp; Leisure Subtotal</b>	<b>\$3,861,789.47</b>		<b>0.9926</b>	<b>1.0000</b>
<b>Media: Broadcasting &amp; Subscription</b>				
DG FastChannel Inc	\$2,984,025.21	0.7670	0.7670	
Rovi Solutions Corp	\$2,984,962.41	0.7672	0.7672	
UniTek Global Services Inc	\$2,985,000.00	0.7672	0.7672	
<b>Media: Broadcasting &amp; Subscription Subtotal</b>	<b>\$8,953,987.62</b>		<b>2.3014</b>	<b>1.6500</b>
<b>Retail</b>				
Hoffmaster Group Inc	\$1,949,882.22	0.5012	0.5012	
NexTag Inc	\$4,735,135.13	1.2170	1.0000	
<b>Retail Subtotal</b>	<b>\$6,685,017.36</b>		<b>1.5012</b>	<b>1.2500</b>
<b>Services: Business</b>				
Compucom Systems Inc	\$4,800,000.00	1.2337	1.0000	
Deltek Inc	\$4,650,000.00	1.1951	1.0000	
Presidio Inc	\$3,491,250.00	0.8973	0.8973	
SkillSoft Corporation	\$2,790,549.65	0.7172	0.7172	
SourceHOV LLC	\$6,400,000.00	1.6449	1.0000	
Trinet HR Corporation	\$4,000,000.00	1.0281	1.0000	
<b>Services: Business Subtotal</b>	<b>\$26,131,799.65</b>		<b>5.6145</b>	<b>2.8667</b>
<b>Services: Consumer</b>				
Jackson Hewitt Inc	\$4,800,000.00	1.2337	1.0000	
Renaissance Learning Inc	\$3,683,076.92	0.9466	0.9466	
<b>Services: Consumer Subtotal</b>	<b>\$8,483,076.92</b>		<b>1.9466</b>	<b>1.4500</b>
<b>Telecommunications</b>				
Global Tel Link Corp	\$1,890,547.26	0.4859	0.4859	
Integra Telecom Holdings Inc	\$6,367,346.94	1.6365	1.0000	
<b>Telecommunications Subtotal</b>	<b>\$8,257,894.20</b>		<b>1.4859</b>	<b>1.2500</b>
<b>Transportation: Cargo</b>				
New Breed Inc	\$4,000,000.00	1.0281	1.0000	
<b>Transportation: Cargo Subtotal</b>	<b>\$4,000,000.00</b>		<b>1.0000</b>	<b>1.0000</b>

Grand Total \$159,519,907.35

24.0667

# Weighted Average Life Test

As of Date		02-Jan-2013
Reinvestment End Date		25-Aug-2016
Weighted Average Life		4.97
Aggregate number of Determination Dates that have elapsed since the end of the Reinvestment Period		N/A
Aggregate number of Determination Dates remaining until the end of the Reinvestment Period		15
Requirement		<=7.75
<b>Result</b>		<b>PASS</b>

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	29-Mar-2013	0.24	\$900.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	28-Jun-2013	0.48	\$1,800.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2013	0.74	\$2,775.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2013	0.99	\$3,712.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2014	1.24	\$4,650.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2014	1.49	\$5,587.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2014	1.74	\$6,525.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2014	1.99	\$7,462.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2015	2.24	\$8,400.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2015	2.49	\$9,337.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2015	2.74	\$10,275.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Dec-2015	2.99	\$11,212.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2016	3.24	\$12,150.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2016	3.49	\$13,087.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Sep-2016	3.75	\$14,062.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Dec-2016	3.99	\$14,962.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	31-Mar-2017	4.24	\$15,900.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Jun-2017	4.49	\$16,837.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	29-Sep-2017	4.74	\$17,775.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	29-Dec-2017	4.99	\$18,712.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	30-Mar-2018	5.24	\$19,650.00
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	29-Jun-2018	5.49	\$20,587.50
ABB Con-Cise Optical Group LLC	Term Loan	\$3,750.00	28-Sep-2018	5.74	\$21,525.00
ABB Con-Cise Optical Group LLC	Term Loan	\$1,413,750.00	24-Oct-2018	5.81	\$8,213,887.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Mar-2013	0.24	\$2,700.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Jun-2013	0.49	\$5,512.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Sep-2013	0.74	\$8,325.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Dec-2013	0.99	\$11,137.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Mar-2014	1.24	\$13,950.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Jun-2014	1.49	\$16,762.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Sep-2014	1.74	\$19,575.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Dec-2014	1.99	\$22,387.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Mar-2015	2.24	\$25,200.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Jun-2015	2.49	\$28,012.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Sep-2015	2.74	\$30,825.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Dec-2015	2.99	\$33,637.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Mar-2016	3.24	\$36,450.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Jun-2016	3.49	\$39,262.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Sep-2016	3.75	\$42,187.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Dec-2016	3.99	\$44,887.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Mar-2017	4.24	\$47,700.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Jun-2017	4.49	\$50,512.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Sep-2017	4.75	\$53,437.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Dec-2017	4.99	\$56,137.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Mar-2018	5.24	\$58,950.00
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Jun-2018	5.49	\$61,762.50
ASP HHI Acquisition Co Inc	Term Loan	\$11,250.00	30-Sep-2018	5.75	\$64,687.50
ASP HHI Acquisition Co Inc	Term Loan	\$4,241,250.00	05-Oct-2018	5.76	\$24,429,600.00
Attachmate Corporation	First Lien Term Loan	\$117,187.50	29-Mar-2013	0.24	\$28,125.00
Attachmate Corporation	First Lien Term Loan	\$117,187.50	28-Jun-2013	0.48	\$56,250.00
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2013	0.74	\$86,718.75
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2013	0.99	\$116,015.63
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2014	1.24	\$145,312.50
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2014	1.49	\$174,609.38
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2014	1.74	\$203,906.25
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2014	1.99	\$233,203.13
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2015	2.24	\$262,500.00
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2015	2.49	\$291,796.88
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Sep-2015	2.74	\$321,093.75
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Dec-2015	2.99	\$350,390.63
Attachmate Corporation	First Lien Term Loan	\$117,187.50	31-Mar-2016	3.24	\$379,687.50
Attachmate Corporation	First Lien Term Loan	\$117,187.50	30-Jun-2016	3.49	\$408,984.38
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Sep-2016	3.75	\$585,937.50
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Dec-2016	3.99	\$623,437.50
Attachmate Corporation	First Lien Term Loan	\$156,250.00	31-Mar-2017	4.24	\$662,500.00
Attachmate Corporation	First Lien Term Loan	\$156,250.00	30-Jun-2017	4.49	\$701,562.50
Attachmate Corporation	First Lien Term Loan	\$156,250.00	29-Sep-2017	4.74	\$740,625.00
Attachmate Corporation	First Lien Term Loan	\$3,593,750.00	22-Nov-2017	4.89	\$17,573,437.50
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2013	0.08	\$2,016.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2013	0.32	\$8,064.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2013	0.58	\$14,616.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2013	0.83	\$20,916.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2014	1.08	\$27,216.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2014	1.32	\$33,264.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2014	1.58	\$39,816.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2014	1.83	\$46,116.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2015	2.08	\$52,416.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2015	2.32	\$58,464.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2015	2.58	\$65,016.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2015	2.83	\$71,316.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2016	3.08	\$77,616.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2016	3.33	\$83,916.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2016	3.58	\$90,216.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2016	3.83	\$96,516.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2017	4.08	\$102,816.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	30-Apr-2017	4.33	\$109,116.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jul-2017	4.58	\$115,416.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Oct-2017	4.83	\$121,716.00
Blue Coat Systems Inc	Term Loan	\$25,200.00	31-Jan-2018	5.08	\$128,016.00
Blue Coat Systems Inc	Term Loan	\$5,056,800.00	15-Feb-2018	5.12	\$25,890,816.00



Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Mar-2013	0.24	\$2,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	28-Jun-2013	0.48	\$5,760.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2013	0.74	\$8,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Dec-2013	0.99	\$11,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2014	1.24	\$14,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2014	1.49	\$17,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2014	1.74	\$20,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Dec-2014	1.99	\$23,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2015	2.24	\$26,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2015	2.49	\$29,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2015	2.74	\$32,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Dec-2015	2.99	\$35,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2016	3.24	\$38,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2016	3.49	\$41,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Sep-2016	3.75	\$45,000.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Dec-2016	3.99	\$47,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	31-Mar-2017	4.24	\$50,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Jun-2017	4.49	\$53,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Sep-2017	4.74	\$56,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Dec-2017	4.99	\$59,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	30-Mar-2018	5.24	\$62,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	29-Jun-2018	5.49	\$65,880.00
Compucom Systems Inc	First Lien Term Loan	\$12,000.00	28-Sep-2018	5.74	\$68,880.00
Compucom Systems Inc	First Lien Term Loan	\$4,524,000.00	04-Oct-2018	5.76	\$26,058,240.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Mar-2013	0.24	\$1,800.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Jun-2013	0.49	\$3,675.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Sep-2013	0.74	\$5,550.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Dec-2013	0.99	\$7,425.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Mar-2014	1.24	\$9,300.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Jun-2014	1.49	\$11,175.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Sep-2014	1.74	\$13,050.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Dec-2014	1.99	\$14,925.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Mar-2015	2.24	\$16,800.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Jun-2015	2.49	\$18,675.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Sep-2015	2.74	\$20,550.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Dec-2015	2.99	\$22,425.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Mar-2016	3.24	\$24,300.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Jun-2016	3.49	\$26,175.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Sep-2016	3.75	\$28,125.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Dec-2016	4	\$30,000.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Mar-2017	4.24	\$31,800.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Jun-2017	4.49	\$33,675.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Sep-2017	4.75	\$35,625.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Dec-2017	5	\$37,500.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Mar-2018	5.24	\$39,300.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Jun-2018	5.49	\$41,175.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Sep-2018	5.75	\$43,125.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Dec-2018	6	\$45,000.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	31-Mar-2019	6.24	\$46,800.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Jun-2019	6.49	\$48,675.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$7,500.00	30-Sep-2019	6.75	\$50,625.00
Cunningham Lindsey US Inc	First Lien Initial Term Loan	\$2,797,500.00	10-Dec-2019	6.94	\$19,414,650.00
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Mar-2013	0.24	\$2,790.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Deltek Inc	First Lien Term Loan	\$11,625.00	28-Jun-2013	0.48	\$5,580.00
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2013	0.74	\$8,602.50
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2013	0.99	\$11,508.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2014	1.24	\$14,415.00
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2014	1.49	\$17,321.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2014	1.74	\$20,227.50
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2014	1.99	\$23,133.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2015	2.24	\$26,040.00
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2015	2.49	\$28,946.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2015	2.74	\$31,852.50
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2015	2.99	\$34,758.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2016	3.24	\$37,665.00
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2016	3.49	\$40,571.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2016	3.75	\$43,593.75
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Dec-2016	3.99	\$46,383.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2017	4.24	\$49,290.00
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2017	4.49	\$52,196.25
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Sep-2017	4.74	\$55,102.50
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Dec-2017	4.99	\$58,008.75
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Mar-2018	5.24	\$60,915.00
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Jun-2018	5.49	\$63,821.25
Deltek Inc	First Lien Term Loan	\$11,625.00	28-Sep-2018	5.74	\$66,727.50
Deltek Inc	First Lien Term Loan	\$4,382,625.00	10-Oct-2018	5.77	\$25,287,746.25
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Mar-2013	0.24	\$1,916.97
DG FastChannel Inc	Initial Term Loan	\$7,987.39	28-Jun-2013	0.48	\$3,833.95
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2013	0.74	\$5,910.67
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2013	0.99	\$7,907.52
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2014	1.24	\$9,904.37
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2014	1.49	\$11,901.22
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2014	1.74	\$13,898.07
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2014	1.99	\$15,894.91
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2015	2.24	\$17,891.76
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2015	2.49	\$19,888.61
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2015	2.74	\$21,885.46
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Dec-2015	2.99	\$23,882.31
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2016	3.24	\$25,879.16
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2016	3.49	\$27,876.01
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Sep-2016	3.75	\$29,952.73
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Dec-2016	3.99	\$31,869.70
DG FastChannel Inc	Initial Term Loan	\$7,987.39	31-Mar-2017	4.24	\$33,866.55
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Jun-2017	4.49	\$35,863.40
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Sep-2017	4.74	\$37,860.25
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Dec-2017	4.99	\$39,857.10
DG FastChannel Inc	Initial Term Loan	\$7,987.39	30-Mar-2018	5.24	\$41,853.94
DG FastChannel Inc	Initial Term Loan	\$7,987.39	29-Jun-2018	5.49	\$43,850.79
DG FastChannel Inc	Initial Term Loan	\$2,808,302.54	26-Jul-2018	5.56	\$15,614,162.14
EIG Investors Corp	First Lien Term Loan	\$12,000.00	29-Mar-2013	0.24	\$2,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	28-Jun-2013	0.48	\$5,760.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Sep-2013	0.74	\$8,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Dec-2013	0.99	\$11,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Mar-2014	1.24	\$14,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Jun-2014	1.49	\$17,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Sep-2014	1.74	\$20,880.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Dec-2014	1.99	\$23,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Mar-2015	2.24	\$26,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Jun-2015	2.49	\$29,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Sep-2015	2.74	\$32,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Dec-2015	2.99	\$35,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Mar-2016	3.24	\$38,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Jun-2016	3.49	\$41,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Sep-2016	3.75	\$45,000.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Dec-2016	3.99	\$47,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Mar-2017	4.24	\$50,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Jun-2017	4.49	\$53,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	29-Sep-2017	4.74	\$56,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	29-Dec-2017	4.99	\$59,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Mar-2018	5.24	\$62,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	29-Jun-2018	5.49	\$65,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	28-Sep-2018	5.74	\$68,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	31-Dec-2018	6	\$72,000.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	29-Mar-2019	6.24	\$74,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	28-Jun-2019	6.49	\$77,880.00
EIG Investors Corp	First Lien Term Loan	\$12,000.00	30-Sep-2019	6.75	\$81,000.00
EIG Investors Corp	First Lien Term Loan	\$4,476,000.00	11-Nov-2019	6.86	\$30,705,360.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	29-Mar-2013	0.24	\$2,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	28-Jun-2013	0.48	\$4,800.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Sep-2013	0.74	\$7,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	31-Dec-2013	0.99	\$9,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	31-Mar-2014	1.24	\$12,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Jun-2014	1.49	\$14,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Sep-2014	1.74	\$17,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	31-Dec-2014	1.99	\$19,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	31-Mar-2015	2.24	\$22,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Jun-2015	2.49	\$24,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Sep-2015	2.74	\$27,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	31-Dec-2015	2.99	\$29,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	31-Mar-2016	3.24	\$32,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Jun-2016	3.49	\$34,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Sep-2016	3.75	\$37,500.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Dec-2016	3.99	\$39,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	31-Mar-2017	4.24	\$42,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Jun-2017	4.49	\$44,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	29-Sep-2017	4.74	\$47,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	29-Dec-2017	4.99	\$49,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Mar-2018	5.24	\$52,400.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	29-Jun-2018	5.49	\$54,900.00
First American Payment Systems	First Lien Term Loan	\$10,000.00	30-Sep-2018	5.75	\$57,500.00
First American Payment Systems	First Lien Term Loan	\$3,770,000.00	12-Oct-2018	5.78	\$21,790,600.00
First Data Corp	Extended 2017 Dollar Term	\$4,000,000.00	24-Mar-2017	4.22	\$16,880,000.00
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Apr-2013	0.24	\$2,086.96
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Jul-2013	0.49	\$4,260.87
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Oct-2013	0.75	\$6,521.74
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Jan-2014	1	\$8,695.65
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Apr-2014	1.24	\$10,782.61
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Jul-2014	1.49	\$12,956.52
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Oct-2014	1.75	\$15,217.39

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Jan-2015	2	\$17,391.30
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Apr-2015	2.24	\$19,478.26
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Jul-2015	2.49	\$21,652.17
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Oct-2015	2.75	\$23,913.04
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	04-Jan-2016	3.01	\$26,173.91
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Apr-2016	3.25	\$28,260.87
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Jul-2016	3.5	\$30,434.78
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	03-Oct-2016	3.75	\$32,608.70
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Jan-2017	4	\$34,782.61
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	03-Apr-2017	4.25	\$36,956.52
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	03-Jul-2017	4.5	\$39,130.43
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Oct-2017	4.75	\$41,304.35
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Jan-2018	5	\$43,478.26
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Apr-2018	5.25	\$45,652.17
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Jul-2018	5.5	\$47,826.09
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Oct-2018	5.75	\$50,000.00
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	02-Jan-2019	6	\$52,173.91
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Apr-2019	6.25	\$54,347.83
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Jul-2019	6.5	\$56,521.74
Generic Drug Holdings Inc	Closing Date Term Loan	\$8,695.65	01-Oct-2019	6.75	\$58,695.65
Generic Drug Holdings Inc	Closing Date Term Loan	\$3,234,782.61	29-Oct-2019	6.82	\$22,061,217.39
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	29-Mar-2013	0.24	\$1,233.83
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	28-Jun-2013	0.48	\$2,467.66
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Sep-2013	0.74	\$3,804.31
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	31-Dec-2013	0.99	\$5,089.55
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	31-Mar-2014	1.24	\$6,374.79
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Jun-2014	1.49	\$7,660.03
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Sep-2014	1.74	\$8,945.27
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	31-Dec-2014	1.99	\$10,230.51
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	31-Mar-2015	2.24	\$11,515.75
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Jun-2015	2.49	\$12,801.00
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Sep-2015	2.74	\$14,086.24
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	31-Dec-2015	2.99	\$15,371.48
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	31-Mar-2016	3.24	\$16,656.72
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Jun-2016	3.49	\$17,941.96
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Sep-2016	3.75	\$19,227.61
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Dec-2016	3.99	\$20,512.44
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	31-Mar-2017	4.24	\$21,797.68
Global Tel Link Corp	Replacement Term Loan	\$5,140.96	30-Jun-2017	4.49	\$23,082.92
Global Tel Link Corp	Replacement Term Loan	\$1,798,009.95	14-Dec-2017	4.95	\$8,900,149.25
Grede I LLC	Term B Loan	\$29,354.21	29-Mar-2013	0.24	\$7,045.01
Grede I LLC	Term B Loan	\$29,354.21	28-Jun-2013	0.48	\$14,090.02
Grede I LLC	Term B Loan	\$29,354.21	30-Sep-2013	0.74	\$21,135.03
Grede I LLC	Term B Loan	\$29,354.21	31-Dec-2013	0.99	\$28,180.04
Grede I LLC	Term B Loan	\$29,354.21	31-Mar-2014	1.24	\$35,225.05
Grede I LLC	Term B Loan	\$29,354.21	30-Jun-2014	1.49	\$42,270.06
Grede I LLC	Term B Loan	\$29,354.21	30-Sep-2014	1.74	\$49,315.07
Grede I LLC	Term B Loan	\$29,354.21	31-Dec-2014	1.99	\$56,360.08
Grede I LLC	Term B Loan	\$29,354.21	31-Mar-2015	2.24	\$63,405.09
Grede I LLC	Term B Loan	\$29,354.21	30-Jun-2015	2.49	\$70,450.10
Grede I LLC	Term B Loan	\$29,354.21	30-Sep-2015	2.74	\$77,495.11
Grede I LLC	Term B Loan	\$29,354.21	31-Dec-2015	2.99	\$84,540.12
Grede I LLC	Term B Loan	\$29,354.21	31-Mar-2016	3.24	\$91,585.13

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Grede I LLC	Term B Loan	\$29,354.21	30-Jun-2016	3.49	\$102,446.18
Grede I LLC	Term B Loan	\$29,354.21	30-Sep-2016	3.75	\$110,078.28
Grede I LLC	Term B Loan	\$29,354.21	30-Dec-2016	3.99	\$117,123.29
Grede I LLC	Term B Loan	\$29,354.21	31-Mar-2017	4.24	\$124,461.84
Grede I LLC	Term B Loan	\$1,643,835.61	03-Apr-2017	4.25	\$6,986,301.36
Hoffmaster Group Inc	First Lien Term Loan	\$0.00	29-Mar-2013	0.24	\$0.00
Hoffmaster Group Inc	First Lien Term Loan	\$0.00	28-Jun-2013	0.48	\$0.00
Hoffmaster Group Inc	First Lien Term Loan	\$0.00	30-Sep-2013	0.74	\$0.00
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	31-Dec-2013	0.99	\$4,911.17
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	31-Mar-2014	1.24	\$6,151.36
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Jun-2014	1.49	\$7,391.55
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Sep-2014	1.74	\$8,631.75
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	31-Dec-2014	1.99	\$9,871.94
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	31-Mar-2015	2.24	\$11,112.14
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Jun-2015	2.49	\$12,352.33
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Sep-2015	2.74	\$13,592.52
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	31-Dec-2015	2.99	\$14,832.72
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	31-Mar-2016	3.24	\$16,072.91
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Jun-2016	3.49	\$17,313.10
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Sep-2016	3.75	\$18,602.91
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Dec-2016	3.99	\$19,793.49
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	31-Mar-2017	4.24	\$21,033.69
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	30-Jun-2017	4.49	\$22,273.88
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	29-Sep-2017	4.74	\$23,514.07
Hoffmaster Group Inc	First Lien Term Loan	\$4,960.78	29-Dec-2017	4.99	\$24,754.27
Hoffmaster Group Inc	First Lien Term Loan	\$1,865,549.05	03-Jan-2018	5.01	\$9,346,400.74
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	29-Mar-2013	0.24	\$1,800.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	28-Jun-2013	0.48	\$3,600.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2013	0.74	\$5,550.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Dec-2013	0.99	\$7,425.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2014	1.24	\$9,300.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2014	1.49	\$11,175.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2014	1.74	\$13,050.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Dec-2014	1.99	\$14,925.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2015	2.24	\$16,800.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2015	2.49	\$18,675.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2015	2.74	\$20,550.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Dec-2015	2.99	\$22,425.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2016	3.24	\$24,300.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2016	3.49	\$26,175.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Sep-2016	3.75	\$28,125.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Dec-2016	3.99	\$29,925.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	31-Mar-2017	4.24	\$31,800.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Jun-2017	4.49	\$33,675.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	29-Sep-2017	4.74	\$35,550.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	29-Dec-2017	4.99	\$37,425.00
Infor (US) Inc	Tranche B-2 Term Loan	\$7,500.00	30-Mar-2018	5.24	\$39,300.00
Infor (US) Inc	Tranche B-2 Term Loan	\$2,835,000.00	05-Apr-2018	5.26	\$14,912,100.00
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	29-Mar-2013	0.24	\$3,918.37
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	28-Jun-2013	0.48	\$7,836.73
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Sep-2013	0.74	\$12,081.63
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2013	0.99	\$16,163.27
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Mar-2014	1.24	\$20,244.90

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Jun-2014	1.49	\$24,326.53
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	30-Sep-2014	1.74	\$28,408.16
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Dec-2014	1.99	\$32,489.80
Integra Telecom Holdings Inc	Term Loan	\$16,326.53	31-Mar-2015	2.24	\$36,571.43
Integra Telecom Holdings Inc	Term Loan	\$6,220,408.16	15-Apr-2015	2.28	\$14,182,530.61
Jackson Hewitt Inc	Senior Secured Term Loan	\$150,000.00	30-Apr-2013	0.32	\$48,000.00
Jackson Hewitt Inc	Senior Secured Term Loan	\$321,428.57	30-Apr-2014	1.32	\$424,285.71
Jackson Hewitt Inc	Senior Secured Term Loan	\$385,714.29	30-Apr-2015	2.32	\$894,857.14
Jackson Hewitt Inc	Senior Secured Term Loan	\$385,714.29	29-Apr-2016	3.32	\$1,280,571.43
Jackson Hewitt Inc	Senior Secured Term Loan	\$385,714.29	28-Apr-2017	4.32	\$1,666,285.71
Jackson Hewitt Inc	Senior Secured Term Loan	\$3,171,428.57	16-Oct-2017	4.79	\$15,191,142.86
Mercury Payment Systems LLC	Term Loan	\$2,521.01	29-Mar-2013	0.24	\$605.04
Mercury Payment Systems LLC	Term Loan	\$2,521.01	28-Jun-2013	0.48	\$1,210.08
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Sep-2013	0.74	\$1,865.55
Mercury Payment Systems LLC	Term Loan	\$2,521.01	31-Dec-2013	0.99	\$2,495.80
Mercury Payment Systems LLC	Term Loan	\$2,521.01	31-Mar-2014	1.24	\$3,126.05
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Jun-2014	1.49	\$3,756.30
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Sep-2014	1.74	\$4,386.55
Mercury Payment Systems LLC	Term Loan	\$2,521.01	31-Dec-2014	1.99	\$5,016.81
Mercury Payment Systems LLC	Term Loan	\$2,521.01	31-Mar-2015	2.24	\$5,647.06
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Jun-2015	2.49	\$6,277.31
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Sep-2015	2.74	\$6,907.56
Mercury Payment Systems LLC	Term Loan	\$2,521.01	31-Dec-2015	2.99	\$7,537.82
Mercury Payment Systems LLC	Term Loan	\$2,521.01	31-Mar-2016	3.24	\$8,168.07
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Jun-2016	3.49	\$8,798.32
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Sep-2016	3.75	\$9,453.78
Mercury Payment Systems LLC	Term Loan	\$2,521.01	30-Dec-2016	3.99	\$10,058.82
Mercury Payment Systems LLC	Term Loan	\$2,521.01	31-Mar-2017	4.24	\$10,689.08
Mercury Payment Systems LLC	Term Loan	\$954,621.85	01-Jul-2017	4.5	\$4,295,798.32
MModal Inc	Term B Loan	\$9,887.64	29-Mar-2013	0.24	\$2,373.03
MModal Inc	Term B Loan	\$9,887.64	28-Jun-2013	0.48	\$4,746.07
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2013	0.74	\$7,316.85
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2013	0.99	\$9,788.76
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2014	1.24	\$12,260.67
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2014	1.49	\$14,732.58
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2014	1.74	\$17,204.49
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2014	1.99	\$19,676.40
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2015	2.24	\$22,148.31
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2015	2.49	\$24,620.22
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2015	2.74	\$27,092.13
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2015	2.99	\$29,564.04
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2016	3.24	\$32,035.95
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2016	3.49	\$34,507.87
MModal Inc	Term B Loan	\$9,887.64	30-Sep-2016	3.75	\$37,078.65
MModal Inc	Term B Loan	\$9,887.64	30-Dec-2016	3.99	\$39,451.69
MModal Inc	Term B Loan	\$9,887.64	31-Mar-2017	4.24	\$41,923.60
MModal Inc	Term B Loan	\$9,887.64	30-Jun-2017	4.49	\$44,395.51
MModal Inc	Term B Loan	\$9,887.64	29-Sep-2017	4.74	\$46,867.42
MModal Inc	Term B Loan	\$9,887.64	29-Dec-2017	4.99	\$49,339.33
MModal Inc	Term B Loan	\$9,887.64	30-Mar-2018	5.24	\$51,811.24
MModal Inc	Term B Loan	\$9,887.64	29-Jun-2018	5.49	\$54,283.15
MModal Inc	Term B Loan	\$9,887.64	28-Sep-2018	5.74	\$56,755.06
MModal Inc	Term B Loan	\$9,887.64	31-Dec-2018	6	\$59,325.84

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
MModal Inc	Term B Loan	\$9,887.64	29-Mar-2019	6.24	\$61,698.88
MModal Inc	Term B Loan	\$9,887.64	28-Jun-2019	6.49	\$64,170.79
MModal Inc	Term B Loan	\$3,733,033.71	16-Aug-2019	6.62	\$24,712,683.15
NAB Holdings LLC	Term Loan	\$37,500.00	29-Mar-2013	0.24	\$9,000.00
NAB Holdings LLC	Term Loan	\$37,500.00	28-Jun-2013	0.48	\$18,000.00
NAB Holdings LLC	Term Loan	\$37,500.00	30-Sep-2013	0.74	\$27,750.00
NAB Holdings LLC	Term Loan	\$37,500.00	31-Dec-2013	0.99	\$37,125.00
NAB Holdings LLC	Term Loan	\$37,500.00	31-Mar-2014	1.24	\$46,500.00
NAB Holdings LLC	Term Loan	\$37,500.00	30-Jun-2014	1.49	\$55,875.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Sep-2014	1.74	\$97,875.00
NAB Holdings LLC	Term Loan	\$56,250.00	31-Dec-2014	1.99	\$111,937.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Mar-2015	2.24	\$126,000.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Jun-2015	2.49	\$140,062.50
NAB Holdings LLC	Term Loan	\$56,250.00	30-Sep-2015	2.74	\$154,125.00
NAB Holdings LLC	Term Loan	\$56,250.00	31-Dec-2015	2.99	\$168,187.50
NAB Holdings LLC	Term Loan	\$56,250.00	31-Mar-2016	3.24	\$182,250.00
NAB Holdings LLC	Term Loan	\$56,250.00	30-Jun-2016	3.49	\$196,312.50
NAB Holdings LLC	Term Loan	\$75,000.00	30-Sep-2016	3.75	\$281,250.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Dec-2016	3.99	\$299,250.00
NAB Holdings LLC	Term Loan	\$75,000.00	31-Mar-2017	4.24	\$318,000.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Jun-2017	4.49	\$336,750.00
NAB Holdings LLC	Term Loan	\$75,000.00	29-Sep-2017	4.74	\$355,500.00
NAB Holdings LLC	Term Loan	\$75,000.00	29-Dec-2017	4.99	\$374,250.00
NAB Holdings LLC	Term Loan	\$75,000.00	30-Mar-2018	5.24	\$393,000.00
NAB Holdings LLC	Term Loan	\$1,725,000.00	24-Apr-2018	5.31	\$9,159,750.00
National Healing Corporation	First Lien Term B Loan	\$36,043.33	29-Mar-2013	0.24	\$8,650.40
National Healing Corporation	First Lien Term B Loan	\$36,043.33	28-Jun-2013	0.48	\$17,300.80
National Healing Corporation	First Lien Term B Loan	\$36,043.33	30-Sep-2013	0.74	\$26,672.06
National Healing Corporation	First Lien Term B Loan	\$36,043.33	31-Dec-2013	0.99	\$35,682.89
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2014	1.24	\$74,489.54
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2014	1.49	\$89,507.60
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2014	1.74	\$104,525.65
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Dec-2014	1.99	\$119,543.70
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2015	2.24	\$134,561.76
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2015	2.49	\$149,579.81
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2015	2.74	\$164,597.86
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Dec-2015	2.99	\$179,615.92
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2016	3.24	\$194,633.97
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2016	3.49	\$209,652.02
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Sep-2016	3.75	\$225,270.80
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Dec-2016	3.99	\$239,688.13
National Healing Corporation	First Lien Term B Loan	\$60,072.21	31-Mar-2017	4.24	\$254,706.18
National Healing Corporation	First Lien Term B Loan	\$60,072.21	30-Jun-2017	4.49	\$269,724.23
National Healing Corporation	First Lien Term B Loan	\$60,072.21	29-Sep-2017	4.74	\$284,742.29
National Healing Corporation	First Lien Term B Loan	\$3,712,462.74	30-Nov-2017	4.91	\$18,228,192.04
National Vision Inc	Term Loan	\$0.00	29-Mar-2013	0.24	\$0.00
National Vision Inc	Term Loan	\$10,000.00	28-Jun-2013	0.48	\$4,800.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2013	0.74	\$7,400.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2013	0.99	\$9,900.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2014	1.24	\$12,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2014	1.49	\$14,900.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2014	1.74	\$17,400.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2014	1.99	\$19,900.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2015	2.24	\$22,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2015	2.49	\$24,900.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2015	2.74	\$27,400.00
National Vision Inc	Term Loan	\$10,000.00	31-Dec-2015	2.99	\$29,900.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2016	3.24	\$32,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2016	3.49	\$34,900.00
National Vision Inc	Term Loan	\$10,000.00	30-Sep-2016	3.75	\$37,500.00
National Vision Inc	Term Loan	\$10,000.00	30-Dec-2016	3.99	\$39,900.00
National Vision Inc	Term Loan	\$10,000.00	31-Mar-2017	4.24	\$42,400.00
National Vision Inc	Term Loan	\$10,000.00	30-Jun-2017	4.49	\$44,900.00
National Vision Inc	Term Loan	\$10,000.00	29-Sep-2017	4.74	\$47,400.00
National Vision Inc	Term Loan	\$10,000.00	29-Dec-2017	4.99	\$49,900.00
National Vision Inc	Term Loan	\$10,000.00	30-Mar-2018	5.24	\$52,400.00
National Vision Inc	Term Loan	\$10,000.00	29-Jun-2018	5.49	\$54,900.00
National Vision Inc	Term Loan	\$3,760,000.00	02-Aug-2018	5.58	\$20,980,800.00
New Breed Inc	Term Loan	\$10,000.00	29-Mar-2013	0.24	\$2,400.00
New Breed Inc	Term Loan	\$10,000.00	28-Jun-2013	0.48	\$4,800.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2013	0.74	\$7,400.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2013	0.99	\$9,900.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2014	1.24	\$12,400.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2014	1.49	\$14,900.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2014	1.74	\$17,400.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2014	1.99	\$19,900.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2015	2.24	\$22,400.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2015	2.49	\$24,900.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2015	2.74	\$27,400.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2015	2.99	\$29,900.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2016	3.24	\$32,400.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2016	3.49	\$34,900.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2016	3.75	\$37,500.00
New Breed Inc	Term Loan	\$10,000.00	30-Dec-2016	3.99	\$39,900.00
New Breed Inc	Term Loan	\$10,000.00	31-Mar-2017	4.24	\$42,400.00
New Breed Inc	Term Loan	\$10,000.00	30-Jun-2017	4.49	\$44,900.00
New Breed Inc	Term Loan	\$10,000.00	29-Sep-2017	4.74	\$47,400.00
New Breed Inc	Term Loan	\$10,000.00	29-Dec-2017	4.99	\$49,900.00
New Breed Inc	Term Loan	\$10,000.00	30-Mar-2018	5.24	\$52,400.00
New Breed Inc	Term Loan	\$10,000.00	29-Jun-2018	5.49	\$54,900.00
New Breed Inc	Term Loan	\$10,000.00	28-Sep-2018	5.74	\$57,400.00
New Breed Inc	Term Loan	\$10,000.00	31-Dec-2018	6	\$60,000.00
New Breed Inc	Term Loan	\$10,000.00	29-Mar-2019	6.24	\$62,400.00
New Breed Inc	Term Loan	\$10,000.00	28-Jun-2019	6.49	\$64,900.00
New Breed Inc	Term Loan	\$10,000.00	30-Sep-2019	6.75	\$67,500.00
New Breed Inc	Term Loan	\$3,730,000.00	01-Oct-2019	6.75	\$25,177,500.00
NexTag Inc	Term Loan	\$81,733.69	29-Mar-2013	0.24	\$19,616.09
NexTag Inc	Term Loan	\$132,954.33	28-Jun-2013	0.48	\$63,818.08
NexTag Inc	Term Loan	\$132,954.33	30-Sep-2013	0.74	\$98,386.20
NexTag Inc	Term Loan	\$132,954.33	31-Dec-2013	0.99	\$131,624.78
NexTag Inc	Term Loan	\$199,431.49	31-Mar-2014	1.24	\$247,295.05
NexTag Inc	Term Loan	\$199,431.49	30-Jun-2014	1.49	\$297,152.92
NexTag Inc	Term Loan	\$199,431.49	30-Sep-2014	1.74	\$347,010.79
NexTag Inc	Term Loan	\$199,431.49	31-Dec-2014	1.99	\$396,868.67
NexTag Inc	Term Loan	\$864,203.12	31-Mar-2015	2.24	\$1,935,815.00
NexTag Inc	Term Loan	\$864,203.12	30-Jun-2015	2.49	\$2,151,865.78



Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
NexTag Inc	Term Loan	\$864,203.12	30-Sep-2015	2.74	\$2,367,916.56
NexTag Inc	Term Loan	\$864,203.12	28-Jan-2016	3.07	\$2,653,103.59
Pegasus Solutions Inc	Term Loan Non-PIK	\$3,861,789.47	31-Mar-2013	0.24	\$926,829.47
Presidio Inc	New Term Loan	\$8,750.00	29-Mar-2013	0.24	\$2,100.00
Presidio Inc	New Term Loan	\$8,750.00	28-Jun-2013	0.48	\$4,200.00
Presidio Inc	New Term Loan	\$8,750.00	30-Sep-2013	0.74	\$6,475.00
Presidio Inc	New Term Loan	\$8,750.00	31-Dec-2013	0.99	\$8,662.50
Presidio Inc	New Term Loan	\$8,750.00	31-Mar-2014	1.24	\$10,850.00
Presidio Inc	New Term Loan	\$8,750.00	30-Jun-2014	1.49	\$13,037.50
Presidio Inc	New Term Loan	\$8,750.00	30-Sep-2014	1.74	\$15,225.00
Presidio Inc	New Term Loan	\$43,750.00	31-Dec-2014	1.99	\$87,062.50
Presidio Inc	New Term Loan	\$43,750.00	31-Mar-2015	2.24	\$98,000.00
Presidio Inc	New Term Loan	\$43,750.00	30-Jun-2015	2.49	\$108,937.50
Presidio Inc	New Term Loan	\$43,750.00	30-Sep-2015	2.74	\$119,875.00
Presidio Inc	New Term Loan	\$43,750.00	31-Dec-2015	2.99	\$130,812.50
Presidio Inc	New Term Loan	\$43,750.00	31-Mar-2016	3.24	\$141,750.00
Presidio Inc	New Term Loan	\$43,750.00	30-Jun-2016	3.49	\$152,687.50
Presidio Inc	New Term Loan	\$43,750.00	30-Sep-2016	3.75	\$164,062.50
Presidio Inc	New Term Loan	\$43,750.00	30-Dec-2016	3.99	\$174,562.50
Presidio Inc	New Term Loan	\$3,036,250.00	31-Mar-2017	4.24	\$12,873,700.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Mar-2013	0.24	\$2,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	28-Jun-2013	0.48	\$4,800.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2013	0.74	\$7,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Dec-2013	0.99	\$9,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2014	1.24	\$12,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2014	1.49	\$14,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2014	1.74	\$17,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Dec-2014	1.99	\$19,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2015	2.24	\$22,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2015	2.49	\$24,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2015	2.74	\$27,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Dec-2015	2.99	\$29,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2016	3.24	\$32,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2016	3.49	\$34,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Sep-2016	3.75	\$37,500.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Dec-2016	3.99	\$39,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	31-Mar-2017	4.24	\$42,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Jun-2017	4.49	\$44,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Sep-2017	4.74	\$47,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Dec-2017	4.99	\$49,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	30-Mar-2018	5.24	\$52,400.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	29-Jun-2018	5.49	\$54,900.00
Radnet Management Inc	Tranche B Term Loan	\$10,000.00	28-Sep-2018	5.74	\$57,400.00
Radnet Management Inc	Tranche B Term Loan	\$3,760,000.00	10-Oct-2018	5.77	\$21,695,200.00
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	29-Mar-2013	0.24	\$2,215.38
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	28-Jun-2013	0.48	\$4,430.77
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Sep-2013	0.74	\$6,830.77
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	31-Dec-2013	0.99	\$9,138.46
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	31-Mar-2014	1.24	\$11,446.15
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Jun-2014	1.49	\$13,753.85
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Sep-2014	1.74	\$16,061.54
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	31-Dec-2014	1.99	\$18,369.23
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	31-Mar-2015	2.24	\$20,676.92

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Jun-2015	2.49	\$22,984.62
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Sep-2015	2.74	\$25,292.31
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	31-Dec-2015	2.99	\$27,600.00
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	31-Mar-2016	3.24	\$29,907.69
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Jun-2016	3.49	\$32,215.38
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Sep-2016	3.75	\$34,615.38
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Dec-2016	3.99	\$36,830.77
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	31-Mar-2017	4.24	\$39,138.46
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Jun-2017	4.49	\$41,446.15
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	29-Sep-2017	4.74	\$43,753.85
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	29-Dec-2017	4.99	\$46,061.54
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	30-Mar-2018	5.24	\$48,369.23
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	29-Jun-2018	5.49	\$50,676.92
Renaissance Learning Inc	Initial Term Loan	\$9,230.77	28-Sep-2018	5.74	\$52,984.62
Renaissance Learning Inc	Initial Term Loan	\$3,470,769.23	13-Nov-2018	5.87	\$20,373,415.37
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Mar-2013	0.24	\$2,406.02
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	28-Jun-2013	0.48	\$4,812.03
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2013	0.74	\$7,418.55
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2013	0.99	\$9,924.81
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2014	1.24	\$12,431.08
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2014	1.49	\$14,937.34
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2014	1.74	\$17,443.61
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2014	1.99	\$19,949.87
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2015	2.24	\$22,456.14
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2015	2.49	\$24,962.41
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2015	2.74	\$27,468.67
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2015	2.99	\$29,974.94
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2016	3.24	\$32,481.20
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2016	3.49	\$34,987.47
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Sep-2016	3.75	\$37,593.99
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Dec-2016	3.99	\$40,000.00
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Mar-2017	4.24	\$42,506.27
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Jun-2017	4.49	\$45,012.53
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Sep-2017	4.74	\$47,518.80
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Dec-2017	4.99	\$50,025.06
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	30-Mar-2018	5.24	\$52,531.33
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	29-Jun-2018	5.49	\$55,037.59
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	28-Sep-2018	5.74	\$57,543.86
Roundy's Supermarkets Inc	Tranche B Term Loan	\$10,025.06	31-Dec-2018	6	\$60,150.38
Roundy's Supermarkets Inc	Tranche B Term Loan	\$3,739,348.37	13-Feb-2019	6.12	\$22,884,812.03
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Mar-2013	0.24	\$1,804.51
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	28-Jun-2013	0.48	\$3,609.02
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2013	0.74	\$5,563.91
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2013	0.99	\$7,443.61
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2014	1.24	\$9,323.31
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2014	1.49	\$11,203.01
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2014	1.74	\$13,082.71
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2014	1.99	\$14,962.41
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2015	2.24	\$16,842.11
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2015	2.49	\$18,721.80
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2015	2.74	\$20,601.50
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2015	2.99	\$22,481.20
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2016	3.24	\$24,360.90

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-2016	3.49	\$26,240.60
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Sep-2016	3.75	\$28,195.49
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Dec-2016	3.99	\$30,000.00
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Mar-2017	4.24	\$31,879.70
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Jun-2017	4.49	\$33,759.40
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Sep-2017	4.74	\$35,639.10
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Dec-2017	4.99	\$37,518.80
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	30-Mar-2018	5.24	\$39,398.50
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	29-Jun-2018	5.49	\$41,278.20
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	28-Sep-2018	5.74	\$43,157.89
Rovi Solutions Corp	Tranche B-2 Loan	\$7,518.80	31-Dec-2018	6	\$45,112.78
Rovi Solutions Corp	Tranche B-2 Loan	\$2,804,511.28	29-Mar-2019	6.24	\$17,500,150.38
Six3 Systems Inc	Term Loan	\$48,000.00	29-Mar-2013	0.24	\$11,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	28-Jun-2013	0.48	\$23,040.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2013	0.74	\$35,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2013	0.99	\$47,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2014	1.24	\$59,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2014	1.49	\$71,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2014	1.74	\$83,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2014	1.99	\$95,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2015	2.24	\$107,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2015	2.49	\$119,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2015	2.74	\$131,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2015	2.99	\$143,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2016	3.24	\$155,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2016	3.49	\$167,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2016	3.75	\$180,000.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Dec-2016	3.99	\$191,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Mar-2017	4.24	\$203,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Jun-2017	4.49	\$215,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	29-Sep-2017	4.74	\$227,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	29-Dec-2017	4.99	\$239,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Mar-2018	5.24	\$251,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	29-Jun-2018	5.49	\$263,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	28-Sep-2018	5.74	\$275,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	31-Dec-2018	6	\$288,000.00
Six3 Systems Inc	Term Loan	\$48,000.00	29-Mar-2019	6.24	\$299,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	28-Jun-2019	6.49	\$311,520.00
Six3 Systems Inc	Term Loan	\$48,000.00	30-Sep-2019	6.75	\$324,000.00
Six3 Systems Inc	Term Loan	\$3,504,000.00	04-Oct-2019	6.76	\$23,687,040.00
SkillSoft Corporation	New Term Loan	\$7,121.87	29-Mar-2013	0.24	\$1,709.25
SkillSoft Corporation	New Term Loan	\$7,121.87	28-Jun-2013	0.48	\$3,418.50
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Sep-2013	0.74	\$5,270.19
SkillSoft Corporation	New Term Loan	\$7,121.87	31-Dec-2013	0.99	\$7,050.66
SkillSoft Corporation	New Term Loan	\$7,121.87	31-Mar-2014	1.24	\$8,831.12
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Jun-2014	1.49	\$10,611.59
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Sep-2014	1.74	\$12,392.06
SkillSoft Corporation	New Term Loan	\$7,121.87	31-Dec-2014	1.99	\$14,172.53
SkillSoft Corporation	New Term Loan	\$7,121.87	31-Mar-2015	2.24	\$15,953.00
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Jun-2015	2.49	\$17,733.47
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Sep-2015	2.74	\$19,513.94
SkillSoft Corporation	New Term Loan	\$7,121.87	31-Dec-2015	2.99	\$21,294.41
SkillSoft Corporation	New Term Loan	\$7,121.87	31-Mar-2016	3.24	\$23,074.87

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Jun-2016	3.49	\$24,855.34
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Sep-2016	3.75	\$26,707.03
SkillSoft Corporation	New Term Loan	\$7,121.87	30-Dec-2016	3.99	\$28,416.28
SkillSoft Corporation	New Term Loan	\$7,121.87	31-Mar-2017	4.24	\$30,196.75
SkillSoft Corporation	New Term Loan	\$2,669,477.77	26-May-2017	4.4	\$11,745,702.21
SourceHOV LLC	Second Lien Term Loan	\$6,400,000.00	30-Apr-2018	5.33	\$34,112,000.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Mar-2013	0.24	\$2,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Jun-2013	0.49	\$4,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Sep-2013	0.74	\$7,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Dec-2013	0.99	\$9,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Mar-2014	1.24	\$12,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Jun-2014	1.49	\$14,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Sep-2014	1.74	\$17,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Dec-2014	1.99	\$19,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Mar-2015	2.24	\$22,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Jun-2015	2.49	\$24,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Sep-2015	2.74	\$27,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Dec-2015	2.99	\$29,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Mar-2016	3.24	\$32,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Jun-2016	3.49	\$34,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Sep-2016	3.75	\$37,500.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Dec-2016	4	\$40,000.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Mar-2017	4.24	\$42,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Jun-2017	4.49	\$44,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Sep-2017	4.75	\$47,500.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Dec-2017	5	\$50,000.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	31-Mar-2018	5.24	\$52,400.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Jun-2018	5.49	\$54,900.00
Sportsman's Warehouse Inc	Term Loan	\$10,000.00	30-Sep-2018	5.75	\$57,500.00
Sportsman's Warehouse Inc	Term Loan	\$3,770,000.00	13-Nov-2018	5.87	\$22,129,900.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2013	0.24	\$2,800.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2013	0.49	\$5,716.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2013	0.74	\$8,633.33
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2013	0.99	\$11,550.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2014	1.24	\$14,466.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2014	1.49	\$17,383.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2014	1.74	\$20,300.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2014	1.99	\$23,216.67
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2015	2.24	\$26,133.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2015	2.49	\$29,050.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2015	2.74	\$31,966.67
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2015	2.99	\$34,883.33
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2016	3.24	\$37,800.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2016	3.49	\$40,716.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2016	3.75	\$43,750.00
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2016	4	\$46,666.67
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2017	4.24	\$49,466.67
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2017	4.49	\$52,383.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2017	4.75	\$55,416.67
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Dec-2017	5	\$58,333.33
Trinet HR Corporation	Term B Loan	\$11,666.67	31-Mar-2018	5.24	\$61,133.33
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Jun-2018	5.49	\$64,050.00
Trinet HR Corporation	Term B Loan	\$11,666.67	30-Sep-2018	5.75	\$67,083.33

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Trinet HR Corporation	Term B Loan	\$3,731,666.67	24-Oct-2018	5.81	\$21,680,983.33
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2013	0.24	\$1,800.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2013	0.49	\$3,675.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2013	0.74	\$5,550.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2013	0.99	\$7,425.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2014	1.24	\$9,300.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2014	1.49	\$11,175.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2014	1.74	\$13,050.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2014	1.99	\$14,925.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2015	2.24	\$16,800.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2015	2.49	\$18,675.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2015	2.74	\$20,550.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2015	2.99	\$22,425.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2016	3.24	\$24,300.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2016	3.49	\$26,175.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2016	3.75	\$28,125.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2016	4	\$30,000.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2017	4.24	\$31,800.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Jun-2017	4.49	\$33,675.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	30-Sep-2017	4.75	\$35,625.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Dec-2017	5	\$37,500.00
UniTek Global Services Inc	New Incremental Term Loan	\$7,500.00	31-Mar-2018	5.24	\$39,300.00
UniTek Global Services Inc	New Incremental Term Loan	\$2,827,500.00	16-Apr-2018	5.29	\$14,957,475.00
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2013	0.24	\$2,901.76
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2013	0.49	\$5,924.43
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2013	0.74	\$8,947.10
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2013	0.99	\$11,969.77
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2014	1.24	\$14,992.44
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2014	1.49	\$18,015.11
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2014	1.74	\$21,037.78
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2014	1.99	\$24,060.45
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2015	2.24	\$27,083.12
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2015	2.49	\$30,105.79
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2015	2.74	\$33,128.46
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2015	2.99	\$36,151.13
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2016	3.24	\$39,173.80
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2016	3.49	\$42,196.47
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2016	3.75	\$45,340.05
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Dec-2016	4	\$48,362.72
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	31-Mar-2017	4.24	\$51,264.48
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Jun-2017	4.49	\$54,287.15
US Ft Holdco Inc	Replacement Term Loan	\$12,090.68	30-Sep-2017	4.75	\$57,430.73
US Ft Holdco Inc	Replacement Term Loan	\$4,558,186.40	30-Nov-2017	4.91	\$22,380,695.21
Vision Solutions Inc	Second Lien Term Loan	\$5,600,000.00	24-Jul-2017	4.56	\$25,536,000.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Mar-2013	0.24	\$2,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Jun-2013	0.49	\$4,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Sep-2013	0.74	\$7,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Dec-2013	0.99	\$9,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Mar-2014	1.24	\$12,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Jun-2014	1.49	\$14,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Sep-2014	1.74	\$17,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Dec-2014	1.99	\$19,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Mar-2015	2.24	\$22,400.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Jun-2015	2.49	\$24,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Sep-2015	2.74	\$27,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Dec-2015	2.99	\$29,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Mar-2016	3.24	\$32,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Jun-2016	3.49	\$34,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Sep-2016	3.75	\$37,500.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Dec-2016	4	\$40,000.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Mar-2017	4.24	\$42,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Jun-2017	4.49	\$44,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Sep-2017	4.75	\$47,500.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Dec-2017	5	\$50,000.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Mar-2018	5.24	\$52,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Jun-2018	5.49	\$54,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Sep-2018	5.75	\$57,500.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Dec-2018	6	\$60,000.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	31-Mar-2019	6.24	\$62,400.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Jun-2019	6.49	\$64,900.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$10,000.00	30-Sep-2019	6.75	\$67,500.00
Wall Street Systems Delaware Inc	First Lien Term Loan	\$3,730,000.00	25-Oct-2019	6.81	\$25,401,300.00
Web.com Group Inc	First Lien Term Loan	\$8,375.00	29-Mar-2013	0.24	\$2,010.00
Web.com Group Inc	First Lien Term Loan	\$8,375.00	28-Jun-2013	0.48	\$4,020.00
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Sep-2013	0.74	\$6,197.50
Web.com Group Inc	First Lien Term Loan	\$8,375.00	31-Dec-2013	0.99	\$8,291.25
Web.com Group Inc	First Lien Term Loan	\$8,375.00	31-Mar-2014	1.24	\$10,385.00
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Jun-2014	1.49	\$12,478.75
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Sep-2014	1.74	\$14,572.50
Web.com Group Inc	First Lien Term Loan	\$8,375.00	31-Dec-2014	1.99	\$16,666.25
Web.com Group Inc	First Lien Term Loan	\$8,375.00	31-Mar-2015	2.24	\$18,760.00
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Jun-2015	2.49	\$20,853.75
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Sep-2015	2.74	\$22,947.50
Web.com Group Inc	First Lien Term Loan	\$8,375.00	31-Dec-2015	2.99	\$25,041.25
Web.com Group Inc	First Lien Term Loan	\$8,375.00	31-Mar-2016	3.24	\$27,135.00
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Jun-2016	3.49	\$29,228.75
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Sep-2016	3.75	\$31,406.25
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Dec-2016	3.99	\$33,416.25
Web.com Group Inc	First Lien Term Loan	\$8,375.00	31-Mar-2017	4.24	\$35,510.00
Web.com Group Inc	First Lien Term Loan	\$8,375.00	30-Jun-2017	4.49	\$37,603.75
Web.com Group Inc	First Lien Term Loan	\$8,375.00	29-Sep-2017	4.74	\$39,697.50
Web.com Group Inc	First Lien Term Loan	\$3,182,500.00	27-Oct-2017	4.82	\$15,339,650.00
	<b>Grand Total</b>	<b>\$159,519,907.35</b>			<b>\$792,235,475.56</b>

# 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
<b>ABB Con-Cise Optical Group LLC - Term Loan</b>										
24-Oct-2018	\$14,522.88									
24-Oct-2018		ACT/360	\$1,500,000.00	3	6.5000%	24-Jan-2013	31	\$8,395.83	18	\$1.97
<b>ASP HHI Acquisition Co Inc - Term Loan</b>										
05-Oct-2018		ACT/360	\$4,500,000.00	2	6.0000%	22-Jan-2013	75	\$55,800.00	20	\$14.51
<b>Aspen Dental Management Inc - Replacement Term Loan</b>										
06-Oct-2016	\$35,812.37									
<b>Attachmate Corporation - First Lien Term Loan</b>										
22-Nov-2017	\$77,844.78									
22-Nov-2017		ACT/360	\$6,015,625.00	6	7.2500%	23-Jan-2013	92	\$111,456.16	19	\$27.54
<b>Blue Coat Systems Inc - Second Lien Term Loan</b>										
15-Aug-2018	\$89,946.43									
<b>Blue Coat Systems Inc - Term Loan</b>										
15-Feb-2018		ACT/365 ISDA	\$5,586,000.00	2	5.7500%	31-Jan-2013	30	\$79,054.51	11	\$11.31
<b>Compucom Systems Inc - First Lien Term Loan</b>										
04-Oct-2018	\$37,266.67									
04-Oct-2018		ACT/360	\$4,800,000.00	3	6.5000%	07-Jan-2013	33	\$28,600.00	35	\$13.02
04-Oct-2018		ACT/360	\$4,800,000.00	3	6.5000%	07-Feb-2013	31	\$26,866.67	4	\$1.40
<b>Cunningham Lindsey US Inc - First Lien Initial Term Loan</b>										
10-Dec-2019		ACT/360	\$3,000,000.00	1	5.0000%	10-Jan-2013	27	\$11,250.00	32	\$4.68
10-Dec-2019		ACT/360	\$3,000,000.00	1	5.0000%	11-Feb-2013	31	\$12,916.67	0	\$0.00
<b>Deltek Inc - First Lien Term Loan</b>										
10-Oct-2018		ACT/360	\$4,650,000.00	1	6.0000%	10-Jan-2013	86	\$66,458.33	32	\$27.66
<b>DG FastChannel Inc - Initial Term Loan</b>										
26-Jul-2018	\$45,400.91									
26-Jul-2018		ACT/360	\$2,984,025.21	3	5.7500%	31-Jan-2013	31	\$14,775.07	11	\$2.11
<b>EIG Investors Corp - First Lien Term Loan</b>										
11-Nov-2019	\$790,050.00	ACT/360		1	6.2500%	11-Feb-2013	76	\$10,424.27	0	\$0.00
11-Nov-2019	\$4,009,950.00	ACT/360		2	6.2500%	11-Feb-2013	76	\$52,909.06	0	\$0.00
<b>EIG Investors Corp - Original Term Loan Refinancing Loan</b>										
20-Apr-2018	\$93,906.75									
<b>First American Payment Systems - First Lien Term Loan</b>										
12-Oct-2018	\$17,250.00									
12-Oct-2018		ACT/360	\$4,000,000.00	2	5.7500%	31-Jan-2013	62	\$39,611.11	11	\$5.67
<b>First Data Corp - Extended 2017 Dollar Term</b>										
24-Mar-2017	\$56,627.72									
24-Mar-2017		ACT/360	\$4,000,000.00	11	5.2107%	24-Jan-2013	31	\$17,947.97	18	\$4.20
<b>Generic Drug Holdings Inc - Closing Date Term Loan</b>										
29-Oct-2019	\$20,869.57									
<b>Generic Drug Holdings Inc - Delayed Draw Term Loan</b>										
29-Oct-2019		ACT/360	\$0.00	U	0.5000%	31-Dec-2012	34	\$181.16	40	\$0.09
<b>Global Tel Link Corp - Replacement Term Loan</b>										
14-Dec-2017	\$31,644.00									

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
<b>Grede I LLC - Term B Loan</b>										
03-Apr-2017		ACT/360	\$0.00	20	7.0000%	10-Jan-2013	14	\$518.02	32	\$0.22
03-Apr-2017		ACT/360	\$0.00	21	7.0000%	11-Feb-2013	46	\$563.06	0	\$0.00
03-Apr-2017		ACT/360	\$675,414.79	26	7.0000%	10-Jan-2013	10	\$1,313.31	32	\$0.55
03-Apr-2017		ACT/360	\$733,721.17	28	7.0000%	11-Feb-2013	42	\$5,992.06	0	\$0.00
<b>Hoffmaster Group Inc - First Lien Term Loan</b>										
03-Jan-2018	\$42,971.55									
<b>Infor (US) Inc - Tranche B-2 Term Loan</b>										
05-Apr-2018	\$31,354.17									
<b>Integra Telecom Holdings Inc - Term Loan</b>										
15-Apr-2015	\$213,383.45									
15-Apr-2015		ACT/360	\$3,232,653.06	21	9.2500%	31-Jan-2013	31	\$25,748.98	11	\$3.68
<b>Jackson Hewitt Inc - Senior Secured Term Loan</b>										
16-Oct-2017		ACT/360	\$4,800,000.00	1	10.0000%	15-Jan-2013	90	\$120,000.00	27	\$42.13
<b>Mercury Payment Systems LLC - Term Loan</b>										
01-Jul-2017	\$80.45									
01-Jul-2017		ACT/360	\$989,873.42	1	5.5000%	11-Jan-2013	63	\$9,527.53	31	\$3.84
<b>MModal Inc - Term B Loan</b>										
16-Aug-2019	\$73,500.00									
<b>NAB Holdings LLC - Term Loan</b>										
24-Apr-2018	\$28,578.47									
24-Apr-2018		ACT/360	\$2,500,000.00	6	7.0000%	31-Jan-2013	92	\$44,722.22	11	\$6.40
<b>National Healing Corporation - First Lien Term B Loan</b>										
30-Nov-2017	\$142,197.44									
30-Nov-2017		ACT/360	\$4,757,719.23	8	8.2500%	31-Jan-2013	31	\$33,799.63	11	\$4.83
<b>National Vision Inc - Term Loan</b>										
02-Aug-2018	\$59,616.02									
02-Aug-2018		ACT/360	\$3,600,000.00	5	7.0000%	07-Feb-2013	92	\$64,400.00	4	\$3.35
02-Aug-2018		ACT/360	\$266,666.67	6	7.0000%	07-Feb-2013	92	\$4,770.37	4	\$0.25
02-Aug-2018		ACT/360	\$103,333.33	7	7.0000%	07-Feb-2013	63	\$1,265.83	4	\$0.07
<b>New Breed Inc - Term Loan</b>										
01-Oct-2019	\$20,000.00									
01-Oct-2019		ACT/360	\$3,333,333.33	4	6.0000%	31-Jan-2013	91	\$50,555.56	11	\$7.23
01-Oct-2019		ACT/360	\$666,666.67	6	6.0000%	31-Jan-2013	31	\$3,444.44	11	\$0.49
<b>NexTag Inc - Term Loan</b>										
28-Jan-2016	\$120,147.75									
<b>Pegasus Solutions Inc - Term Loan Non-PIK</b>										
17-Apr-2013	\$87,214.18									
<b>Pegasus Solutions Inc - Term Loan PIK</b>										
17-Apr-2013	\$296.84									
<b>Presidio Inc - New Term Loan</b>										
31-Mar-2017	\$63,888.89									
<b>Radnet Management Inc - Tranche B Term Loan</b>										
10-Oct-2018	\$221.11									
10-Oct-2018		ACT/360	\$3,980,000.00	1	5.5000%	10-Jan-2013	79	\$43,932.01	32	\$18.28
<b>Renaissance Learning Inc - Initial Term Loan</b>										
13-Nov-2018	\$19,316.51									
<b>Roundy's Supermarkets Inc - Tranche B Term Loan</b>										
13-Feb-2019	\$56,601.78									
13-Feb-2019		ACT/365	\$3,979,949.87	14	5.7500%	22-Jan-2013	34	\$21,317.27	20	\$5.54
<b>Rovi Solutions Corp - Tranche B-2 Loan</b>										
29-Mar-2019	\$36,254.80									



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
29-Mar-2019		ACT/360	\$2,984,962.41	7	4.0000%	31-Jan-2013	31	\$10,281.54	11	\$1.47
<b>Six3 Systems Inc - Term Loan</b>										
04-Oct-2019	\$61,600.00									
<b>SkillsSoft Corporation - New Term Loan</b>										
26-May-2017	\$17,948.70									
<b>SourceHOV LLC - Second Lien Term Loan</b>										
30-Apr-2018	\$216,533.33									
30-Apr-2018		ACT/360	\$6,400,000.00	6	10.5000%	17-Jan-2013	31	\$57,866.67	25	\$18.81
<b>Sportsman's Warehouse Inc - Term Loan</b>										
13-Nov-2018		ACT/360	\$4,000,000.00	1	8.5000%	14-Jan-2013	49	\$46,277.78	28	\$16.85
<b>Trinet HR Corporation - Term B Loan</b>										
24-Oct-2018	\$40,444.44									
<b>UniTek Global Services Inc - New Incremental Term Loan</b>										
16-Apr-2018	\$78,573.75									
<b>US Ft Holdco Inc - Replacement Term Loan</b>										
30-Nov-2017	\$52,133.33									
<b>Vision Solutions Inc - Second Lien Term Loan</b>										
24-Jul-2017	\$192,111.11									
24-Jul-2017		ACT/360	\$5,600,000.00	22	9.5000%	31-Jan-2013	31	\$45,811.11	11	\$6.55
<b>Wall Street Systems Delaware Inc - First Lien Term Loan</b>										
25-Oct-2019		ACT/360	\$4,000,000.00	1	5.7500%	23-Jan-2013	55	\$35,138.89	19	\$8.68
<b>Web.com Group Inc - First Lien Term Loan</b>										
27-Oct-2017	\$7,677.08									
27-Oct-2017		ACT/360	\$3,341,625.00	2	5.5000%	22-Jan-2013	33	\$16,861.43	20	\$4.39
<b>Web.com Group Inc - Retired - First Lien Term Loan</b>										
27-Oct-2017	\$26,600.74									
<b>Grand Total</b>	<b>\$2,210,337.98</b>							<b>\$1,180,754.52</b>		<b>\$267.77</b>

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

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$162,174,449.35	100.0%	>= 90.0%	<b>PASS</b>

Description	Security ID	Asset Type	Security Level	Principal Balance
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Senior Secured	\$1,500,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	Senior Secured	\$4,500,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	\$6,015,625.00
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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	Senior Secured	\$3,000,000.00
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	\$2,984,025.21
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	Senior Secured	\$4,800,000.00
Eligible Principal Investments	Eligible Principal Investments	Eligible Principal Investments	Senior Secured	\$2,654,542.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	Senior Secured	\$4,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Senior Secured	\$4,000,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	Senior Secured	\$3,469,565.22
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	Loan	Senior Secured	\$1,890,547.26
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	Senior Secured	\$2,142,857.14
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Senior Secured	\$1,949,882.22
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Senior Secured	\$2,992,500.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Senior Secured	\$6,367,346.94
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Senior Secured	\$4,800,000.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	Senior Secured	\$997,478.99
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Senior Secured	\$3,990,112.36
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Senior Secured	\$2,925,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Senior Secured	\$4,757,719.24
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Senior Secured	\$3,970,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Senior Secured	\$4,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Senior Secured	\$4,735,135.13
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Senior Secured	\$3,861,789.47
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Senior Secured	\$3,491,250.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Senior Secured	\$3,990,000.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	Senior Secured	\$3,683,076.92
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Senior Secured	\$3,979,949.87
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Senior Secured	\$2,984,962.41
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	Senior Secured	\$4,800,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Senior Secured	\$2,790,549.65
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Second Lien	\$6,400,000.00
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	Senior Secured	\$4,000,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	Senior Secured	\$4,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Senior Secured	\$2,985,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Senior Secured	\$4,787,909.32
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	\$5,600,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Loan	Senior Secured	\$4,000,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	Senior Secured	\$3,341,625.00

Grand Total \$162,174,449.35

## Concentration Limitation: (ii) Second Lien Loans

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$12,000,000.00	7.4%	<= 15.0%	<b>PASS</b>

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
<b>Grand Total</b>				<b>\$12,000,000.00</b>

## Concentration Limitation: (iii) Bonds

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

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

## Concentration Limitation: (iv) Seventh highest Obligor

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$4,800,000.00	3.0%	<= 3.0%	<b>PASS</b>

**Affiliated Issuer**  
Compucom Systems Inc

**Principal Balance**

	\$4,800,000.00
<b>Grand Total</b>	<b>\$4,800,000.00</b>

## Concentration Limitation: (iv) Fourth highest Obligor

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$5,600,000.00	3.5%	<= 3.5%	<b>PASS</b>

**Affiliated Issuer**

Vision Solutions Inc

**Principal Balance**

\$5,600,000.00

**Grand Total** **\$5,600,000.00**

# Concentration Limitation: (iv) Highest Obligor

Report Summary

**Collateral Principal  
Amount for Conc. Limits**

\$162,174,449.35

**Report Total**

\$6,400,000.00

**% of CPAD**

3.9%

**Requirement**

<= 4.0%

**PASS**

**Affiliated Issuer**

SourceHOV LLC

**Principal Balance**

\$6,400,000.00

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



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

Top 10 Obligors	\$53,956,881.26
Collateral Principal Amount	\$162,174,449.35
Percent of Collateral Principal Amount:	33.2709%
Highest Obligor with Moody's DP Rating < B3 and S&P Rating < B- at purchase	\$3,861,789.47
Percent of Collateral Principal Amount:	2.3813%
Max threshold if Top Obligor > 33%	3.0%
Result:	PASS

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
<b>ABB Con-Cise Optical Group LLC</b>					
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	B2	B	0.9249%
<b>ASP HHI Acquisition Co Inc</b>					
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	\$4,500,000.00	B2	B+	2.7748%
<b>Attachmate Corporation</b>					
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,015,625.00	B2	B	3.7094%
<b>Blue Coat Systems Inc</b>					
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	B2	B+	3.4444%
<b>Compucom Systems Inc</b>					
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	B2	B+	2.9598%
<b>Cunningham Lindsey US Inc</b>					
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	\$3,000,000.00	B1	B	1.8499%
<b>Deltek Inc</b>					
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	B3	B	2.8673%
<b>DG FastChannel Inc</b>					
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,984,025.21	B1	B	1.8400%
<b>EIG Investors Corp</b>					
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	\$4,800,000.00	B2	B	2.9598%
<b>First American Payment Systems</b>					
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$4,000,000.00	B2	B	2.4665%
<b>First Data Corp</b>					
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	B3	B	2.4665%
<b>Generic Drug Holdings Inc</b>					
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	\$3,469,565.22	B2	B	2.1394%
<b>Global Tel Link Corp</b>					
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKNRTL	\$1,890,547.26	B2	B	1.1657%
<b>Grede I LLC</b>					
Grede I LLC - Term B Loan	GREDEHLD_TL	\$2,142,857.14	B1	B+	1.3213%
<b>Hoffmaster Group Inc</b>					
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,949,882.22	B2	B	1.2023%
<b>Infor (US) Inc</b>					
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$2,992,500.00	B2	B	1.8452%
<b>Integra Telecom Holdings Inc</b>					
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,367,346.94	B3	B	3.9262%
<b>Jackson Hewitt Inc</b>					
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	***	***	2.9598%

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
<b>Mercury Payment Systems LLC</b>					
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$997,478.99	B1	B+	0.6151%
<b>MModal Inc</b>					
MModal Inc - Term B Loan	MMODAL_BTL	\$3,990,112.36	B2	B+	2.4604%
<b>NAB Holdings LLC</b>					
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,925,000.00	B1	BB-	1.8036%
<b>National Healing Corporation</b>					
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,757,719.24	B2	B	2.9337%
<b>National Vision Inc</b>					
National Vision Inc - Term Loan	NTLVISN_TL	\$3,970,000.00	B2	B+	2.4480%
<b>New Breed Inc</b>					
New Breed Inc - Term Loan	NEWBREDDINC_TL	\$4,000,000.00	B2	B	2.4665%
<b>NexTag Inc</b>					
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	B1	B+	2.9198%
<b>Pegasus Solutions Inc</b>					
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,861,789.47	***	***	2.3813%
<b>Presidio Inc</b>					
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,491,250.00	B1	B+	2.1528%
<b>Radnet Management Inc</b>					
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$3,990,000.00	B2	B	2.4603%
<b>Renaissance Learning Inc</b>					
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	\$3,683,076.92	B2	B	2.2711%
<b>Roundy's Supermarkets Inc</b>					
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,979,949.87	B2	B	2.4541%
<b>Rovi Solutions Corp</b>					
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,984,962.41	Ba3	BB-	1.8406%
<b>Six3 Systems Inc</b>					
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	B2	B+	2.9598%
<b>SkillSoft Corporation</b>					
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$2,790,549.65	B2	B	1.7207%
<b>SourceHOV LLC</b>					
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	Caa2	B+	3.9464%
<b>Sportsman's Warehouse Inc</b>					
Sportsman's Warehouse Inc - Term Loan	SPRTMNVREH_TL	\$4,000,000.00	B2	B	2.4665%
<b>Trinet HR Corporation</b>					
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	B1	B	2.4665%
<b>UniTek Global Services Inc</b>					
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,985,000.00	B2	B+	1.8406%
<b>US Ft Holdco Inc</b>					
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,787,909.32	B2	B	2.9523%
<b>Vision Solutions Inc</b>					
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	B+	3.4531%
<b>Wall Street Systems Delaware Inc</b>					
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	\$4,000,000.00	B3	B	2.4665%
<b>Web.com Group Inc</b>					
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	\$3,341,625.00	B1	B	2.0605%

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$162,174,449.35	\$4,800,000.00	3.0%	<= 3.0%	

Affiliated Issuer  
Jackson Hewitt Inc

Principal Balance  
\$4,800,000.00

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

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

Report Summary

<b>Collateral Principal Amount Excl Def</b>	<b>Report Total</b>	<b>% of CPADef</b>	<b>Requirement</b>	
\$162,174,449.35	\$15,861,789.47	9.8%	<= 20.0%	<b>PASS</b>

Security	Security ID	Asset Type	Moody's DP Rating	Principal Balance
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	***	\$3,861,789.47
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
<b>Grand Total</b>				<b>\$15,861,789.47</b>

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

Report Summary

**Collateral Principal  
Amount Excl Def**

\$162,174,449.35

**Report Total**

\$3,861,789.47

**% of CPADef**

2.4%

**Requirement**

<= 12.5%

**PASS**

Security	Security ID	Asset Type	S&P Rating	Principal Balance
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	***	\$3,861,789.47
<b>Grand Total</b>				<b>\$3,861,789.47</b>

## Concentration Limitation: (viii) Fixed Rate Obligations

---

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

---

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



## Concentration Limitation: (xi) DIP Collateral Obligations

---

Report Summary

Collateral Principal  
Amount for Conc. Limits

\$162,174,449.35

Report Total

\$0.00

% of CPAD

0.0%

Requirement

<= 5.0%

**PASS**

---

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

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

*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	
	\$162,174,449.35	\$0.00	0.0%	<= 3.0%	PASS

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

## Concentration Limitation: (xiii) Participation Interests

---

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,174,449.35	\$0.00	0.0%	<= 20.0%	<b>PASS</b>

---

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

## Concentration Limitation: (xiv) Third Party Credit Exposure

---

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,174,449.35	\$0.00	0.0%	<= 20.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

---

*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	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

*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	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

*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	
\$162,174,449.35	\$0.00	0.0%	<= 20.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

---

*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	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

*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	
\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

---

*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	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

*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	
\$162,174,449.35	\$0.00	0.0%	<= 20.0%	<b>PASS</b>

---

*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)

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

---

*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

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$3,861,789.47	2.4%	<= 20.0%	<b>PASS</b>

Description	Security ID	Asset Type	S&P Rating	Rating Type	Principal Balance
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	***	Per Clause (iii)(b)	\$3,861,789.47
<b>Grand Total</b>					<b>\$3,861,789.47</b>

## 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	
\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

---

*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	
\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

---

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

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$162,174,449.35	\$0.00	0.0%	<= 2.5%	<b>PASS</b>

---

*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

\$162,174,449.35

Report Total

\$19,455,017.36

% of CPAD

12.0%

Requirement

<= 15.0%

**PASS**

Industry

Retailers (except food & drug)

Principal Balance

\$19,455,017.36

**Grand Total \$19,455,017.36**

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$162,174,449.35	\$29,814,876.57	18.4%	<= 20.0%	

Industry	Principal Balance
Business equipment & services	\$29,814,876.57
<b>Grand Total</b>	<b>\$29,814,876.57</b>



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

**Report Summary**

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$20,710,388.31	12.8%	<= 17.5%	<b>PASS</b>

<b>Industry</b>	<b>Principal Balance</b>
Financial intermediaries	\$20,710,388.31
<b>Grand Total</b>	<b>\$20,710,388.31</b>

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

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$16,207,396.81	10.0%	<= 15.0%	<b>PASS</b>

Industry	Principal Balance
Healthcare & Pharmaceuticals	\$16,207,396.81
<b>Grand Total</b>	<b>\$16,207,396.81</b>

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

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$28,335,750.00	17.5%	<= 20.0%	<b>PASS</b>

Industry	Principal Balance
High Tech Industries	\$28,335,750.00
<b>Grand Total</b>	<b>\$28,335,750.00</b>

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$162,174,449.35	\$23,710,388.31	14.6%	<= 17.5%	

Industry	Principal Balance
Banking, Finance, Insurance & Real Estate	\$23,710,388.31
<b>Grand Total</b>	<b>\$23,710,388.31</b>

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

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

# Concentration Limitation: (xxiii) Cov-Lite Loans

**Report Summary**

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$162,174,449.35	\$15,800,000.00	9.7%	<= 10.0%	<b>PASS</b>

Security	Security ID	Asset Type	Cov-Lite	Principal Balance
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Loan	Yes	\$4,800,000.00
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	Yes	\$3,000,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Yes	\$4,000,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Loan	Yes	\$4,000,000.00
<b>Grand Total</b>				<b>\$15,800,000.00</b>

**Concentration Limitation: (xxiv) Long Dated Obligations**

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.0%	<= 0.0%	<b>PASS</b>

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

# Concentration Limitation: (xxv) Middle Market Loans

Report Summary

**Collateral Principal  
Amount for Conc. Limits**

\$162,174,449.35

**Report Total**

\$3,861,789.47

**% of CPAD**

2.4%

**Requirement**

<= 25.0%

**PASS**

Security	Security ID	Asset Type	Middle Market	Principal Balance
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Yes	\$3,861,789.47
<b>Grand Total</b>				<b>\$3,861,789.47</b>



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

Report Summary

<b>Aggregate Principal Balance for Conc. Limits</b>	<b>Report Total</b>	<b>% of APBC</b>	<b>Requirement</b>	<b>PASS</b>
\$159,519,907.35	\$159,519,907.35	100.0%	>= 90.0%	

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Yes	\$1,500,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	Yes	\$4,500,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Yes	\$6,015,625.00
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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	Yes	\$3,000,000.00
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Loan	Yes	\$4,650,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Loan	Yes	\$2,984,025.21
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	Yes	\$4,800,000.00
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Yes	\$4,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Yes	\$4,000,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	Yes	\$3,469,565.22
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	Loan	Yes	\$1,890,547.26
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	Yes	\$2,142,857.14
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Yes	\$1,949,882.22
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Yes	\$2,992,500.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Yes	\$6,367,346.94
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Yes	\$4,800,000.00
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	Yes	\$997,478.99
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Yes	\$3,990,112.36
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Yes	\$2,925,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Yes	\$4,757,719.24
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Yes	\$3,970,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Yes	\$4,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Yes	\$4,735,135.13
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Yes	\$3,861,789.47
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Yes	\$3,491,250.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Yes	\$3,990,000.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	Yes	\$3,683,076.92
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Yes	\$3,979,949.87
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Yes	\$2,984,962.41
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	Yes	\$4,800,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Yes	\$2,790,549.65
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Yes	\$6,400,000.00
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	Yes	\$4,000,000.00

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	Yes	\$4,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Yes	\$2,985,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Yes	\$4,787,909.32
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Yes	\$5,600,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Loan	Yes	\$4,000,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	Yes	\$3,341,625.00
<b>Grand Total</b>				<b>\$159,519,907.35</b>

## Portfolio Assets: Highest Haircut Amount for OC Test

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

## Portfolio Assets: Defaulted Obligation Detail

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

## Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount (excluding Defaults)	\$162,174,449.35
Aggregate Principal Balance of CCC/Caa Collateral Obligations (x)	\$15,861,789.47
20% of Collateral Principal Amount (excluding Defaults)	\$32,434,889.87
16.5 % of Collateral Principal Amount (excluding Defaults)	\$26,758,784.14
Total CCC Excess over 16.5% of Collateral Principal Amount (excluding Defaults)	\$0.00
Total Caa Excess over 20.0% of Collateral Principal Amount (excluding Defaults)	\$0.00
CCC/Caa Excess	\$0.00
Aggregate Market Value of CCC/Caa Obligations (y)	\$14,905,559.76
(x) Divided by (y)	94.0%
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	97.0000%	\$5,432,000.00	94.0000%	\$0.00	\$0.00
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	***	***	\$3,861,789.47	\$0.00	95.3330%	\$3,681,559.76	94.0000%	\$0.00	\$0.00
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	***	***	\$0.00	\$0.00	95.3330%	\$0.00	94.0000%	\$0.00	\$0.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Caa2	B+	\$6,400,000.00	\$0.00	90.5000%	\$5,792,000.00	94.0000%	\$0.00	\$0.00
<b>Grand Total</b>				<b>\$15,861,789.47</b>	<b>\$0.00</b>		<b>\$14,905,559.76</b>		<b>\$0.00</b>	<b>\$0.00</b>

## Portfolio Assets: Discounted Obligations Trade Level

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*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)**

<b>Report Summary</b>	<b>Collateral Principal Amount</b>	<b>Report Total</b>	<b>% of CPA</b>	<b>Requirement</b>	
	\$162,174,449.35	\$0.00	0.00%	<= 2.50%	<b>PASS</b>

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

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

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Report Summary

Collateral Principal  
Amount

\$162,174,449.35

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

**PASS**

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



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

Report Summary

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

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

# Portfolio Assets: Rating Information

Security	Security ID	Principal Balance	Defaulted Obligation	Moody's Rating	Moody's DP Rating	Moody's Rating Type	S&P Rating	S&P Rating Type
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	No	B2	B2		B	
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	\$4,500,000.00	No	B2	B2		B+	
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,015,625.00	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+	
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	\$3,000,000.00	No	Ba3	B1		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	\$2,984,025.21	No	B1	B1		B	
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	\$4,800,000.00	No	B1	B2		B	
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$4,000,000.00	No	B1	B2		B	
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	No	B1	B3		B	
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	\$3,469,565.22	No	B1	B2		B	
Global Tel Link Corp - Replacement Term Loan	GLBLTLINK_RTL	\$1,890,547.26	No	B2	B2		B	
Grede I LLC - Term B Loan	GREDEHLD_TL	\$2,142,857.14	No	B2	B1		B+	
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,949,882.22	No	B1	B2		B	
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$2,992,500.00	No	Ba3	B2		B	
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,367,346.94	No	B3	B3		B	
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	No	***	***	Shadow	***	Shadow
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$997,478.99	No	B1	B1		B+	
MModal Inc - Term B Loan	MMODAL_BTL	\$3,990,112.36	No	Ba3	B2		B+	
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,925,000.00	No	Ba3	B1		BB-	
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,757,719.24	No	B1	B2		B	
National Vision Inc - Term Loan	NTLVISN_TL	\$3,970,000.00	No	B1	B2		B+	
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	No	B2	B2		B	
NextTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	No	B1	B1		B+	
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,861,789.47	No	***	***	Shadow	***	Per Clause (iii)(b)
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	No	***	***	Shadow	***	Per Clause (iii)(b)
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,491,250.00	No	Ba3	B1		B+	
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$3,990,000.00	No	Ba3	B2		B	
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	\$3,683,076.92	No	B2	B2		B	
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,979,949.87	No	B1	B2		B	
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,984,962.41	No	Ba2	Ba3		BB-	
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	No	B2	B2		B+	
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$2,790,549.65	No	Ba3	B2		B	
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	No	Caa2	Caa2		B+	
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	\$4,000,000.00	No	B3	B2		B	
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	No	B1	B1		B	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,985,000.00	No	B3	B2		B+	
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,787,909.32	No	B1	B2		B	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	No	Caa1	Caa1		B+	
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	\$4,000,000.00	No	B2	B3		B	
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	\$3,341,625.00	No	Ba3	B1		B	
<b>Grand Total</b>		<b>\$159,519,907.35</b>						

# Portfolio Assets: Moody's Default Probability Rating Information

Security	Asset Type	Moody DP Rating source	DIP Obligation	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Senior Unsecured Rating	Rating Estimate - Moody	Moody's DP Rating BF CW	Outlook	Credit Watch	Moody's DP Rating-RFT	Moody's DP Rating AF CW
ABB Con-Cise Optical Group LLC - Term Loan	Loan	Corporate Family Rating	No	\$1,500,000.00	B2	B2			B2			B2	B2
ASP HHI Acquisition Co Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,500,000.00	B2	B2			B2			B2	B2
Attachmate Corporation - First Lien Term Loan	Loan	Corporate Family Rating	No	\$6,015,625.00	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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$3,000,000.00	Ba3	B1			B1			B1	B1
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	\$2,984,025.21	B1	B1			B1			B1	B1
EIG Investors Corp - First Lien Term Loan	Loan	Corporate Family Rating	No	\$4,800,000.00	B1	B2			B2	Negative		B3	B2
First American Payment Systems - First Lien Term Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	B1	B2			B2			B2	B2
First Data Corp - Extended 2017 Dollar Term	Loan	Corporate Family Rating	No	\$4,000,000.00	B1	B3	Caa1		B3		OFF	B3	B3
Generic Drug Holdings Inc - Closing Date Term Loan	Loan	Corporate Family Rating	No	\$3,469,565.22	B1	B2			B2			B2	B2
Global Tel Link Corp - Replacement Term Loan	Loan	Corporate Family Rating	No	\$1,890,547.26	B2	B2			B2			B2	B2
Grede I LLC - Term B Loan	Loan	Corporate Family Rating	No	\$2,142,857.14	B2	B1			B1			B1	B1
Hoffmaster Group Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$1,949,882.22	B1	B2			B2	Negative		B3	B2
Infor (US) Inc - Tranche B-2 Term Loan	Loan	Corporate Family Rating	No	\$2,992,500.00	Ba3	B2	Caa1		B2			B2	B2
Integra Telecom Holdings Inc - Term Loan	Loan	Corporate Family Rating	No	\$6,367,346.94	B3	B3			B3		OFF	B3	B3
Jackson Hewitt Inc - Senior Secured Term Loan	Loan	Rating Estimate	No	\$4,800,000.00	***	***	***	B3	***			***	***
Mercury Payment Systems LLC - Term Loan	Loan	Corporate Family Rating	No	\$997,478.99	B1	B1			B1	Negative		B2	B1
MModal Inc - Term B Loan	Loan	Corporate Family Rating	No	\$3,990,112.36	Ba3	B2			B2			B2	B2
NAB Holdings LLC - Term Loan	Loan	Corporate Family Rating	No	\$2,925,000.00	Ba3	B1			B1			B1	B1
National Healing Corporation - First Lien Term B Loan	Loan	Corporate Family Rating	No	\$4,757,719.24	B1	B2			B2			B2	B2
National Vision Inc - Term Loan	Loan	Corporate Family Rating	No	\$3,970,000.00	B1	B2			B2			B2	B2
New Breed Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	B2	B2			B2			B2	B2
NexTag Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,735,135.13	B1	B1			B1			B1	B1
Pegasus Solutions Inc - Term Loan Non-PIK	Loan	Rating Estimate	No	\$3,861,789.47	***	***	***	Caa2	***			***	***
Pegasus Solutions Inc - Term Loan PIK	Loan	Rating Estimate	No	\$0.00	***	***	***	Caa2	***			***	***
Presidio Inc - New Term Loan	Loan	Corporate Family Rating	No	\$3,491,250.00	Ba3	B1			B1			B1	B1
Radnet Management Inc - Tranche B Term Loan	Loan	Corporate Family Rating	No	\$3,990,000.00	Ba3	B2			B2			B2	B2
Renaissance Learning Inc - Initial Term Loan	Loan	Corporate Family Rating	No	\$3,683,076.92		B2			B2			B2	B2
Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	Corporate Family Rating	No	\$3,979,949.87	B1	B2			B2			B2	B2
Rovi Solutions Corp - Tranche B-2 Loan	Loan	Corporate Family Rating	No	\$2,984,962.41	Ba2	Ba3			Ba3			Ba3	Ba3
Six3 Systems Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,800,000.00	B2	B2			B2			B2	B2
SkillSoft Corporation - New Term Loan	Loan	Corporate Family Rating	No	\$2,790,549.65		B2			B2			B2	B2
SourceHOV LLC - Second Lien Term Loan	Loan	Public Rating	No	\$6,400,000.00	Caa2	B3			Caa2			Caa2	Caa2
Sportsman's Warehouse Inc - Term Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	B3	B2			B2			B2	B2
Trinet HR Corporation - Term B Loan	Loan	Corporate Family Rating	No	\$4,000,000.00		B1			B1			B1	B1
UniTek Global Services Inc - New Incremental Term Loan	Loan	Corporate Family Rating	No	\$2,985,000.00	B3	B2			B2			B2	B2
US Ft Holdco Inc - Replacement Term Loan	Loan	Corporate Family Rating	No	\$4,787,909.32	B1	B2			B2			B2	B2
Vision Solutions Inc - Second Lien Term Loan	Loan	Public Rating	No	\$5,600,000.00	Caa1	B2			Caa1			Caa1	Caa1
Wall Street Systems Delaware Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	B2	B3			B3			B3	B3
Web.com Group Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$3,341,625.00	Ba3	B1			B1			B1	B1
<b>Grand Total</b>				<b>\$159,519,907.35</b>									

# Portfolio Assets: Moody's Rating Information

Security	Security ID	Asset Type	Moody Rating Source	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Senior Unsecured Rating	Rating Estimate - Moody	Moody's Rating BF CW	Credit Watch	Moody's Rating AF CW
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	Loan	Public Rating	\$1,500,000.00	B2	B2			B2		B2
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Loan	Public Rating	\$4,500,000.00	B2	B2			B2		B2
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Public Rating	\$6,015,625.00	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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Loan	Public Rating	\$3,000,000.00	Ba3	B1			Ba3		Ba3
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	\$2,984,025.21	B1	B1			B1		B1
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	Loan	Public Rating	\$4,800,000.00	B1	B2			B1		B1
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Public Rating	\$4,000,000.00	B1	B2			B1		B1
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Loan	Public Rating	\$4,000,000.00	B1	B3	Caa1		B1		B1
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Loan	Public Rating	\$3,469,565.22	B1	B2			B1		B1
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	Loan	Public Rating	\$1,890,547.26	B2	B2			B2		B2
Grede I LLC - Term B Loan	GREDEHLD_TL	Loan	Public Rating	\$2,142,857.14	B2	B1			B2		B2
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Loan	Public Rating	\$1,949,882.22	B1	B2			B1		B1
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	Loan	Public Rating	\$2,992,500.00	Ba3	B2	Caa1		Ba3		Ba3
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Loan	Public Rating	\$6,367,346.94	B3	B3			B3		B3
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Rating Estimate	\$4,800,000.00	***	***	***	B2	***		***
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	Public Rating	\$997,478.99	B1	B1			B1		B1
MModal Inc - Term B Loan	MMODAL_BTL	Loan	Public Rating	\$3,990,112.36	Ba3	B2			Ba3		Ba3
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Loan	Public Rating	\$2,925,000.00	Ba3	B1			Ba3		Ba3
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Loan	Public Rating	\$4,757,719.24	B1	B2			B1		B1
National Vision Inc - Term Loan	NTLVISN_TL	Loan	Public Rating	\$3,970,000.00	B1	B2			B1		B1
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Public Rating	\$4,000,000.00	B2	B2			B2		B2
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Public Rating	\$4,735,135.13	B1	B1			B1		B1
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Loan	Rating Estimate	\$3,861,789.47	***	***	***	Caa2	***		***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	Loan	Rating Estimate	\$0.00	***	***	***	Caa2	***		***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	Loan	Public Rating	\$3,491,250.00	Ba3	B1			Ba3		Ba3
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Loan	Public Rating	\$3,990,000.00	Ba3	B2			Ba3		Ba3
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Loan	Corporate Family Rating	\$3,683,076.92		B2			B2		B2
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Loan	Public Rating	\$3,979,949.87	B1	B2			B1		B1
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Loan	Public Rating	\$2,984,962.41	Ba2	Ba3			Ba2		Ba2
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Loan	Public Rating	\$4,800,000.00	B2	B2			B2		B2
SkillsSoft Corporation - New Term Loan	SKILLSFT_NTL	Loan	Corporate Family Rating	\$2,790,549.65		B2			Ba3		Ba3
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Loan	Public Rating	\$6,400,000.00	Caa2	B3			Caa2		Caa2
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Loan	Public Rating	\$4,000,000.00	B3	B2			B3		B3
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Loan	Corporate Family Rating	\$4,000,000.00		B1			B1		B1
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Public Rating	\$2,985,000.00	B3	B2			B3		B3
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Loan	Public Rating	\$4,787,909.32	B1	B2			B1		B1
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Public Rating	\$5,600,000.00	Caa1	B2			Caa1		Caa1
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Loan	Public Rating	\$4,000,000.00	B2	B3			B2		B2
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	Loan	Public Rating	\$3,341,625.00	Ba3	B1			Ba3		Ba3
<b>Grand Total</b>				<b>\$159,519,907.35</b>							

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

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Report Summary

Collateral Principal  
Amount

\$162,174,449.35

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

**PASS**

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*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	0.9249%
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	Automotive	Automotive	\$4,500,000.00	2.7748%
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	High Tech Industries	Electronics/electrical	\$6,015,625.00	3.7094%
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	High Tech Industries	Electronics/electrical	\$5,586,000.00	3.4444%
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	Services: Business	Business equipment & services	\$4,800,000.00	2.9598%
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	Banking, Finance, Insurance & Real Estate	Insurance	\$3,000,000.00	1.8499%
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	Services: Business	Business equipment & services	\$4,650,000.00	2.8673%
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	Media: Broadcasting & Subscription	Cable & satellite television	\$2,984,025.21	1.8400%
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	High Tech Industries	Electronics/electrical	\$4,800,000.00	2.9598%
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$4,000,000.00	2.4665%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$4,000,000.00	2.4665%
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	Healthcare & Pharmaceuticals	Health care	\$3,469,565.22	2.1394%
Global Tel Link Corp - Replacement Term Loan	GLBLTLNKRRTL	Telecommunications	Telecommunications	\$1,890,547.26	1.1657%
Grede I LLC - Term B Loan	GREDEHLD_TL	Automotive	Automotive	\$2,142,857.14	1.3213%
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	Retail	Retailers (except food & drug)	\$1,949,882.22	1.2023%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	High Tech Industries	Electronics/electrical	\$2,992,500.00	1.8452%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	Telecommunications	Telecommunications	\$6,367,346.94	3.9262%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Services: Consumer	Retailers (except food & drug)	\$4,800,000.00	2.9598%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$997,478.99	0.6151%
MModal Inc - Term B Loan	MMODAL_BTL	Healthcare & Pharmaceuticals	Health care	\$3,990,112.36	2.4604%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,925,000.00	1.8036%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	Healthcare & Pharmaceuticals	Health care	\$4,757,719.24	2.9337%
National Vision Inc - Term Loan	NTLVISN_TL	Consumer goods: Non-durable	Retailers (except food & drug)	\$3,970,000.00	2.4480%
New Breed Inc - Term Loan	NEWBREDINC_TL	Transportation: Cargo	Surface transport	\$4,000,000.00	2.4665%
NexTag Inc - Term Loan	NEXTAGINC_TL	Retail	Retailers (except food & drug)	\$4,735,135.13	2.9198%
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	Hotel, Gaming & Leisure	Lodging & casinos	\$3,861,789.47	2.3813%
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	\$3,491,250.00	2.1528%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	Healthcare & Pharmaceuticals	Health care	\$3,990,000.00	2.4603%
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	Services: Consumer	Business equipment & services	\$3,683,076.92	2.2711%
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	Beverage, Food & Tobacco	Food/drug retailers	\$3,979,949.87	2.4541%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	Media: Broadcasting & Subscription	Leisure goods/activities/movies	\$2,984,962.41	1.8406%
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	Aerospace & Defense	Aerospace & Defense	\$4,800,000.00	2.9598%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	Services: Business	Business equipment & services	\$2,790,549.65	1.7207%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	Services: Business	Business equipment & services	\$6,400,000.00	3.9464%
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	Consumer goods: Durable	Retailers (except food & drug)	\$4,000,000.00	2.4665%
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	Services: Business	Business equipment & services	\$4,000,000.00	2.4665%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Media: Broadcasting & Subscription	Cable & satellite television	\$2,985,000.00	1.8406%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$4,787,909.32	2.9523%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	High Tech Industries	Electronics/electrical	\$5,600,000.00	3.4531%
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$4,000,000.00	2.4665%
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	High Tech Industries	Electronics/electrical	\$3,341,625.00	2.0605%
<b>Grand Total</b>				<b>\$159,519,907.35</b>	<b>98.3632%</b>

# Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	% of APA
<b>Aerospace &amp; Defense</b>			
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	2.9598%
<b>Aerospace &amp; Defense Subtotal</b>		<b>\$4,800,000.00</b>	<b>2.9598%</b>
<b>Automotive</b>			
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	\$4,500,000.00	2.7748%
Grede I LLC - Term B Loan	GREDEHLD_TL	\$2,142,857.14	1.3213%
<b>Automotive Subtotal</b>		<b>\$6,642,857.14</b>	<b>4.0961%</b>
<b>Banking, Finance, Insurance &amp; Real Estate</b>			
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	\$3,000,000.00	1.8499%
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$4,000,000.00	2.4665%
First Data Corp - Extended 2017 Dollar Term	FRSTD_TL	\$4,000,000.00	2.4665%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$997,478.99	0.6151%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,925,000.00	1.8036%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,787,909.32	2.9523%
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTYSDE_FL	\$4,000,000.00	2.4665%
<b>Banking, Finance, Insurance &amp; Real Estate Subtotal</b>		<b>\$23,710,388.31</b>	<b>14.6203%</b>
<b>Beverage, Food &amp; Tobacco</b>			
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,979,949.87	2.4541%
<b>Beverage, Food &amp; Tobacco Subtotal</b>		<b>\$3,979,949.87</b>	<b>2.4541%</b>
<b>Consumer goods: Durable</b>			
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	\$4,000,000.00	2.4665%
<b>Consumer goods: Durable Subtotal</b>		<b>\$4,000,000.00</b>	<b>2.4665%</b>
<b>Consumer goods: Non-durable</b>			
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	0.9249%
National Vision Inc - Term Loan	NTLVISN_TL	\$3,970,000.00	2.4480%
<b>Consumer goods: Non-durable Subtotal</b>		<b>\$5,470,000.00</b>	<b>3.3729%</b>
<b>Healthcare &amp; Pharmaceuticals</b>			
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	\$3,469,565.22	2.1394%
MModal Inc - Term B Loan	MMODAL_BTL	\$3,990,112.36	2.4604%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,757,719.24	2.9337%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$3,990,000.00	2.4603%
<b>Healthcare &amp; Pharmaceuticals Subtotal</b>		<b>\$16,207,396.81</b>	<b>9.9938%</b>
<b>High Tech Industries</b>			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,015,625.00	3.7094%
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	3.4444%
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	\$4,800,000.00	2.9598%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$2,992,500.00	1.8452%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	3.4531%
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	\$3,341,625.00	2.0605%
<b>High Tech Industries Subtotal</b>		<b>\$28,335,750.00</b>	<b>17.4724%</b>
<b>Hotel, Gaming &amp; Leisure</b>			

Security	Security ID	Principal Balance	% of APA
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,861,789.47	2.3813%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	0.0000%
<b>Hotel, Gaming &amp; Leisure Subtotal</b>		<b>\$3,861,789.47</b>	<b>2.3813%</b>
<b>Media: Broadcasting &amp; Subscription</b>			
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,984,025.21	1.8400%
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,984,962.41	1.8406%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,985,000.00	1.8406%
<b>Media: Broadcasting &amp; Subscription Subtotal</b>		<b>\$8,953,987.62</b>	<b>5.5212%</b>
<b>Retail</b>			
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,949,882.22	1.2023%
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	2.9198%
<b>Retail Subtotal</b>		<b>\$6,685,017.36</b>	<b>4.1221%</b>
<b>Services: Business</b>			
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	2.9598%
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	2.8673%
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,491,250.00	2.1528%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$2,790,549.65	1.7207%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	3.9464%
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	2.4665%
<b>Services: Business Subtotal</b>		<b>\$26,131,799.65</b>	<b>16.1134%</b>
<b>Services: Consumer</b>			
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	2.9598%
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	\$3,683,076.92	2.2711%
<b>Services: Consumer Subtotal</b>		<b>\$8,483,076.92</b>	<b>5.2308%</b>
<b>Telecommunications</b>			
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	\$1,890,547.26	1.1657%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,367,346.94	3.9262%
<b>Telecommunications Subtotal</b>		<b>\$8,257,894.20</b>	<b>5.0920%</b>
<b>Transportation: Cargo</b>			
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	2.4665%
<b>Transportation: Cargo Subtotal</b>		<b>\$4,000,000.00</b>	<b>2.4665%</b>
<b>Grand Total</b>		<b>\$159,519,907.35</b>	<b>98.3632%</b>



# Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	% of APA
<b>Aerospace &amp; Defense</b>			
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	2.9598%
<b>Aerospace &amp; Defense Subtotal</b>		<b>\$4,800,000.00</b>	<b>2.9598%</b>
<b>Automotive</b>			
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	\$4,500,000.00	2.7748%
Grede I LLC - Term B Loan	GREDEHLD_TL	\$2,142,857.14	1.3213%
<b>Automotive Subtotal</b>		<b>\$6,642,857.14</b>	<b>4.0961%</b>
<b>Business equipment &amp; services</b>			
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00	2.9598%
Deltec Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	2.8673%
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,491,250.00	2.1528%
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	\$3,683,076.92	2.2711%
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$2,790,549.65	1.7207%
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	3.9464%
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	2.4665%
<b>Business equipment &amp; services Subtotal</b>		<b>\$29,814,876.57</b>	<b>18.3844%</b>
<b>Cable &amp; satellite television</b>			
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,984,025.21	1.8400%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,985,000.00	1.8406%
<b>Cable &amp; satellite television Subtotal</b>		<b>\$5,969,025.21</b>	<b>3.6806%</b>
<b>Cosmetics/toiletries</b>			
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	0.9249%
<b>Cosmetics/toiletries Subtotal</b>		<b>\$1,500,000.00</b>	<b>0.9249%</b>
<b>Electronics/electrical</b>			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,015,625.00	3.7094%
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00	3.4444%
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	\$4,800,000.00	2.9598%
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$2,992,500.00	1.8452%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	3.4531%
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	\$3,341,625.00	2.0605%
<b>Electronics/electrical Subtotal</b>		<b>\$28,335,750.00</b>	<b>17.4724%</b>
<b>Financial intermediaries</b>			
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$4,000,000.00	2.4665%
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	2.4665%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$997,478.99	0.6151%
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,925,000.00	1.8036%
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,787,909.32	2.9523%
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	\$4,000,000.00	2.4665%
<b>Financial intermediaries Subtotal</b>		<b>\$20,710,388.31</b>	<b>12.7704%</b>
<b>Food/drug retailers</b>			
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,979,949.87	2.4541%

		<b>Food/drug retailers Subtotal</b>	<b>\$3,979,949.87</b>	<b>2.4541%</b>
<b>Health care</b>				
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB		\$3,469,565.22	2.1394%
MModal Inc - Term B Loan	MMODAL_BTL		\$3,990,112.36	2.4604%
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL		\$4,757,719.24	2.9337%
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB		\$3,990,000.00	2.4603%
		<b>Health care Subtotal</b>	<b>\$16,207,396.81</b>	<b>9.9938%</b>
<b>Insurance</b>				
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL		\$3,000,000.00	1.8499%
		<b>Insurance Subtotal</b>	<b>\$3,000,000.00</b>	<b>1.8499%</b>
<b>Leisure goods/activities/movies</b>				
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L		\$2,984,962.41	1.8406%
		<b>Leisure goods/activities/movies Subtotal</b>	<b>\$2,984,962.41</b>	<b>1.8406%</b>
<b>Lodging &amp; casinos</b>				
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL		\$3,861,789.47	2.3813%
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK		\$0.00	0.0000%
		<b>Lodging &amp; casinos Subtotal</b>	<b>\$3,861,789.47</b>	<b>2.3813%</b>
<b>Retailers (except food &amp; drug)</b>				
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL		\$1,949,882.22	1.2023%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL		\$4,800,000.00	2.9598%
National Vision Inc - Term Loan	NTLVISN_TL		\$3,970,000.00	2.4480%
NexTag Inc - Term Loan	NEXTAGINC_TL		\$4,735,135.13	2.9198%
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL		\$4,000,000.00	2.4665%
		<b>Retailers (except food &amp; drug) Subtotal</b>	<b>\$19,455,017.36</b>	<b>11.9964%</b>
<b>Surface transport</b>				
New Breed Inc - Term Loan	NEWBREDINC_TL		\$4,000,000.00	2.4665%
		<b>Surface transport Subtotal</b>	<b>\$4,000,000.00</b>	<b>2.4665%</b>
<b>Telecommunications</b>				
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL		\$1,890,547.26	1.1657%
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL		\$6,367,346.94	3.9262%
		<b>Telecommunications Subtotal</b>	<b>\$8,257,894.20</b>	<b>5.0920%</b>
		<b>Grand Total</b>	<b>\$159,519,907.35</b>	<b>98.3632%</b>

# 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
<b>ABB Con-Cise Optical Group LLC</b>									
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00		United States	Aaa	No	B2	B	Loan
<b>ABB Con-Cise Optical Group LLC Subtotal</b>		<b>\$1,500,000.00</b>							
<b>ASP HHI Acquisition Co Inc</b>									
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	\$4,500,000.00		United States	Aaa	No	B2	B+	Loan
<b>ASP HHI Acquisition Co Inc Subtotal</b>		<b>\$4,500,000.00</b>							
<b>Attachmate Corporation</b>									
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,015,625.00		United States	Aaa	No	B2	B	Loan
<b>Attachmate Corporation Subtotal</b>		<b>\$6,015,625.00</b>							
<b>Blue Coat Systems Inc</b>									
Blue Coat Systems Inc - Term Loan	BLUECOATSY_TL	\$5,586,000.00		United States	Aaa	No	B2	B+	Loan
<b>Blue Coat Systems Inc Subtotal</b>		<b>\$5,586,000.00</b>							
<b>Compucom Systems Inc</b>									
Compucom Systems Inc - First Lien Term Loan	COMPUSYS_FLTL	\$4,800,000.00		United States	Aaa	No	B2	B+	Loan
<b>Compucom Systems Inc Subtotal</b>		<b>\$4,800,000.00</b>							
<b>Cunningham Lindsey US Inc</b>									
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	\$3,000,000.00		United States	Aaa	No	B1	B	Loan
<b>Cunningham Lindsey US Inc Subtotal</b>		<b>\$3,000,000.00</b>							
<b>Deltek Inc</b>									
Deltek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00		United States	Aaa	No	B3	B	Loan
<b>Deltek Inc Subtotal</b>		<b>\$4,650,000.00</b>							
<b>DG FastChannel Inc</b>									
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,984,025.21		United States	Aaa	No	B1	B	Loan
<b>DG FastChannel Inc Subtotal</b>		<b>\$2,984,025.21</b>							
<b>EIG Investors Corp</b>									
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	\$4,800,000.00		United States	Aaa	No	B2	B	Loan
<b>EIG Investors Corp Subtotal</b>		<b>\$4,800,000.00</b>							
<b>First American Payment Systems</b>									
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	\$4,000,000.00		United States	Aaa	No	B2	B	Loan
<b>First American Payment Systems Subtotal</b>		<b>\$4,000,000.00</b>							
<b>First Data Corp</b>									
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00		United States	Aaa	No	B3	B	Loan
<b>First Data Corp Subtotal</b>		<b>\$4,000,000.00</b>							
<b>Generic Drug Holdings Inc</b>									
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	\$3,469,565.22		United States	Aaa	No	B2	B	Loan

<b>Generic Drug Holdings Inc Subtotal</b>		<b>\$3,469,565.22</b>							
<b>Global Tel Link Corp</b>									
Global Tel Link Corp - Replacement Term Loan	GLBLTLLNK_RTL	\$1,890,547.26	United States	Aaa	No	B2	B	Loan	
<b>Global Tel Link Corp Subtotal</b>		<b>\$1,890,547.26</b>							
<b>Grede I LLC</b>									
Grede I LLC - Term B Loan	GREDEHLD_TL	\$2,142,857.14	United States	Aaa	No	B1	B+	Loan	
<b>Grede I LLC Subtotal</b>		<b>\$2,142,857.14</b>							
<b>Hoffmaster Group Inc</b>									
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,949,882.22	United States	Aaa	No	B2	B	Loan	
<b>Hoffmaster Group Inc Subtotal</b>		<b>\$1,949,882.22</b>							
<b>Infor (US) Inc</b>									
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$2,992,500.00	United States	Aaa	No	B2	B	Loan	
<b>Infor (US) Inc Subtotal</b>		<b>\$2,992,500.00</b>							
<b>Integra Telecom Holdings Inc</b>									
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,367,346.94	United States	Aaa	No	B3	B	Loan	
<b>Integra Telecom Holdings Inc Subtotal</b>		<b>\$6,367,346.94</b>							
<b>Jackson Hewitt Inc</b>									
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	United States	Aaa	No	***	***	Loan	
<b>Jackson Hewitt Inc Subtotal</b>		<b>\$4,800,000.00</b>							
<b>Mercury Payment Systems LLC</b>									
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$997,478.99	United States	Aaa	No	B1	B+	Loan	
<b>Mercury Payment Systems LLC Subtotal</b>		<b>\$997,478.99</b>							
<b>MModal Inc</b>									
MModal Inc - Term B Loan	MMODAL_BTL	\$3,990,112.36	United States	Aaa	No	B2	B+	Loan	
<b>MModal Inc Subtotal</b>		<b>\$3,990,112.36</b>							
<b>NAB Holdings LLC</b>									
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,925,000.00	United States	Aaa	No	B1	BB-	Loan	
<b>NAB Holdings LLC Subtotal</b>		<b>\$2,925,000.00</b>							
<b>National Healing Corporation</b>									
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,757,719.24	United States	Aaa	No	B2	B	Loan	
<b>National Healing Corporation Subtotal</b>		<b>\$4,757,719.24</b>							
<b>National Vision Inc</b>									
National Vision Inc - Term Loan	NTLVISN_TL	\$3,970,000.00	United States	Aaa	No	B2	B+	Loan	
<b>National Vision Inc Subtotal</b>		<b>\$3,970,000.00</b>							
<b>New Breed Inc</b>									
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	United States	Aaa	No	B2	B	Loan	
<b>New Breed Inc Subtotal</b>		<b>\$4,000,000.00</b>							
<b>NexTag Inc</b>									
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	United States	Aaa	No	B1	B+	Loan	

	<b>NexTag Inc Subtotal</b>	<b>\$4,735,135.13</b>							
<b>Pegasus Solutions Inc</b>									
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,861,789.47	United States	Aaa	No	***	***	Loan	
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	United States	Aaa	No	***	***	Loan	
	<b>Pegasus Solutions Inc Subtotal</b>	<b>\$3,861,789.47</b>							
<b>Presidio Inc</b>									
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,491,250.00	United States	Aaa	No	B1	B+	Loan	
	<b>Presidio Inc Subtotal</b>	<b>\$3,491,250.00</b>							
<b>Radnet Management Inc</b>									
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$3,990,000.00	United States	Aaa	No	B2	B	Loan	
	<b>Radnet Management Inc Subtotal</b>	<b>\$3,990,000.00</b>							
<b>Renaissance Learning Inc</b>									
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	\$3,683,076.92	United States	Aaa	No	B2	B	Loan	
	<b>Renaissance Learning Inc Subtotal</b>	<b>\$3,683,076.92</b>							
<b>Roundy's Supermarkets Inc</b>									
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,979,949.87	United States	Aaa	No	B2	B	Loan	
	<b>Roundy's Supermarkets Inc Subtotal</b>	<b>\$3,979,949.87</b>							
<b>Rovi Solutions Corp</b>									
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,984,962.41	United States	Aaa	No	Ba3	BB-	Loan	
	<b>Rovi Solutions Corp Subtotal</b>	<b>\$2,984,962.41</b>							
<b>Six3 Systems Inc</b>									
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	United States	Aaa	No	B2	B+	Loan	
	<b>Six3 Systems Inc Subtotal</b>	<b>\$4,800,000.00</b>							
<b>SkillSoft Corporation</b>									
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$2,790,549.65	United States	Aaa	No	B2	B	Loan	
	<b>SkillSoft Corporation Subtotal</b>	<b>\$2,790,549.65</b>							
<b>SourceHOV LLC</b>									
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	United States	Aaa	No	Caa2	B+	Loan	
	<b>SourceHOV LLC Subtotal</b>	<b>\$6,400,000.00</b>							
<b>Sportsman's Warehouse Inc</b>									
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	\$4,000,000.00	United States	Aaa	No	B2	B	Loan	
	<b>Sportsman's Warehouse Inc Subtotal</b>	<b>\$4,000,000.00</b>							
<b>Trinet HR Corporation</b>									
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	United States	Aaa	No	B1	B	Loan	
	<b>Trinet HR Corporation Subtotal</b>	<b>\$4,000,000.00</b>							
<b>UniTek Global Services Inc</b>									
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,985,000.00	United States	Aaa	No	B2	B+	Loan	
	<b>UniTek Global Services Inc Subtotal</b>	<b>\$2,985,000.00</b>							
<b>US Ft Holdco Inc</b>									
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,787,909.32	United States	Aaa	No	B2	B	Loan	

	<b>US Ft Holdco Inc Subtotal</b>	<b>\$4,787,909.32</b>							
<b>Vision Solutions Inc</b>									
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	United States	Aaa	No	Caa1	B+	Loan	
	<b>Vision Solutions Inc Subtotal</b>	<b>\$5,600,000.00</b>							
<b>Wall Street Systems Delaware Inc</b>									
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	\$4,000,000.00	United States	Aaa	No	B3	B	Loan	
	<b>Wall Street Systems Delaware Inc Subtotal</b>	<b>\$4,000,000.00</b>							
<b>Web.com Group Inc</b>									
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	\$3,341,625.00	United States	Aaa	No	B1	B	Loan	
	<b>Web.com Group Inc Subtotal</b>	<b>\$3,341,625.00</b>							
	<b>Grand Total</b>	<b>\$159,519,907.35</b>							

# Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Principal Balance	% of APB
<b>United States</b>									
	Aaa	AA+	ABB Con-Cise Optical Group LLC - Term Loan	Loan	ABBCONCSE_TL	No		\$1,500,000.00	0.9403%
	Aaa	AA+	ASP HHI Acquisition Co Inc - Term Loan	Loan	ASPHHIACQ_TL	No		\$4,500,000.00	2.8210%
	Aaa	AA+	Attachmate Corporation - First Lien Term Loan	Loan	ATTCHMTE_FL	No		\$6,015,625.00	3.7711%
	Aaa	AA+	Blue Coat Systems Inc - Term Loan	Loan	BLUECOATSY_TL	No		\$5,586,000.00	3.5018%
	Aaa	AA+	Compucom Systems Inc - First Lien Term Loan	Loan	COMPUSYS_FLTL	No		\$4,800,000.00	3.0090%
	Aaa	AA+	Cunningham Lindsey US Inc - First Lien Initial Term Loan	Loan	CUNINGHLIND_FL	No		\$3,000,000.00	1.8806%
	Aaa	AA+	Deltek Inc - First Lien Term Loan	Loan	DELTEKINC_TLB	No		\$4,650,000.00	2.9150%
	Aaa	AA+	DG FastChannel Inc - Initial Term Loan	Loan	DGFSTCHNL_TLB	No		\$2,984,025.21	1.8706%
	Aaa	AA+	EIG Investors Corp - First Lien Term Loan	Loan	EIGINVSTR_FL	No		\$4,800,000.00	3.0090%
	Aaa	AA+	First American Payment Systems - First Lien Term Loan	Loan	1STAMRPYMT_FL	No		\$4,000,000.00	2.5075%
	Aaa	AA+	First Data Corp - Extended 2017 Dollar Term	Loan	FRSTDT_ETL	No		\$4,000,000.00	2.5075%
	Aaa	AA+	Generic Drug Holdings Inc - Closing Date Term Loan	Loan	GENRCDRG_TLB	No		\$3,469,565.22	2.1750%
	Aaa	AA+	Global Tel Link Corp - Replacement Term Loan	Loan	GLBLTLLNK_RTL	No		\$1,890,547.26	1.1851%
	Aaa	AA+	Grede I LLC - Term B Loan	Loan	GREDEHLD_TL	No		\$2,142,857.14	1.3433%
	Aaa	AA+	Hoffmaster Group Inc - First Lien Term Loan	Loan	HOFFMSTRGP_TL	No		\$1,949,882.22	1.2223%
	Aaa	AA+	Infor (US) Inc - Tranche B-2 Term Loan	Loan	LWSNSFTW_TRB2	No		\$2,992,500.00	1.8759%
	Aaa	AA+	Integra Telecom Holdings Inc - Term Loan	Loan	INTGRATLCM_TL	No		\$6,367,346.94	3.9916%
	Aaa	AA+	Jackson Hewitt Inc - Senior Secured Term Loan	Loan	JCKSNHWT_SSTL	No		\$4,800,000.00	3.0090%
	Aaa	AA+	Mercury Payment Systems LLC - Term Loan	Loan	MRCRYPYMT_TL	No		\$997,478.99	0.6253%
	Aaa	AA+	MModal Inc - Term B Loan	Loan	MMODAL_BTL	No		\$3,990,112.36	2.5013%
	Aaa	AA+	NAB Holdings LLC - Term Loan	Loan	NABHOLDNG_TL	No		\$2,925,000.00	1.8336%
	Aaa	AA+	National Healing Corporation - First Lien Term B Loan	Loan	NATLHEAL_FLTL	No		\$4,757,719.24	2.9825%
	Aaa	AA+	National Vision Inc - Term Loan	Loan	NTLVISN_TL	No		\$3,970,000.00	2.4887%
	Aaa	AA+	New Breed Inc - Term Loan	Loan	NEWBREDINC_TL	No		\$4,000,000.00	2.5075%
	Aaa	AA+	NexTag Inc - Term Loan	Loan	NEXTAGINC_TL	No		\$4,735,135.13	2.9684%
	Aaa	AA+	Pegasus Solutions Inc - Term Loan Non-PIK	Loan	PEGASUSSOL_TL	No		\$3,861,789.47	2.4209%
	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		\$3,491,250.00	2.1886%
	Aaa	AA+	Radnet Management Inc - Tranche B Term Loan	Loan	RADNTMGNE_TLB	No		\$3,990,000.00	2.5013%
	Aaa	AA+	Renaissance Learning Inc - Initial Term Loan	Loan	RENAISLRN_ITL	No		\$3,683,076.92	2.3089%
	Aaa	AA+	Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	77999V9T1	No		\$3,979,949.87	2.4950%
	Aaa	AA+	Rovi Solutions Corp - Tranche B-2 Loan	Loan	ROVISOL_TB2L	No		\$2,984,962.41	1.8712%
	Aaa	AA+	Six3 Systems Inc - Term Loan	Loan	SIX3SYTM_TLB	No		\$4,800,000.00	3.0090%
	Aaa	AA+	SkillSoft Corporation - New Term Loan	Loan	SKILLSFT_NTL	No		\$2,790,549.65	1.7493%
	Aaa	AA+	SourceHOV LLC - Second Lien Term Loan	Loan	SOURCEHOV_SL	No		\$6,400,000.00	4.0120%
	Aaa	AA+	Sportsman's Warehouse Inc - Term Loan	Loan	SPRTMNWREH_TL	No		\$4,000,000.00	2.5075%
	Aaa	AA+	Trinet HR Corporation - Term B Loan	Loan	TRINETGRP_TLB	No		\$4,000,000.00	2.5075%
	Aaa	AA+	UniTek Global Services Inc - New Incremental Term Loan	Loan	UNITKGLB_NITL	No		\$2,985,000.00	1.8712%
	Aaa	AA+	US Ft Holdco Inc - Replacement Term Loan	Loan	USFTHD_RPLCET	No		\$4,787,909.32	3.0014%
	Aaa	AA+	Vision Solutions Inc - Second Lien Term Loan	Loan	VISNSOLT_SLTL	No		\$5,600,000.00	3.5105%
	Aaa	AA+	Wall Street Systems Delaware Inc - First Lien Term Loan	Loan	WALSTSYSDE_FL	No		\$4,000,000.00	2.5075%
	Aaa	AA+	Web.com Group Inc - First Lien Term Loan	Loan	WEBCOMGRP_TLB	No		\$3,341,625.00	2.0948%
<b>United States Subtotal</b>								<b>\$159,519,907.35</b>	<b>100.0000%</b>
<b>Grand Total</b>								<b>\$159,519,907.35</b>	<b>100.0000%</b>

## Portfolio Assets: Discretionary Reason For Sale

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Report Summary

Discretionary Sale  
Denominator  
\$0.00

Report Total  
\$0.00

% of DSD  
0.00%

Requirement  
<= 20.00%

**PASS**

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



## Portfolio Assets: Moody's Rating via RiskCalc Application

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As of Date	02-Jan-2013
Reinvestment End Date	25-Aug-2016
Collateral Principal Amount	\$162,174,449.35
20% of Collateral Principal Amount	\$32,434,889.87
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	\$32,434,889.87
Result	PASS

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

# Portfolio Assets: S&P Rating Information

Security	Asset Type	Security Level	SP Rating Source	DIP Obligation	Current Pay Obligation	Distressed Exchange Offer	Principal Balance	Type	SP Security Rating	SP Corporate Rating	Rating Estimate - SP	S&P Rating BF CW	Credit Watch	S&P Rating AF CW
ABB Con-Cise Optical Group LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,500,000.00		B	B		B		B
ASP HHI Acquisition Co Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,500,000.00		B+	B+		B+		B+
Attachmate Corporation - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,015,625.00		B	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+
Cunningham Lindsey US Inc - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,000,000.00		B	B		B		B
Deltek Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,650,000.00			B		B	NM	B
DG FastChannel Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,984,025.21		B+	B+		B+	NEG	B
EIG Investors Corp - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,800,000.00			B		B		B
First American Payment Systems - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B	B		B		B
First Data Corp - Extended 2017 Dollar Term	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B+	B		B		B
Generic Drug Holdings Inc - Closing Date Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,469,882.22		B+	B		B		B
Global Tel Link Corp - Replacement Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,890,547.26		B	B		B		B
Grede I LLC - Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,142,857.14		BB	B+		B+		B+
Hoffmaster Group Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,949,882.22		B	B		B		B
Infor (US) Inc - Tranche B-2 Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,992,500.00		B+	B		B		B
Integra Telecom Holdings Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,367,346.94		B-	B		B	NM	B
Jackson Hewitt Inc - Senior Secured Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$4,800,000.00	Shadow	***	***	***	***		***
Mercury Payment Systems LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$997,478.99			B+		B+		B+
MModal Inc - Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,990,112.36		BB-	B+		B+		B+
NAB Holdings LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,925,000.00		BB+	BB-		BB-		BB-
National Healing Corporation - First Lien Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,757,719.24		NR	B		B		B
National Vision Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,970,000.00		BB-	B+		B+		B+
New Breed Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B	B		B		B
NexTag Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,735,135.13		B+	B+		B+	NM	B+
Pegasus Solutions Inc - Term Loan Non-PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$3,861,789.47	Per Clause (iii)(b)	***	***	***	***		***
Pegasus Solutions Inc - Term Loan PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$0.00	Per Clause (iii)(b)	***	***	***	***		***
Presidio Inc - New Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,491,250.00		B+	B+		B+		B+
Radnet Management Inc - Tranche B Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,990,000.00		B+	B		B		B
Renaissance Learning Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,683,076.92		B+	B		B		B
Roundy's Supermarkets Inc - Tranche B Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,979,949.87		B+	B		B	NM	B
Rovi Solutions Corp - Tranche B-2 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,984,962.41		BB	BB-		BB-		BB-
Six3 Systems Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,800,000.00		B+	B+		B+		B+
SkillSoft Corporation - New Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,790,549.65		B+	B		B	NM	B
SourceHOV LLC - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$6,400,000.00		B-	B+		B+		B+
Sportsman's Warehouse Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B	B		B		B
Trinet HR Corporation - Term B Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$4,000,000.00				B	B		B
UniTek Global Services Inc - New Incremental Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,985,000.00		B	B+		B+		B+
US Ft Holdco Inc - Replacement Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,787,909.32			B		B		B
Vision Solutions Inc - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,600,000.00		B-	B+		B+		B+
Wall Street Systems Delaware Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00			B		B		B
Web.com Group Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,341,625.00			B		B		B
<b>Grand Total</b>							<b>\$159,519,907.35</b>							

# Portfolio Assets: Weighted Average Rating Factor

Weighted Average Moody's Rating Factor

3046

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
ABB Con-Cise Optical Group LLC - Term Loan	ABBCONCSE_TL	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
ASP HHI Acquisition Co Inc - Term Loan	ASPHHIACQ_TL	\$4,500,000.00	B2	2,720.00	\$12,240,000,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$6,015,625.00	B2	2,720.00	\$16,362,500,000.00
Blue Coat Systems Inc - Term Loan	BLUECOATS_Y_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
Cunningham Lindsey US Inc - First Lien Initial Term Loan	CUNINGHLIND_FL	\$3,000,000.00	B1	2,220.00	\$6,660,000,000.00
Delftek Inc - First Lien Term Loan	DELTEKINC_TLB	\$4,650,000.00	B3	3,490.00	\$16,228,500,000.00
DG FastChannel Inc - Initial Term Loan	DGFSTCHNL_TLB	\$2,984,025.21	B1	2,220.00	\$6,624,535,966.20
EIG Investors Corp - First Lien Term Loan	EIGINVSTR_FL	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
First Data Corp - Extended 2017 Dollar Term	FRSTDT_ETL	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
Generic Drug Holdings Inc - Closing Date Term Loan	GENRCDRG_TLB	\$3,469,565.22	B2	2,720.00	\$9,437,217,398.40
Global Tel Link Corp - Replacement Term Loan	GLBLTLNK_RTL	\$1,890,547.26	B2	2,720.00	\$5,142,288,547.20
Grede I LLC - Term B Loan	GREDEHLD_TL	\$2,142,857.14	B1	2,220.00	\$4,757,142,850.80
Hoffmaster Group Inc - First Lien Term Loan	HOFFMSTRGP_TL	\$1,949,882.22	B2	2,720.00	\$5,303,679,638.40
Infor (US) Inc - Tranche B-2 Term Loan	LWSNSFTW_TRB2	\$2,992,500.00	B2	2,720.00	\$8,139,600,000.00
Integra Telecom Holdings Inc - Term Loan	INTGRATLCM_TL	\$6,367,346.94	B3	3,490.00	\$22,222,040,820.60
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$4,800,000.00	***	***	***
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$997,478.99	B1	2,220.00	\$2,214,403,357.80
MModal Inc - Term B Loan	MMODAL_BTL	\$3,990,112.36	B2	2,720.00	\$10,853,105,619.20
NAB Holdings LLC - Term Loan	NABHOLDNG_TL	\$2,925,000.00	B1	2,220.00	\$6,493,500,000.00
National Healing Corporation - First Lien Term B Loan	NATLHEAL_FLTL	\$4,757,719.24	B2	2,720.00	\$12,940,996,332.80
National Vision Inc - Term Loan	NTLVISN_TL	\$3,970,000.00	B2	2,720.00	\$10,798,400,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	\$4,735,135.13	B1	2,220.00	\$10,511,999,988.60
Pegasus Solutions Inc - Term Loan Non-PIK	PEGASUSSOL_TL	\$3,861,789.47	***	***	***
Pegasus Solutions Inc - Term Loan PIK	PEGASUS_TLPK	\$0.00	***	***	***
Presidio Inc - New Term Loan	PRESIDIO_FLTL	\$3,491,250.00	B1	2,220.00	\$7,750,575,000.00
Radnet Management Inc - Tranche B Term Loan	RADNTMGNE_TLB	\$3,990,000.00	B2	2,720.00	\$10,852,800,000.00
Renaissance Learning Inc - Initial Term Loan	RENAISLRN_ITL	\$3,683,076.92	B2	2,720.00	\$10,017,969,222.40
Roundy's Supermarkets Inc - Tranche B Term Loan	77999V9T1	\$3,979,949.87	B2	2,720.00	\$10,825,463,646.40
Rovi Solutions Corp - Tranche B-2 Loan	ROVISOL_TB2L	\$2,984,962.41	Ba3	1,766.00	\$5,271,443,616.06
Six3 Systems Inc - Term Loan	SIX3SYTM_TLB	\$4,800,000.00	B2	2,720.00	\$13,056,000,000.00
SkillSoft Corporation - New Term Loan	SKILLSFT_NTL	\$2,790,549.65	B2	2,720.00	\$7,590,295,048.00
SourceHOV LLC - Second Lien Term Loan	SOURCEHOV_SL	\$6,400,000.00	Caa2	6,500.00	\$41,600,000,000.00
Sportsman's Warehouse Inc - Term Loan	SPRTMNWREH_TL	\$4,000,000.00	B2	2,720.00	\$10,880,000,000.00
Trinet HR Corporation - Term B Loan	TRINETGRP_TLB	\$4,000,000.00	B1	2,220.00	\$8,880,000,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,985,000.00	B2	2,720.00	\$8,119,200,000.00
US Ft Holdco Inc - Replacement Term Loan	USFTHD_RPLCET	\$4,787,909.32	B2	2,720.00	\$13,023,113,350.40
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
Wall Street Systems Delaware Inc - First Lien Term Loan	WALSTSYSDE_FL	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
Web.com Group Inc - First Lien Term Loan	WEBCOMGRP_TLB	\$3,341,625.00	B1	2,220.00	\$7,418,407,500.00
<b>Grand Total</b>		<b>\$159,519,907.35</b>			<b>\$485,846,729,458.26</b>

## Portfolio Assets: Section 5.1 (g)

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Collateral		
Aggregate Principal Balance of Collateral Obligations (Excluding Defaults)	\$159,519,907.35	
Plus:		
Principal Proceeds	\$2,654,542.00	
Collateral Principal Amount		\$162,174,449.35
Plus:		
Market Value of Defaulted Obligations	\$0.00	
<b>Numerator</b>		<b>\$162,174,449.35</b>
<b>Aggregate Outstanding Amount Class A-1 Notes</b>		<b>\$88,000,000.00</b>
<b>Outcome:</b>		<b>184.3%</b>
<b>Requirement</b>		<b>&gt;= 100.0%</b>

---

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

---

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

**PASS**

---

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

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

---

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

**PASS**

---

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

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

---

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

**PASS**

---

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

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

---

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

**PASS**

---

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



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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$162,174,449.35	\$0.00	0.0%	<= 12.5%	PASS

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

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

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 0.0%

**PASS**

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

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

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 7.5%

**PASS**

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

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

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

**PASS**

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

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

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

**PASS**

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

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

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

**PASS**

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

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

Report Summary

Collateral Principal  
Amount Excl Def

\$162,174,449.35

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 15.0%

**PASS**

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$162,174,449.35	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

*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	
	\$162,174,449.35	\$0.00	0.0%	<= 0.0%	<b>PASS</b>

*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	
	\$162,174,449.35	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

*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
<b>TICC CLO 2012-1 LLC - Expense Reserve Account</b>					
	Beginning Balance		05-Dec-2012	\$10,333.50	\$10,333.50
				<b>\$10,333.50</b>	
<b>TICC CLO 2012-1 LLC - Expense Reserve Account Subtotal</b>					
<b>TICC CLO 2012-1 LLC - Interest Collection Account</b>					
	Beginning Balance		05-Dec-2012	\$1,335,844.18	\$1,335,844.18
Compucom Systems Inc - First Lien Term Loan	LIBOR Interest	COMPUSYS_FLTL	05-Dec-2012	\$26,000.00	\$1,361,844.18
Aspen Dental Management Inc - Replacement Term Loan	LIBOR Interest	ASPNDN_RPLCTL	06-Dec-2012	\$17,121.52	\$1,378,965.70
National Vision Inc - Term Loan	LIBOR Interest	NTLVISN_TL	06-Dec-2012	\$582.69	\$1,379,548.39
Renaissance Learning Inc - Initial Term Loan	Prime Interest	RENAISLRN_ITL	13-Dec-2012	\$8,701.13	\$1,388,249.52
	Rounding Issue		17-Dec-2012	(\$0.02)	\$1,388,249.50
MModal Inc - Term B Loan	LIBOR Interest	MMODAL_BTL	17-Dec-2012	\$63,000.00	\$1,451,249.50
SourceHOV LLC - Second Lien Term Loan	LIBOR Interest	SOURCEHOV_SL	17-Dec-2012	\$59,733.33	\$1,510,982.83
Roundy's Supermarkets Inc - Tranche B Term Loan	LIBOR Interest	77999V9T1	19-Dec-2012	\$18,856.73	\$1,529,839.56
Web.com Group Inc - First Lien Term Loan	LIBOR Interest	WEBCOMGRP_TLB	20-Dec-2012	\$7,677.08	\$1,537,516.64
Generic Drug Holdings Inc - Delayed Draw Term Loan	Unutilized Fee	GENRCDRGHD_DD	21-Dec-2012	\$1,480.07	\$1,538,996.71
ABB Con-Cise Optical Group LLC - Term Loan	LIBOR Interest	ABBCONCSE_TL	24-Dec-2012	\$8,395.83	\$1,547,392.54
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATTCHMTE_FL	24-Dec-2012	\$1,463.22	\$1,548,855.76
First Data Corp - Extended 2017 Dollar Term	LIBOR Interest	FRSTDTE_ETL	24-Dec-2012	\$16,201.11	\$1,565,056.87
Trinet HR Corporation - Term B Loan	LIBOR Interest	TRINETGRP_TLB	27-Dec-2012	\$22,388.89	\$1,587,445.76
Aspen Dental Management Inc - Replacement Term Loan	LIBOR Interest	ASPNDN_RPLCTL	31-Dec-2012	\$256.49	\$1,587,702.25
Attachmate Corporation - First Lien Term Loan	Prime Interest	ATTCHMTE_FL	31-Dec-2012	\$182.29	\$1,587,884.54
DG FastChannel Inc - Initial Term Loan	LIBOR Interest	DGFSTCHNL_TLB	31-Dec-2012	\$4,814.62	\$1,602,699.16
Global Tel Link Corp - Replacement Term Loan	LIBOR Interest	GLBLTLNK_RTL	31-Dec-2012	\$30,138.20	\$1,632,837.36
Hoffmaster Group Inc - First Lien Term Loan	LIBOR Interest	HOFFMSTRGP_TL	31-Dec-2012	\$22,342.12	\$1,655,179.48
Infor (US) Inc - Tranche B-2 Term Loan	LIBOR Interest	LWSNSFTW_TRB2	31-Dec-2012	\$31,354.17	\$1,686,533.65
Integra Telecom Holdings Inc - Term Loan	LIBOR Interest	INTGRATLCLM_TL	31-Dec-2012	\$25,748.98	\$1,712,282.63
Integra Telecom Holdings Inc - Term Loan	LIBOR Interest	INTGRATLCLM_TL	31-Dec-2012	\$76,105.90	\$1,788,388.53
Mercury Payment Systems LLC - Term Loan	LIBOR Interest	MRCRYPYMT_TL	31-Dec-2012	\$80.45	\$1,788,468.98
MModal Inc - Term B Loan	LIBOR Interest	MMODAL_BTL	31-Dec-2012	\$10,500.00	\$1,798,968.98
NAB Holdings LLC - Term Loan	LIBOR Interest	NABHOLDNG_TL	31-Dec-2012	\$8,453.47	\$1,807,422.45
National Healing Corporation - First Lien Term B Loan	LIBOR Interest	NATLHEAL_FLTL	31-Dec-2012	\$102,748.01	\$1,910,170.46
New Breed Inc - Term Loan	LIBOR Interest	NEWBREDINC_TL	31-Dec-2012	\$3,444.44	\$1,913,614.90
NexTag Inc - Term Loan	LIBOR Interest	NEXTAGINC_TL	31-Dec-2012	\$86,547.75	\$2,000,162.65
Pegasus Solutions Inc - Term Loan Non-PIK	LIBOR Interest	PEGASUSSOL_TL	31-Dec-2012	\$79,477.12	\$2,079,639.77
Pegasus Solutions Inc - Term Loan PIK	LIBOR Interest	PEGASUS_TLPIK	31-Dec-2012	\$283.90	\$2,079,923.67
Radnet Management Inc - Tranche B Term Loan	Prime Interest	RADNTMGNE_TLB	31-Dec-2012	\$221.11	\$2,080,144.78
Renaissance Learning Inc - Initial Term Loan	LIBOR Interest	RENAISLRN_ITL	31-Dec-2012	\$10,615.38	\$2,090,760.16
Roundy's Supermarkets Inc - Tranche B Term Loan	LIBOR Interest	77999V9T1	31-Dec-2012	\$18.95	\$2,090,779.11
Rovi Solutions Corp - Tranche B-2 Loan	LIBOR Interest	ROVISOL_TB2L	31-Dec-2012	\$10,307.44	\$2,101,086.55
Six3 Systems Inc - Term Loan	LIBOR Interest	SIX3SYTM_TLB	31-Dec-2012	\$61,600.00	\$2,162,686.55
SkillSoft Corporation - New Term Loan	LIBOR Interest	SKILLSFT_NTL	31-Dec-2012	\$17,948.70	\$2,180,635.25
UniTek Global Services Inc - New Incremental Term Loan	LIBOR Interest	UNITKGLB_NITL	31-Dec-2012	\$68,079.38	\$2,248,714.63
UniTek Global Services Inc - New Incremental Term Loan	LIBOR Interest	UNITKGLB_NITL	31-Dec-2012	\$2,244.38	\$2,250,959.00
US Ft Holdco Inc - Replacement Term Loan	LIBOR Interest	USFTHD_RPLCET	31-Dec-2012	\$52,133.33	\$2,303,092.34
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	31-Dec-2012	\$45,811.11	\$2,348,903.45
	BNY Reinvestment Income		02-Jan-2013	\$36.06	\$2,348,939.51
	BNY Reinvestment Income		02-Jan-2013	\$0.09	\$2,348,939.60
	BNY Reinvestment Income		02-Jan-2013	\$4.43	\$2,348,944.03
Generic Drug Holdings Inc - Closing Date Term Loan	LIBOR Interest	GENRCDRG_TLB	02-Jan-2013	\$20,869.57	\$2,369,813.59

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Presidio Inc - New Term Loan	LIBOR Interest	PRESIDIO_FLTL	02-Jan-2013	\$52,548.61	\$2,422,362.20
<b>TICC CLO 2012-1 LLC - Interest Collection Account Subtotal</b>				<b>\$2,422,362.20</b>	
<b>TICC CLO 2012-1 LLC - Principal Collection Account</b>					
	Beginning Balance		05-Dec-2012	\$6,361,894.20	\$6,361,894.20
Web.com Group Inc - First Lien Term Loan	Upfront Fee (Buy)	WEBCOMGRP_TLB	05-Dec-2012	\$33,500.00	\$6,395,394.20
Web.com Group Inc - First Lien Term Loan	Principal (Buy)	WEBCOMGRP_TLB	05-Dec-2012	(\$3,350,000.00)	\$3,045,394.20
Web.com Group Inc - First Lien Term Loan	ClearPar Subtrade Fee	WEBCOMGRP_TLB	05-Dec-2012	(\$19.00)	\$3,045,375.20
Cunningham Lindsey US Inc - First Lien Initial Term Loan	Upfront Fee (Buy)	CUNINGHLIND_FL	14-Dec-2012	\$30,000.00	\$3,075,375.20
Cunningham Lindsey US Inc - First Lien Initial Term Loan	Principal (Buy)	CUNINGHLIND_FL	14-Dec-2012	(\$3,000,000.00)	\$75,375.20
Cunningham Lindsey US Inc - First Lien Initial Term Loan	ClearPar Subtrade Fee	CUNINGHLIND_FL	14-Dec-2012	(\$19.00)	\$75,356.20
	Rounding Issue		17-Dec-2012	(\$0.01)	\$75,356.19
Aspen Dental Management Inc - Replacement Term Loan	Principal (Sale)	ASPNDN_RPLCTL	21-Dec-2012	\$3,989,949.75	\$4,065,305.94
Aspen Dental Management Inc - Replacement Term Loan	Upfront Fee (Sale)	ASPNDN_RPLCTL	21-Dec-2012	(\$194,510.05)	\$3,870,795.89
Aspen Dental Management Inc - Replacement Term Loan	ClearPar Subtrade Fee	ASPNDN_RPLCTL	21-Dec-2012	(\$19.00)	\$3,870,776.89
Aspen Dental Management Inc - Replacement Term Loan	Delayed Compensation	ASPNDN_RPLCTL	21-Dec-2012	(\$5,430.76)	\$3,865,346.13
Aspen Dental Management Inc - Replacement Term Loan	Cost of Carry	ASPNDN_RPLCTL	21-Dec-2012	\$154.53	\$3,865,500.66
	Transfer from Revolver		22-Dec-2012	\$521,739.13	\$4,387,239.79
Grede I LLC - Term B Loan	Upfront Fee (Buy)	GREDEHLD_TL	27-Dec-2012	\$10,714.29	\$4,397,954.08
Grede I LLC - Term B Loan	Principal (Buy)	GREDEHLD_TL	27-Dec-2012	(\$2,142,857.14)	\$2,255,096.94
Grede I LLC - Term B Loan	ClearPar Subtrade Fee	GREDEHLD_TL	27-Dec-2012	(\$19.00)	\$2,255,077.94
Attachmate Corporation - First Lien Term Loan	Prime Paydown	ATTCHMTE_FL	31-Dec-2012	\$117,187.50	\$2,372,265.44
DG FastChannel Inc - Initial Term Loan	LIBOR Paydown	DGFSTCHNL_TLB	31-Dec-2012	\$7,987.39	\$2,380,252.83
Global Tel Link Corp - Replacement Term Loan	LIBOR Paydown	GLBLTLLNK_RTL	31-Dec-2012	\$33,167.50	\$2,413,420.33
Infor (US) Inc - Tranche B-2 Term Loan	LIBOR Paydown	LWSNSFTW_TRB2	31-Dec-2012	\$7,500.00	\$2,420,920.33
Integra Telecom Holdings Inc - Term Loan	LIBOR Paydown	INTGRATLCM_TL	31-Dec-2012	\$16,326.53	\$2,437,246.86
Mercury Payment Systems LLC - Term Loan	LIBOR Paydown	MRCRYPYMT_TL	31-Dec-2012	\$2,521.01	\$2,439,767.87
MModal Inc - Term B Loan	LIBOR Paydown	MMODAL_BTL	31-Dec-2012	\$9,887.64	\$2,449,655.51
NAB Holdings LLC - Term Loan	LIBOR Paydown	NABHOLDNG_TL	31-Dec-2012	\$37,500.00	\$2,487,155.51
National Healing Corporation - First Lien Term B Loan	LIBOR Paydown	NATLHEAL_FLTL	31-Dec-2012	\$12,014.44	\$2,499,169.95
Pegasus Solutions Inc - Term Loan Non-PIK	LIBOR Paydown	PEGASUSSOL_TL	31-Dec-2012	\$65,700.40	\$2,564,870.35
Pegasus Solutions Inc - Term Loan PIK	Facility Increase	PEGASUS_TLPK	31-Dec-2012	(\$7,718.81)	\$2,557,151.55
Pegasus Solutions Inc - Term Loan PIK	Upfront Fee (Buy)	PEGASUS_TLPK	31-Dec-2012	\$7,718.81	\$2,564,870.35
Pegasus Solutions Inc - Term Loan PIK	LIBOR Paydown	PEGASUS_TLPK	31-Dec-2012	\$363.81	\$2,565,234.16
Presidio Inc - New Term Loan	LIBOR Paydown	PRESIDIO_FLTL	31-Dec-2012	\$8,750.00	\$2,573,984.16
Radnet Management Inc - Tranche B Term Loan	Prime Paydown	RADNTMGNE_TLB	31-Dec-2012	\$10,000.00	\$2,583,984.16
Renaissance Learning Inc - Initial Term Loan	LIBOR Paydown	RENAISLRN_ITL	31-Dec-2012	\$9,230.77	\$2,593,214.93
Roundy's Supermarkets Inc - Tranche B Term Loan	LIBOR Paydown	77999V9T1	31-Dec-2012	\$10,025.06	\$2,603,239.99
Rovi Solutions Corp - Tranche B-2 Loan	LIBOR Paydown	ROVISOL_TB2L	31-Dec-2012	\$7,518.80	\$2,610,758.79
SkillSoft Corporation - New Term Loan	LIBOR Paydown	SKILLSFT_NTL	31-Dec-2012	\$7,121.87	\$2,617,880.66
UniTek Global Services Inc - New Incremental Term Loan	LIBOR Paydown	UNITKGLB_NITL	31-Dec-2012	\$7,500.00	\$2,625,380.66
US Ft Holdco Inc - Replacement Term Loan	LIBOR Paydown	USFTHD_RPLCET	31-Dec-2012	\$12,090.68	\$2,637,471.35
Web.com Group Inc - First Lien Term Loan	LIBOR Paydown	WEBCOMGRP_TLB	31-Dec-2012	\$8,375.00	\$2,645,846.35
Generic Drug Holdings Inc - Closing Date Term Loan	LIBOR Paydown	GENRCDRG_TLB	02-Jan-2013	\$8,695.65	\$2,654,542.00
<b>TICC CLO 2012-1 LLC - Principal Collection Account Subtotal</b>				<b>\$2,654,542.00</b>	
<b>TICC CLO 2012-1 LLC - Ramp-Up Account</b>					
	Beginning Balance		05-Dec-2012	\$0.01	\$0.01
<b>TICC CLO 2012-1 LLC - Ramp-Up Account Subtotal</b>				<b>\$0.01</b>	
<b>TICC CLO 2012-1 LLC - Revolver Funding Account</b>					
	Beginning Balance		05-Dec-2012	\$521,739.13	\$521,739.13
	Transfer to Collection		22-Dec-2012	(\$521,739.13)	\$0.00

