

June 17, 2014

The Bank of New York Mellon Trust Company, N.A.
601 Travis, 17th Floor
Houston, TX 77002
Attn: Kathy Gonzales

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

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

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

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

RE: Monthly Report Dated June 3, 2014

Dear Colleagues:

Pursuant to Section 10.7(a) of the TICC CLO LLC Indenture, dated as of August 10, 2011, enclosed please find the Monthly Report for the period from and including **May 3, 2014** to and including **June 3, 2014**.

Sincerely,

TICC CLO LLC

By: TICC Capital Corp. as Collateral Manager

Signature on File

Saul Rosenthal
President

TICC CLO LLC

As Of 03-Jun-2014 Scenario : Initial

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Portfolio Assets: Requirements Summary

Requirements Summary

	Outcome	Requirement	Result
Collateral Quality			
Collateral Quality Test: Maximum Moody's Weighted Average Rating Factor Test	3,504	<=3600	PASS
Collateral Quality Test: Minimum Weighted Average Coupon Test	0.00%	>=5.25%	N/A
Collateral Quality Test: Minimum Weighted Average Coupon Test w/o Excess	0.00%	>=5.25%	N/A
Collateral Quality Test: Minimum Weighted Average Floating Spread Test	6.54%	>=5.00%	PASS
Collateral Quality Test: Minimum Weighted Average Floating Spread Test w/o Excess	6.54%	>=5.00%	PASS
Collateral Quality Test: Minimum Weighted Average Moody's Recovery Rate Test	46.4%	>= 40.00%	PASS
Collateral Quality Test: Moody's Diversity Test	22	>=20	PASS
Collateral Quality Test: Weighted Average Life Test	4.48	<=5.25	PASS
Collateral Quality Test: Weighted Average S&P Recovery Rate	37.9%	>= 30.50%	PASS
Concentration Limitations			
Concentration Limitations: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments	100.0%	>= 90.0%	PASS
Concentration Limitations: (ii) Second Lien Loans	12.6%	<= 15.0%	PASS
Concentration Limitations: (iii) Bonds	0.0%	<= 10.0%	PASS
Concentration Limitations: (iv) Letters of Credit	0.0%	<= 10.0%	PASS
Concentration Limitations: (ix) Fixed Rate Obligations	0.0%	<= 10.0%	PASS
Concentration Limitations: (v) Fourth Highest Obligor	3.3%	<= 3.5%	PASS
Concentration Limitations: (v) Highest Obligor	4.2%	<= 4.5%	PASS
Concentration Limitations: (v) Seventh Highest Obligor	2.9%	<= 3.0%	PASS
Concentration Limitations: (vi) Highest Obligor with a Moody's Rating based on credit estimates and/or private ratings per Clause (a)	2.7%	<= 3.0%	PASS
Concentration Limitations: (vii) Collateral Obligations with a Moody's Default Probability Rating of Caa1 or below (excluding Defaulted Obligations)	19.9%	<= 25.0%	PASS
Concentration Limitations: (viii) Collateral Obligations with an S&P Rating of CCC+ or below (excluding Defaulted Obligations)	5.7%	<= 25.0%	PASS

Asset Information

Cash	\$33,142,683.23
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Liability Information

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

* Deferred Interests or Participating Payments are excluded from totals

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Concentration Limitations			
Concentration Limitations: (x) Collateral Obligations that are Unsecured Loans or Subordinated Loans	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Collateral Obligations that have a portion that may be converted or exchanged for an Equity Security	0.0%	<= 10.0%	PASS
Concentration Limitations: (xii) DIP Collateral Obligations	0.0%	<= 5.0%	PASS
Concentration Limitations: (xiii) Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations	0.3%	<= 5.0%	PASS
Concentration Limitations: (xiii) Revolving Collateral Obligations	0.0%	<= 3.0%	PASS
Concentration Limitations: (xiv) Participation Interests	0.0%	<= 20.0%	PASS
Concentration Limitations: (xix) Issued by obligors domiciled outside the United States	0.0%	<= 5.0%	PASS
Concentration Limitations: (xv) Third Party Credit Exposure	0.0%	<= 20.0%	PASS
Concentration Limitations: (xvi) S&P Rating Derived from a Moody's Rating per Clause iii (a)	0.0%	<= 10.0%	PASS
Concentration Limitations: (xvii) S&P Rating based on rating estimates per Clause iii (b)	2.9%	<= 30.0%	PASS
Concentration Limitations: (xviii) Moody's Rating Per Clauses (e)(i)(A) or (e)(i)(B)	0.0%	<= 10.0%	PASS
Concentration Limitations: (xx) Issued by obligors Domiciled in Tax Jurisdictions	0.0%	<= 2.5%	PASS
Concentration Limitations: (xxi) Fifth Largest Single S&P Industry Classification	6.8%	<= 15.0%	PASS
Concentration Limitations: (xxi)(x) Largest Single S&P Industry Classification	17.2%	<= 20.0%	PASS
Concentration Limitations: (xxi)(y) Third Largest Single S&P Industry Classification	12.7%	<= 17.5%	PASS
Concentration Limitations: (xxii) (y) Third Largest Single Moody's Industry Classification	12.7%	<= 17.5%	PASS
Concentration Limitations: (xxii) Fifth Largest Single Moody's Industry Classification	6.8%	<= 15.0%	PASS
Concentration Limitations: (xxii)(x) Largest Single Moody's Industry Classification	15.1%	<= 20.0%	PASS
Concentration Limitations: (xxiii) Collateral Obligations that pay interest at least annually, but less frequently than quarterly	0.0%	<= 10.0%	PASS
Concentration Limitations: (xxiv) Cov-Lite Loans	15.0%	<= 20.0%	PASS
Counterparty Criteria			
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1	0%	<= 13%	PASS

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Counterparty Criteria			
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2	0%	<= 0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1	0%	<= 8%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1	0%	<= 20%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2	0%	<= 20%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3	0%	<= 20%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa	0%	<= 20%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1:	0.0%	<= 10.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2:	0.0%	<= 0.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2 and P1:	0.0%	<= 5.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa1:	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa2:	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa3:	0.0%	<= 15.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aaa:	0.0%	<= 20.0%	PASS
Coverage			
Coverage Test: Class A Overcollateralization Ratio Test	221.9%	>= 135.0%	PASS
Coverage Test: Interest Coverage Test	626.7%	>= 260.0%	PASS
Interest Diversion Test	221.9%	>= 150.0%	PASS
Summary			
Portfolio Assets: Discretionary Reason For Sale	6%	<= 20%	PASS

Third Party Credit Exposure Limits

Portfolio Assets: Requirements Summary

Outcome Requirement Result

Third Party Credit Exposure Limits

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

Portfolio Assets: Asset Information

Total Number of Assets

50

Total Number of Equity

3

Security	CUSIP	Asset ID	Security Type	Par Amount	Principal Balance	Moody's DP Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Aricent Technologies - First Lien Initial Term Loan	G0472KAK3	ARCNTHCHNL_TL	Term Loan	\$1,000,000.00	\$1,000,000.00	B2	B	Quarterly	5.5000%	4.5000%	14-Apr-2021
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	04287YAB7	ARSLOANE_TRB	Term Loan	\$6,368,000.00	\$6,368,000.00	B2	B+	Quarterly	7.5000%	6.2500%	01-Oct-2019
Ascensus Inc - Second Lien Initial Term Loan		ASCENSUS_SL	Term Loan	\$2,000,000.00	\$2,000,000.00	Caa1	B	Quarterly	9.0000%	8.0000%	02-Dec-2020
Attachmate Corporation - First Lien Term Loan	04962CAN1	ATTCHMTE_FL	Term Loan	\$1,424,970.38	\$1,424,970.38	B2	B	Quarterly	7.2500%	5.7500%	22-Nov-2017
Attachmate Corporation - Second Lien Term Loan	04962CAQ4	ATCHMTECRP_SL	Term Loan	\$4,865,220.73	\$4,865,220.73	B2	B	Quarterly	11.0000%	9.5000%	22-Nov-2018
BMC Software Finance Inc - Initial US Term Loan	05578NAD2	BMCSTFWRE_TL	Term Loan	\$4,987,500.00	\$4,987,500.00	B3	B	Quarterly	5.0000%	4.0000%	10-Sep-2020
CRCI Holdings Inc - Delayed Draw Term Loan		CRCHOLDG_DDTL	Delayed Draw Security	\$562,500.00	\$562,500.00	***	***	Quarterly	1.2500%	4.0000%	10-Jul-2019
CRCI Holdings Inc - Dollar Term Loan		CRCHLDG_USTL	Term Loan	\$1,927,812.50	\$1,927,812.50	***	***	Quarterly	5.0000%	4.0000%	10-Jul-2019
Dell International LLC - Term B Loan	24702NAB6	DELLINTRNTL_TB	Term Loan	\$3,989,974.94	\$3,989,974.94	Ba3	BB-	Quarterly	4.5000%	3.5000%	29-Apr-2020
Edmentum Inc - First Lien Term Loan	03956MAG4	EDMENTUM_FLTL	Term Loan	\$4,648,268.45	\$4,648,268.45	B2	B	Quarterly	5.5000%	4.5000%	17-May-2018
First American Payment Systems - Second Lien Term Loan		1STAMRPYMT_SL	Term Loan	\$9,400,000.00	\$9,400,000.00	Caa1	B	Quarterly	10.7500%	9.5000%	12-Apr-2019
First Data Corp - 2018B New Term Loan	32007UBD0	1STDAT_18BNLT	Term Loan	\$400,000.00	\$400,000.00	B3	B	Quarterly	4.1500%	4.0000%	24-Sep-2018
First Data Corp - 2021 Extended USD Term Loan	32007UBE8	FDATC_2021EXTL	Term Loan	\$7,000,000.00	\$7,000,000.00	B3	B	Quarterly	4.1500%	3.5000%	24-Mar-2021
Global Tel Link Corp - First Lien Term Loan	37946JAS6	GLBLTELLNK_FL	Term Loan	\$4,623,115.58	\$4,623,115.58	B3	B	Quarterly	5.0000%	3.7500%	25-May-2020
GlobalLogic Holdings Inc - Term Loan	37953UAC6	GLOBALLOGC_TL	Term Loan	\$7,980,000.00	\$7,980,000.00	B3	B	Quarterly	6.2500%	5.2500%	31-May-2019
Help Systems Holdings Inc - First Lien Initial Term Loan	42348LAC0	HELPSYS_TL	Term Loan	\$5,373,000.00	\$5,373,000.00	***	***	Quarterly	5.5000%	4.5000%	28-Jun-2019
Immucor Inc - Term B-2 Loan	45252HAF9	IMMUCOR_TL	Term Loan	\$4,388,369.77	\$4,388,369.77	B3	B+	Quarterly	5.0000%	3.7500%	17-Aug-2018
Integra Telecom Holdings Inc - Term B Loan	45811SAJ1	INTGTLCMH_TBL	Term Loan	\$3,088,800.00	\$3,088,800.00	B3	B+	Quarterly	5.2500%	4.0000%	22-Feb-2019
Jackson Hewitt Inc - Senior Secured Term Loan	46820EAE0	JCKSNHWT_SSTL	Term Loan	\$6,132,142.87	\$6,132,142.87	***	***	Quarterly	10.0000%	8.5000%	16-Oct-2017
Mercury Payment Systems LLC - Term Loan	58941GAB0	MRCRYPYMT_TL	Term Loan	\$3,890,252.10	\$3,890,252.10	B1	B+	Quarterly	5.5000%	4.0000%	01-Jul-2017
Merrill Communications LLC - Term Loan	59017HAK5	MERILCOM_TL	Term Loan	\$4,277,601.37	\$4,277,601.37	B3	B	Quarterly	5.7500%	4.7500%	08-Mar-2018
Merrill Corporation - 10.000% - 03/2023 Non-PIK	5901758A6	5901758A6	Unsecured Note	\$5,501,850.77	\$0.00			Quarterly	10.0000%	0.0000%	08-Mar-2023
Merrill Corporation - 10.000% - 03/2023 PIK	5901758A6	5901758A6	Unsecured Note	\$658,390.52	\$0.00			Quarterly	10.0000%	0.0000%	08-Mar-2023
Merrill Corporation - Class A Common Stock	590175956	590175956	Equity	\$728,442.00	\$0.00				0.0000%	0.0000%	
Mirion Technologies Inc - New Term Loan	60470CAD0	MIRIONTCH_NTL	Term Loan	\$2,414,268.42	\$2,414,268.42	B2	B	Quarterly	5.7500%	4.5000%	30-Mar-2018
NAB Holdings LLC - Term Loan	62871NAD7	NABHLLC_FLTL	Term Loan	\$6,500,000.00	\$6,500,000.00	B1	BB-	Quarterly	4.7500%	3.7500%	21-May-2021
New Breed Inc - Term Loan	64258RAC9	NEWBREDINC_TL	Term Loan	\$5,815,000.00	\$5,815,000.00	B2	B	Quarterly	6.0000%	4.7500%	01-Oct-2019
NexTag Inc - Term Loan	65339PAF6	NEXTAGINC_TL	Term Loan	\$5,152,876.27	\$5,152,876.27	Caa2	CCC	Quarterly	10.0000%	7.7500%	28-Jan-2016
Phillips Plastics Corporation - US Term Loan		PHLPLSTC_USTL	Term Loan	\$2,916,937.45	\$2,916,937.45	B2	B	Quarterly	4.7500%	3.5000%	13-Feb-2017
Presidio Inc - Term Loan	74101VAD6	PRESIDIOIN_TL	Term Loan	\$6,418,750.00	\$6,418,750.00	B1	B+	Quarterly	5.0000%	4.0000%	31-Mar-2017
RBS Holding Company LLC - Term B Loan Non-PIK	74928NAD5	RBSINTLDM_TLB	Term Loan	\$4,872,166.55	\$4,872,166.55	***	***	Quarterly	8.0044%	8.0000%	23-Mar-2016
RBS Holding Company LLC - Term B Loan PIK		RBSHLDG_TBLPK	Term Loan	\$22,269.82	\$0.00	***	***	Quarterly	8.2500%	8.0000%	23-Mar-2016
Renfro Corporation - Tranche B Term Loan	75970GAD4	RENFRO_TLB	Term Loan	\$1,975,000.00	\$1,975,000.00	B2	B	Quarterly	5.7500%	4.5000%	30-Jan-2019
SafeNet Inc - First Lien Initial Term Loan	78646DAC1	SAFENET_FL	Term Loan	\$500,000.00	\$500,000.00	B2	B	Quarterly	5.5000%	4.5000%	05-Mar-2020
Securus Technologies Holdings Inc - First Lien Initial Term Loan	20752WAB3	SECURUSTCH_FL	Term Loan	\$3,980,000.00	\$3,980,000.00	B3	B	Quarterly	4.7500%	3.5000%	30-Apr-2020
Serena Software Inc - Term Loan	81749LAG4	SERENASFTW_TL	Term Loan	\$6,500,000.00	\$6,500,000.00	B2	B	Quarterly	7.5000%	6.5000%	14-Apr-2020
SESAC Holdco II LLC - First Lien Term Loan	81774UAC1	SESACHLDCO_FL	Term Loan	\$6,361,702.13	\$6,361,702.13	B2	B	Quarterly	5.0000%	4.0000%	08-Feb-2019
Sirius Computer Solutions Inc - Term Loan	82967RAC3	SIRIUSCOMP_TL	Term Loan	\$3,571,634.62	\$3,571,634.62	B1	B+	Quarterly	7.0000%	5.7500%	07-Dec-2018
Sportsman's Warehouse Inc - First Out Term Loan		SPRTSMNW_FOTL	Term Loan	\$3,675,159.57	\$3,675,159.57	B2	B	Quarterly	7.2500%	6.0000%	20-Aug-2019
STG-Fairway Acquisitions Inc - First Lien Term Loan	78476MAC6	FRSTADVCRP_FL	Term Loan	\$5,841,020.29	\$5,841,020.29	***	B-	Quarterly	6.2500%	5.0000%	28-Feb-2019
SumTotal Systems LLC - First Lien Term Loan	86661QAB7	SUMTOTLSY_FL	Term Loan	\$4,667,229.74	\$4,667,229.74	B2	B	Quarterly	6.2500%	5.0000%	16-Nov-2018
TeleGuam Holdings LLC - Second Lien Term Loan		TELEGUAMHD_SL	Term Loan	\$2,687,500.00	\$2,687,500.00	***	***	Quarterly	8.7500%	7.5000%	10-Dec-2018
Topps Company (The) - Term Loan	89078PAG9	TOPSCOMPNY_TL	Term Loan	\$3,291,750.00	\$3,291,750.00	B2	B	Quarterly	7.2500%	6.0000%	02-Oct-2018
Travel Leaders Group LLC - Tranche B Term Loan	89416FAH0	TRVLLEADR_TL	Term Loan	\$6,320,000.00	\$6,320,000.00	B2	B+	Quarterly	7.0000%	6.0000%	05-Dec-2018
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	91324VAB5	UNITKGLB_TBTL	Term Loan	\$7,763,080.49	\$7,763,080.49	Caa2	CCC+	Quarterly	15.0000%	13.5000%	16-Apr-2018
UniTek Global Services Inc - Tranche B Term Loan PIK		UNITKGLB_TBPK	Term Loan	\$765,911.68	\$0.00	Caa2	CCC+	Quarterly	15.0000%	13.5000%	16-Apr-2018

Security	CUSIP	Asset ID	Security Type	Par Amount	Principal Balance	Moody's DP Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Vision Solutions Inc - First Lien Term Loan	92834PAF0	VISNSOLUT_TLB	Term Loan	\$1,802,400.18	\$1,802,400.18	B2	B+	Quarterly	6.0000%	4.5000%	25-Jul-2016
Vision Solutions Inc - Second Lien Term Loan	92834PAG8	VISNSOLT_SLTL	Term Loan	\$4,400,000.00	\$4,400,000.00	Caa1	B+	Quarterly	9.5000%	8.0000%	24-Jul-2017
Volume Holdings Inc - Term Loan		VOLMEHLDIN_TL	Term Loan	\$4,000,000.00	\$4,000,000.00	***	***	Quarterly	5.2500%	4.2500%	31-Jan-2020
Waupaca Foundry Inc - Tranche A-1 Loan	94321YAC4	WAUPACFND_TA1	Term Loan	\$5,596,891.41	\$5,596,891.41	B1	B+	Quarterly	4.0000%	3.0000%	29-Jun-2017
Grand Total					\$195,350,895.79						

Portfolio Assets: Notes Information

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Interest	Par Amount Outstanding
A Class A Senior Secured Floating Rate Notes	2.47875%	0.22875%	2.25000%	25-Apr-2014	25-Jul-2014	\$634,405.08	\$101,250,000.00
					A Subtotal	\$634,405.08	\$101,250,000.00
					Grand Total	\$634,405.08	\$101,250,000.00

Portfolio Assets: Account Balances

Account Name	Account Number	Account Type	Balance	Reinvestment Income
TICC CLO LLC - Custodial	813776	General	\$0.00	\$0.00
TICC CLO LLC - Expense Reserve	813778	Reserve	\$0.00	\$0.00
TICC CLO LLC - Interest Collection Subaccount	813775 I	Interest	\$2,527,127.36	\$203.57
TICC CLO LLC - Interest Reserve Subaccount	813775 R	Reserve	\$0.00	\$0.00
TICC CLO LLC - Payment	813774	General	\$0.01	\$0.00
TICC CLO LLC - Prin Collection Subaccount	813775 P	Principal	\$33,142,683.23	\$2,669.83
TICC CLO LLC - Ramp Up	813779	Principal	\$0.00	\$0.00
TICC CLO LLC - Revolver Funding	813777	Reserve	\$562,500.00	\$45.31
Grand Total			\$36,232,310.60	\$2,918.71

Portfolio Assets: Purchase & Sale Activity

Security	Security ID	Settle Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
Facility Increase								
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	30-May-2014	\$28,335.52	\$0.00	(\$28,335.52)	\$0.00	(\$28,335.52)	
Facility Increase Subtotal			\$28,335.52		(\$28,335.52)	\$0.00	(\$28,335.52)	
LIBOR Paydown								
Hoffmaster Group Inc - Retired - First Lien Term Loan	HOFFMSTRGP_TL	09-May-2014	(\$3,158,369.77)	\$0.00	\$3,158,369.77	\$0.00	\$3,158,369.77	
Hoffmaster Group Inc - Retired - First Lien Term Loan	HOFFMSTRGP_TL	09-May-2014	(\$961,964.44)	\$0.00	\$961,964.44	\$0.00	\$961,964.44	
Hoffmaster Group Inc - Retired - First Lien Term Loan	HOFFMSTRGP_TL	09-May-2014	(\$654,135.79)	\$0.00	\$654,135.79	\$0.00	\$654,135.79	
NAB Holdings LLC - Term Loan Retired 05/21/2014	NABHOLDNG_TL	21-May-2014	(\$5,804,758.09)	\$0.00	\$5,804,758.09	\$0.00	\$5,804,758.09	
NAB Holdings LLC - Term Loan Retired 05/21/2014	NABHOLDNG_TL	21-May-2014	(\$687,737.76)	\$0.00	\$687,737.76	\$0.00	\$687,737.76	
Otter Products LLC - Term Loan	OTTERPRDCT_TL	09-May-2014	(\$19,570.88)	\$0.00	\$19,570.88	\$0.00	\$19,570.88	
Otter Products LLC - Term Loan	OTTERPRDCT_TL	13-May-2014	(\$156,042.93)	\$0.00	\$156,042.93	\$0.00	\$156,042.93	
Otter Products LLC - Term Loan	OTTERPRDCT_TL	03-Jun-2014	(\$2,442,386.21)	\$0.00	\$2,442,386.21	\$0.00	\$2,442,386.21	
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	05-May-2014	(\$8,531.48)	\$0.00	\$8,531.48	\$0.00	\$8,531.48	
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	23-May-2014	(\$68,936.17)	\$0.00	\$68,936.17	\$0.00	\$68,936.17	
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	13-May-2014	(\$2,189,601.04)	\$0.00	\$2,189,601.04	\$0.00	\$2,189,601.04	
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	13-May-2014	(\$183,993.49)	\$0.00	\$183,993.49	\$0.00	\$183,993.49	
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	13-May-2014	(\$85,515.91)	\$0.00	\$85,515.91	\$0.00	\$85,515.91	
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	13-May-2014	(\$76,663.95)	\$0.00	\$76,663.95	\$0.00	\$76,663.95	
TravelCLICK Inc - First Lien Term B Loan	TRVLCLCK_FLTB	06-May-2014	(\$4,769,615.03)	\$0.00	\$4,769,615.03	\$0.00	\$4,769,615.03	
LIBOR Paydown Subtotal			(\$21,267,822.94)		\$21,267,822.94	\$0.00	\$21,267,822.94	
Prime Paydown								
Grede II LLC - Term Loan	GREDEILLC_TL	30-May-2014	(\$250,973.52)	\$0.00	\$250,973.52	\$0.00	\$250,973.52	
Grede II LLC - Term Loan	GREDEILLC_TL	02-Jun-2014	(\$4,877,786.19)	\$0.00	\$4,877,786.19	\$0.00	\$4,877,786.19	
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	05-May-2014	(\$2,431.94)	\$0.00	\$2,431.94	\$0.00	\$2,431.94	
Sterling Infosystems Inc - Tranche A Term Loan	STRLNGINF_TRA	13-May-2014	(\$8,851.96)	\$0.00	\$8,851.96	\$0.00	\$8,851.96	
Prime Paydown Subtotal			(\$5,140,043.61)		\$5,140,043.61	\$0.00	\$5,140,043.61	
Purchases								
Arcent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	12-May-2014	\$1,000,000.00	\$99.25	(\$992,500.00)	\$0.00	(\$992,500.00)	
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	29-May-2014	\$6,500,000.00	\$99.25	(\$6,451,250.00)	\$0.00	(\$6,451,250.00)	
Purchases Subtotal			\$7,500,000.00		(\$7,443,750.00)	\$0.00	(\$7,443,750.00)	
Grand Total			(\$18,879,531.03)		\$18,935,781.03	\$0.00	\$18,935,781.03	

Portfolio Assets: Moody/S&P Industry Categories

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Arcent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	CORP - Telecommunications	Telecommunications	\$1,000,000.00	0.5222%
Arsoane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	CORP - Media: Advertising, Printing & Publishing	Publishing	\$6,368,000.00	3.3256%
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,000,000.00	1.0445%
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	CORP - High Tech Industries	Electronics/electrical	\$1,424,970.38	0.7442%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	CORP - High Tech Industries	Electronics/electrical	\$4,865,220.73	2.5408%
BMC Software Finance Inc - Initial US Term Loan	BMCSTFWRE_TL	CORP - Services: Business	Business equipment & services	\$4,987,500.00	2.6046%
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	CORP - Utilities: Electric	Utilities	\$562,500.00	0.2938%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	CORP - Utilities: Electric	Utilities	\$1,927,812.50	1.0068%
Dell International LLC - Term B Loan	DELLINTRNTL_TB	CORP - Services: Business	Business equipment & services	\$3,989,974.94	2.0837%
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	CORP - Services: Consumer	Business equipment & services	\$4,648,268.45	2.4275%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$9,400,000.00	4.9090%
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$400,000.00	0.2089%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$7,000,000.00	3.6556%
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	CORP - Telecommunications	Telecommunications	\$4,623,115.58	2.4143%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	CORP - Services: Business	Business equipment & services	\$7,980,000.00	4.1674%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	CORP - High Tech Industries	Electronics/electrical	\$5,373,000.00	2.8059%
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	CORP - Healthcare & Pharmaceuticals	Health care	\$4,388,369.77	2.2917%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	CORP - Telecommunications	Telecommunications	\$3,088,800.00	1.6131%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	CORP - Services: Consumer	Retailers (except food & drug)	\$6,132,142.87	3.2024%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$3,890,252.10	2.0316%
Merrill Communications LLC - Term Loan	MERILCOM_TL	CORP - Media: Advertising, Printing & Publishing	Publishing	\$4,277,601.37	2.2339%
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	CORP - Utilities: Electric	Utilities	\$2,414,268.42	1.2608%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	CORP - Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$6,500,000.00	3.3945%
New Breed Inc - Term Loan	NEWBREDINC_TL	CORP - Transportation: Cargo	Surface transport	\$5,815,000.00	3.0368%
NexTag Inc - Term Loan	NEXTAGINC_TL	CORP - Retail	Retailers (except food & drug)	\$5,152,876.27	2.6910%
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	CORP - Healthcare & Pharmaceuticals	Health care	\$2,916,937.45	1.5233%
Presidio Inc - Term Loan	PRESIDIOIN_TL	CORP - Services: Business	Business equipment & services	\$6,418,750.00	3.3521%
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	CORP - Media: Advertising, Printing & Publishing	Publishing	\$4,872,166.55	2.5444%
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	CORP - Media: Advertising, Printing & Publishing	Publishing	\$0.00	0.0000%
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	CORP - Consumer good: Non-durable	Clothing/textiles	\$1,975,000.00	1.0314%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	CORP - High Tech Industries	Electronics/electrical	\$500,000.00	0.2611%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	CORP - Telecommunications	Telecommunications	\$3,980,000.00	2.0785%
Serena Software Inc - Term Loan	SERENASFTW_TL	CORP - High Tech Industries	Electronics/electrical	\$6,500,000.00	3.3945%
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	CORP - Media: Broadcast & Subscription	Radio & Television	\$6,361,702.13	3.3223%
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	CORP - High Tech Industries	Electronics/electrical	\$3,571,634.62	1.8652%
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	CORP - Consumer good: Durable	Retailers (except food & drug)	\$3,675,159.57	1.9193%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	CORP - Services: Business	Business equipment & services	\$5,841,020.29	3.0504%
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	CORP - Services: Business	Business equipment & services	\$4,667,229.74	2.4374%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	CORP - Telecommunications	Telecommunications	\$2,687,500.00	1.4035%
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	CORP - Hotel, Gaming & Leisure	Leisure goods/activities/movies	\$3,291,750.00	1.7191%
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	CORP - Hotel, Gaming & Leisure	Lodging & casinos	\$6,320,000.00	3.3005%
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	CORP - Media: Broadcast & Subscription	Cable & satellite television	\$7,763,080.49	4.0541%
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPk	CORP - Media: Broadcast & Subscription	Cable & satellite television	\$0.00	0.0000%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	CORP - High Tech Industries	Electronics/electrical	\$1,802,400.18	0.9413%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	CORP - High Tech Industries	Electronics/electrical	\$4,400,000.00	2.2978%
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	CORP - Media: Advertising, Printing & Publishing	Publishing	\$4,000,000.00	2.0889%
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	CORP - Automobile	Automotive	\$5,596,891.41	2.9229%
Grand Total				\$195,350,895.79	102.0182%

Collateral Quality Test: Minimum Weighted Average Coupon Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$190,198,019.74
APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$0.00
Aggregate Coupon (excluding Defaults and Capitalized Interest)	\$0.00

Minimum Weighted Average Fixed Rate Coupon Test

Weighted Average Fixed Rate Coupon (excluding Defaults and Capitalized Interest)	0.000%
Excess Weighted Average Floating Spread	0.000%
Weighted Average Fixed Rate Coupon plus Excess Weighted Average Floating Spread	0.00%
Minimum Weighted Average Fixed Rate Coupon	>=5.25%

Result: N/A

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

Collateral Quality Test: Minimum Weighted Average Floating Spread Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$190,198,019.74
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$190,198,019.74
Target Initial Par Amount	\$224,100,000.00
LIBOR applicable to the Secured Notes during Interest Accrual Period	0.2288%
LIBOR as of the preceding Interest Determination Date	0.3153%
Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest)	\$0.00
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$12,441,441.59
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$5,744.53

Minimum Weighted Average Spread Test

Weighted Average Spread (excluding Defaults and Capitalized Interest)	6.544%	
Excess Weighted Average Coupon	0.000%	
Weighted Average Spread plus Excess Weighted Average Coupon		6.54%
Minimum Weighted Average Spread		>=5.00%

Result:

PASS

Security	Security ID	Payment Frequency	Amount	Default	Libor Floor Applicable	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Arcent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$61,224.49	No	Yes	LIBOR	5.5000%	4.5000%	5.2713%	\$3,227.30
Arcent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$938,775.51	No	Yes	LIBOR	5.5000%	4.5000%	5.2713%	\$49,485.20
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	Quarterly	\$6,368,000.00	No	Yes	LIBOR	7.5000%	6.2500%	7.2713%	\$463,033.20
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Quarterly	\$2,000,000.00	No	Yes	LIBOR	9.0000%	8.0000%	8.7713%	\$175,425.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Monthly	\$78,683.44	No	Yes	LIBOR	7.2500%	5.7500%	7.0213%	\$5,524.56
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Quarterly	\$1,346,286.93	No	Yes	LIBOR	7.2500%	5.7500%	7.0213%	\$94,526.17
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Quarterly	\$4,865,220.73	No	Yes	LIBOR	11.0000%	9.5000%	10.7713%	\$524,045.09
BMC Software Finance Inc - Initial US Term Loan	BMCSTWRE_TL	Quarterly	\$4,987,500.00	No	Yes	LIBOR	5.0000%	4.0000%	4.7713%	\$237,966.09
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Quarterly	\$562,500.00	No	Yes	UNFND	1.2500%	1.2500%	1.0213%	\$5,744.53
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Quarterly	\$1,927,812.50	No	Yes	LIBOR	5.0000%	4.0000%	4.7713%	\$91,980.75
Dell International LLC - Term B Loan	DELLINTRNTL_TB	Quarterly	\$3,989,974.94	No	Yes	LIBOR	4.5000%	3.5000%	4.2713%	\$170,421.80
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Quarterly	\$4,648,268.45	No	Yes	LIBOR	5.5000%	4.5000%	5.2713%	\$245,021.85
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Quarterly	\$9,400,000.00	No	Yes	LIBOR	10.7500%	9.5000%	10.5213%	\$988,997.50
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	Monthly	\$400,000.00	No	Yes	LIBOR	4.1500%	4.0000%	3.9213%	\$15,685.00
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Monthly	\$7,000,000.00	No	Yes	LIBOR	4.1500%	4.0000%	3.9213%	\$274,487.50

Security	Security ID	Payment Frequency	Amount	Default	Libor Floor Applicable	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	Quarterly	\$4,623,115.58	No	Yes	LIBOR	5.0000%	3.7500%	4.7713%	\$220,580.40
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Monthly	\$7,980,000.00	No	Yes	LIBOR	6.2500%	5.2500%	6.0213%	\$480,495.75
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Quarterly	\$5,373,000.00	No	Yes	LIBOR	5.5000%	4.5000%	5.2713%	\$283,224.26
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	Quarterly	\$4,388,369.77	No	Yes	LIBOR	5.0000%	3.7500%	4.7713%	\$209,380.09
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Quarterly	\$1,528,800.00	No	Yes	LIBOR	5.2500%	4.0000%	5.0213%	\$76,764.87
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Quarterly	\$1,560,000.00	No	Yes	LIBOR	5.2500%	4.0000%	5.0213%	\$78,331.50
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Quarterly	\$6,132,142.87	No	Yes	LIBOR	10.0000%	8.5000%	9.7713%	\$599,187.01
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Monthly	\$3,870,336.13	No	Yes	LIBOR	5.5000%	4.0000%	5.2713%	\$204,015.09
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Quarterly	\$19,915.97	No	Yes	LIBOR	5.5000%	4.0000%	5.2713%	\$1,049.82
Merrill Communications LLC - Term Loan	MERILCOM_TL	Monthly	\$4,277,601.37	No	Yes	LIBOR	5.7500%	4.7500%	5.5213%	\$236,177.07
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	Quarterly	\$2,414,268.42	No	Yes	LIBOR	5.7500%	4.5000%	5.5213%	\$133,297.80
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Monthly	\$6,500,000.00	No	No	LIBOR	4.7500%	3.7500%	3.7500%	\$243,750.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Bi-monthly	\$930,000.00	No	Yes	LIBOR	6.0000%	4.7500%	5.7713%	\$53,672.63
New Breed Inc - Term Loan	NEWBREDINC_TL	Bi-monthly	\$4,885,000.00	No	Yes	LIBOR	6.0000%	4.7500%	5.7713%	\$281,925.56
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	Quarterly	\$2,916,937.67	No	Yes	LIBOR	4.7500%	3.5000%	4.5213%	\$131,882.04
Presidio Inc - Term Loan	PRESIDIOIN_TL	Quarterly	\$6,418,750.00	No	Yes	LIBOR	5.0000%	4.0000%	4.7713%	\$306,254.61
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Quarterly	\$9,613.82	No	Yes	PRIME	10.2500%	5.7500%	10.0213%	\$963.42
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Quarterly	\$4,862,552.73	No	Yes	LIBOR	8.0000%	8.0000%	7.7713%	\$377,881.13
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Quarterly	\$65,909.09	No	Yes	LIBOR	5.7500%	4.5000%	5.5213%	\$3,639.01
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Quarterly	\$1,909,090.91	No	Yes	LIBOR	5.7500%	4.5000%	5.5213%	\$105,405.68
SafeNet Inc - First Lien Initial Term Loan	SAFENET_TL	Monthly	\$500,000.00	No	Yes	LIBOR	5.5000%	4.5000%	5.2713%	\$26,356.25
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	Quarterly	\$3,980,000.00	No	Yes	LIBOR	4.7500%	3.5000%	4.5213%	\$179,945.75
Serena Software Inc - Term Loan	SERENASFTW_TL	Monthly	\$6,500,000.00	No	Yes	LIBOR	7.5000%	6.5000%	7.2713%	\$472,631.25
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDLCO_FL	Monthly	\$6,361,702.13	No	Yes	LIBOR	5.0000%	4.0000%	4.7713%	\$303,532.71
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	Monthly	\$3,571,634.62	No	Yes	LIBOR	7.0000%	5.7500%	6.7713%	\$241,844.31
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Quarterly	\$3,675,159.57	No	Yes	LIBOR	7.2500%	6.0000%	7.0213%	\$258,042.14
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Monthly	\$14,739.85	No	Yes	LIBOR	6.2500%	5.0000%	6.0213%	\$887.52
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Quarterly	\$5,826,280.43	No	Yes	LIBOR	6.2500%	5.0000%	6.0213%	\$350,814.91
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Monthly	\$342,905.41	No	Yes	LIBOR	6.2500%	5.0000%	6.0213%	\$20,647.19
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Quarterly	\$4,324,324.33	No	Yes	LIBOR	6.2500%	5.0000%	6.0213%	\$260,378.38
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Monthly	\$2,687,500.00	No	Yes	LIBOR	8.7500%	7.5000%	8.5213%	\$229,008.59
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Quarterly	\$3,291,750.00	No	Yes	LIBOR	7.2500%	6.0000%	7.0213%	\$231,122.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Quarterly	\$6,320,000.00	No	Yes	LIBOR	7.0000%	6.0000%	6.7713%	\$427,943.00
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Monthly	\$7,763,080.49	No	Yes	LIBOR	15.0000%	13.5000%	14.7713%	\$1,146,704.03
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Monthly	\$1,802,400.18	No	Yes	LIBOR	6.0000%	4.5000%	5.7713%	\$104,021.02
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$4,400,000.00	No	Yes	LIBOR	9.5000%	8.0000%	9.2713%	\$407,935.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Quarterly	\$4,000,000.00	No	Yes	LIBOR	5.2500%	4.2500%	5.0213%	\$200,850.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Quarterly	\$1,301,679.55	No	Yes	LIBOR	4.0000%	3.0000%	3.7713%	\$49,089.59
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Quarterly	\$2,117,261.31	No	Yes	LIBOR	4.0000%	3.0000%	3.7713%	\$79,847.22
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Quarterly	\$2,177,950.55	No	Yes	LIBOR	4.0000%	3.0000%	3.7713%	\$82,135.96
Grand Total			\$190,198,019.74							\$12,447,186.12

Collateral Quality Test: Weighted Average Life Test

As of Date	03-Jun-2014
Reinvestment End Date	25-Jul-2014
Weighted Average Life (excluding Defaults and Capitalized Interest)	4.48
Determination Dates remaining until the end of the Reinvestment Period	1
Determination Dates that have elapsed since the end of the Reinvestment Period	N/A
Requirement	<=5.25
Result	PASS

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Sep-2014	0.33	\$825.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Dec-2014	0.58	\$1,450.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Mar-2015	0.82	\$2,050.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Jun-2015	1.07	\$2,675.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Sep-2015	1.33	\$3,325.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Dec-2015	1.58	\$3,950.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Mar-2016	1.83	\$4,575.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Jun-2016	2.08	\$5,200.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Sep-2016	2.33	\$5,825.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Dec-2016	2.58	\$6,450.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Mar-2017	2.83	\$7,075.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Jun-2017	3.08	\$7,700.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	29-Sep-2017	3.33	\$8,325.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	29-Dec-2017	3.58	\$8,950.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Mar-2018	3.82	\$9,550.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	29-Jun-2018	4.07	\$10,175.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	28-Sep-2018	4.32	\$10,800.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Dec-2018	4.58	\$11,450.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	29-Mar-2019	4.82	\$12,050.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	28-Jun-2019	5.07	\$12,675.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Sep-2019	5.33	\$13,325.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Dec-2019	5.58	\$13,950.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Mar-2020	5.83	\$14,575.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Jun-2020	6.08	\$15,200.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	30-Sep-2020	6.33	\$15,825.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Dec-2020	6.58	\$16,450.00
Aricent Technologies	First Lien Initial Term Loan	\$2,500.00	\$0.00	31-Mar-2021	6.83	\$17,075.00
Aricent Technologies	First Lien Initial Term Loan	\$932,500.00	\$0.00	14-Apr-2021	6.87	\$6,406,275.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$16,000.00	\$0.00	30-Jun-2014	0.07	\$1,120.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$16,000.00	\$0.00	30-Sep-2014	0.33	\$5,280.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$40,000.00	\$0.00	31-Dec-2014	0.58	\$23,200.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$40,000.00	\$0.00	31-Mar-2015	0.82	\$32,800.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$40,000.00	\$0.00	30-Jun-2015	1.07	\$42,800.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$40,000.00	\$0.00	30-Sep-2015	1.33	\$53,200.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Dec-2015	1.58	\$126,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Mar-2016	1.83	\$146,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2016	2.08	\$166,400.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	30-Sep-2016	2.33	\$186,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Dec-2016	2.58	\$206,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Mar-2017	2.83	\$226,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2017	3.08	\$246,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	30-Sep-2017	3.33	\$266,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Dec-2017	3.58	\$286,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Mar-2018	3.83	\$306,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2018	4.08	\$326,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	30-Sep-2018	4.33	\$346,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Dec-2018	4.58	\$366,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	31-Mar-2019	4.83	\$386,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2019	5.08	\$406,400.00
Arsloane Acquisition LLC	First Lien Tranche B Term Loan	\$4,976,000.00	\$0.00	01-Oct-2019	5.33	\$26,522,080.00
Ascensus Inc	Second Lien Initial Term Loan	\$2,000,000.00	\$0.00	02-Dec-2020	6.5	\$13,000,000.00
Attachmate Corporation	First Lien Term Loan	\$0.00	\$0.00	30-Jun-2014	0.07	\$0.00
Attachmate Corporation	First Lien Term Loan	\$0.00	\$0.00	30-Sep-2014	0.33	\$0.00
Attachmate Corporation	First Lien Term Loan	\$18,503.82	\$0.00	31-Dec-2014	0.58	\$10,732.21
Attachmate Corporation	First Lien Term Loan	\$32,456.92	\$0.00	31-Mar-2015	0.82	\$26,614.67
Attachmate Corporation	First Lien Term Loan	\$32,456.92	\$0.00	30-Jun-2015	1.07	\$34,728.91
Attachmate Corporation	First Lien Term Loan	\$32,456.92	\$0.00	30-Sep-2015	1.33	\$43,167.70
Attachmate Corporation	First Lien Term Loan	\$32,456.92	\$0.00	31-Dec-2015	1.58	\$51,281.93
Attachmate Corporation	First Lien Term Loan	\$32,456.92	\$0.00	31-Mar-2016	1.83	\$59,396.16
Attachmate Corporation	First Lien Term Loan	\$32,456.92	\$0.00	30-Jun-2016	2.08	\$67,510.39
Attachmate Corporation	First Lien Term Loan	\$43,275.89	\$0.00	30-Sep-2016	2.33	\$100,832.83
Attachmate Corporation	First Lien Term Loan	\$43,275.89	\$0.00	31-Dec-2016	2.58	\$111,651.81
Attachmate Corporation	First Lien Term Loan	\$43,275.89	\$0.00	31-Mar-2017	2.83	\$122,470.78
Attachmate Corporation	First Lien Term Loan	\$43,275.89	\$0.00	30-Jun-2017	3.08	\$133,289.75
Attachmate Corporation	First Lien Term Loan	\$43,275.89	\$0.00	30-Sep-2017	3.33	\$144,108.73
Attachmate Corporation	First Lien Term Loan	\$995,345.57	\$0.00	22-Nov-2017	3.47	\$3,453,849.11
Attachmate Corporation	Second Lien Term Loan	\$4,865,220.73	\$0.00	22-Nov-2018	4.47	\$21,747,536.67
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Jun-2014	0.07	\$875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Sep-2014	0.33	\$4,125.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Dec-2014	0.58	\$7,250.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Mar-2015	0.82	\$10,250.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Jun-2015	1.07	\$13,375.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Sep-2015	1.33	\$16,625.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Dec-2015	1.58	\$19,750.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Mar-2016	1.83	\$22,875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Jun-2016	2.08	\$26,000.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Sep-2016	2.33	\$29,125.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Dec-2016	2.58	\$32,250.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Mar-2017	2.83	\$35,375.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Jun-2017	3.08	\$38,500.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	29-Sep-2017	3.33	\$41,625.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	29-Dec-2017	3.58	\$44,750.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Mar-2018	3.82	\$47,750.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	29-Jun-2018	4.07	\$50,875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	28-Sep-2018	4.32	\$54,000.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Dec-2018	4.58	\$57,250.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	29-Mar-2019	4.82	\$60,250.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	28-Jun-2019	5.07	\$63,375.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Sep-2019	5.33	\$66,625.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Dec-2019	5.58	\$69,750.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	31-Mar-2020	5.83	\$72,875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	\$0.00	30-Jun-2020	6.08	\$76,000.00
BMC Software Finance Inc	Initial US Term Loan	\$4,675,000.00	\$0.00	10-Sep-2020	6.28	\$29,359,000.00
CRCI Holdings Inc	Delayed Draw Term Loan	\$562,500.00	\$0.00	10-Jul-2019	5.1	\$2,868,750.00
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Jun-2014	0.07	\$338.21
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Sep-2014	0.33	\$1,594.43
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Dec-2014	0.58	\$2,802.33
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Mar-2015	0.82	\$3,961.92
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Jun-2015	1.07	\$5,169.82
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Sep-2015	1.33	\$6,426.04
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Dec-2015	1.58	\$7,633.94
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Mar-2016	1.83	\$8,841.85
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Jun-2016	2.08	\$10,049.75
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Sep-2016	2.33	\$11,257.65
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Dec-2016	2.58	\$12,465.55
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Mar-2017	2.83	\$13,673.46
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Jun-2017	3.08	\$14,881.36
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Sep-2017	3.33	\$16,089.26
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Dec-2017	3.58	\$17,297.16
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Mar-2018	3.83	\$18,505.07
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Jun-2018	4.08	\$19,712.97
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Sep-2018	4.33	\$20,920.87
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Dec-2018	4.58	\$22,128.78
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	31-Mar-2019	4.83	\$23,336.68
CRCI Holdings Inc	Dollar Term Loan	\$4,831.61	\$0.00	30-Jun-2019	5.08	\$24,544.58
CRCI Holdings Inc	Dollar Term Loan	\$1,826,348.68	\$0.00	10-Jul-2019	5.1	\$9,314,378.29
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jul-2014	0.16	\$1,604.01
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Oct-2014	0.41	\$4,110.28
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	30-Jan-2015	0.66	\$6,616.54
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	30-Apr-2015	0.91	\$9,122.81
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jul-2015	1.16	\$11,629.07
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	30-Oct-2015	1.41	\$14,135.34
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	29-Jan-2016	1.66	\$16,641.60
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	29-Apr-2016	1.91	\$19,147.87
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	29-Jul-2016	2.16	\$21,654.14
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Oct-2016	2.41	\$24,160.40
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jan-2017	2.67	\$26,766.92
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	28-Apr-2017	2.9	\$29,072.68
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jul-2017	3.16	\$31,679.20
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Oct-2017	3.41	\$34,185.46
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jan-2018	3.67	\$36,791.98
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	30-Apr-2018	3.91	\$39,198.00
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jul-2018	4.16	\$41,704.26
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Oct-2018	4.41	\$44,210.53
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jan-2019	4.67	\$46,817.04
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	30-Apr-2019	4.91	\$49,223.06
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jul-2019	5.16	\$51,729.32
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Oct-2019	5.41	\$54,235.59
Dell International LLC	Term B Loan	\$10,025.06	\$0.00	31-Jan-2020	5.67	\$56,842.11
Dell International LLC	Term B Loan	\$3,759,398.50	\$0.00	29-Apr-2020	5.91	\$22,218,045.11
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Jun-2014	0.07	\$819.07
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Sep-2014	0.33	\$3,861.33
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Dec-2014	0.58	\$6,786.58

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Mar-2015	0.82	\$9,594.82
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Jun-2015	1.07	\$12,520.06
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Sep-2015	1.33	\$15,562.32
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Dec-2015	1.58	\$18,487.57
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Mar-2016	1.83	\$21,412.82
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Jun-2016	2.08	\$24,338.07
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Sep-2016	2.33	\$27,263.32
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Dec-2016	2.58	\$30,188.57
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Mar-2017	2.83	\$33,113.82
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Jun-2017	3.08	\$36,039.06
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	30-Sep-2017	3.33	\$38,964.31
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Dec-2017	3.58	\$41,889.56
Edmentum Inc	First Lien Term Loan	\$11,700.99	\$0.00	31-Mar-2018	3.83	\$44,814.81
Edmentum Inc	First Lien Term Loan	\$4,461,052.53	\$0.00	17-May-2018	3.96	\$17,665,768.03
First American Payment Systems	Second Lien Term Loan	\$9,400,000.00	\$0.00	12-Apr-2019	4.86	\$45,684,000.00
First Data Corp	2018B New Term Loan	\$400,000.00	\$0.00	24-Sep-2018	4.31	\$1,724,000.00
First Data Corp	2021 Extended USDTerm Loan	\$7,000,000.00	\$0.00	24-Mar-2021	6.81	\$47,670,000.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Jun-2014	0.07	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Sep-2014	0.33	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Dec-2014	0.58	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Mar-2015	0.82	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Jun-2015	1.07	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Sep-2015	1.33	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Dec-2015	1.58	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Mar-2016	1.83	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Jun-2016	2.08	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Sep-2016	2.33	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Dec-2016	2.58	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Mar-2017	2.83	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Jun-2017	3.08	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	29-Sep-2017	3.33	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	29-Dec-2017	3.58	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Mar-2018	3.82	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	29-Jun-2018	4.07	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	28-Sep-2018	4.32	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Dec-2018	4.58	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	29-Mar-2019	4.82	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	28-Jun-2019	5.07	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	30-Sep-2019	5.33	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Dec-2019	5.58	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$0.00	\$0.00	31-Mar-2020	5.83	\$0.00
Global Tel Link Corp	First Lien Term Loan	\$4,623,115.58	\$0.00	22-May-2020	5.97	\$27,600,000.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Jun-2014	0.07	\$1,400.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Sep-2014	0.33	\$6,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	31-Dec-2014	0.58	\$11,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	31-Mar-2015	0.82	\$16,400.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Jun-2015	1.07	\$21,400.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Sep-2015	1.33	\$26,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	31-Dec-2015	1.58	\$31,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	31-Mar-2016	1.83	\$36,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Jun-2016	2.08	\$41,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Sep-2016	2.33	\$46,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Dec-2016	2.58	\$51,600.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	31-Mar-2017	2.83	\$56,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Jun-2017	3.08	\$61,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	29-Sep-2017	3.33	\$66,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	29-Dec-2017	3.58	\$71,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	30-Mar-2018	3.82	\$76,400.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	29-Jun-2018	4.07	\$81,400.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	28-Sep-2018	4.32	\$86,400.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	31-Dec-2018	4.58	\$91,600.00
GlobalLogic Holdings Inc	Term Loan	\$20,000.00	\$0.00	29-Mar-2019	4.82	\$96,400.00
GlobalLogic Holdings Inc	Term Loan	\$7,580,000.00	\$0.00	31-May-2019	4.99	\$37,824,200.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Jun-2014	0.07	\$945.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Sep-2014	0.33	\$4,455.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Dec-2014	0.58	\$7,830.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Mar-2015	0.82	\$11,070.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Jun-2015	1.07	\$14,445.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Sep-2015	1.33	\$17,955.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Dec-2015	1.58	\$21,330.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Mar-2016	1.83	\$24,705.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Jun-2016	2.08	\$28,080.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Sep-2016	2.33	\$31,455.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Dec-2016	2.58	\$34,830.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Mar-2017	2.83	\$38,205.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Jun-2017	3.08	\$41,580.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Sep-2017	3.33	\$44,955.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Dec-2017	3.58	\$48,330.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Mar-2018	3.83	\$51,705.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Jun-2018	4.08	\$55,080.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	30-Sep-2018	4.33	\$58,455.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Dec-2018	4.58	\$61,830.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$13,500.00	\$0.00	31-Mar-2019	4.83	\$65,205.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$5,103,000.00	\$0.00	28-Jun-2019	5.07	\$25,872,210.00
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Jun-2014	0.07	\$777.69
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Sep-2014	0.33	\$3,666.23
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	31-Dec-2014	0.58	\$6,443.68
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	31-Mar-2015	0.82	\$9,110.03
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Jun-2015	1.07	\$11,887.48
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Sep-2015	1.33	\$14,776.03
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	31-Dec-2015	1.58	\$17,553.48
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	31-Mar-2016	1.83	\$20,330.93
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Jun-2016	2.08	\$23,108.38
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Sep-2016	2.33	\$25,885.83
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Dec-2016	2.58	\$28,663.28
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	31-Mar-2017	2.83	\$31,440.73
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Jun-2017	3.08	\$34,218.17
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	29-Sep-2017	3.33	\$36,995.62
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	29-Dec-2017	3.58	\$39,773.07
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	30-Mar-2018	3.82	\$42,439.42
Immucor Inc	Term B-2 Loan	\$11,109.80	\$0.00	29-Jun-2018	4.07	\$45,216.87
Immucor Inc	Term B-2 Loan	\$4,199,503.22	\$0.00	19-Aug-2018	4.21	\$17,679,908.55
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Jun-2014	0.07	\$546.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Sep-2014	0.33	\$2,574.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	31-Dec-2014	0.58	\$4,524.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	31-Mar-2015	0.82	\$6,396.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Jun-2015	1.07	\$8,346.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Sep-2015	1.33	\$10,374.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	31-Dec-2015	1.58	\$12,324.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	31-Mar-2016	1.83	\$14,274.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Jun-2016	2.08	\$16,224.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Sep-2016	2.33	\$18,174.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Dec-2016	2.58	\$20,124.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	31-Mar-2017	2.83	\$22,074.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Jun-2017	3.08	\$24,024.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	29-Sep-2017	3.33	\$25,974.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	29-Dec-2017	3.58	\$27,924.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	30-Mar-2018	3.82	\$29,874.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	29-Jun-2018	4.07	\$31,824.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	28-Sep-2018	4.32	\$33,774.00
Integra Telecom Holdings Inc	Term B Loan	\$7,800.00	\$0.00	31-Dec-2018	4.58	\$35,724.00
Integra Telecom Holdings Inc	Term B Loan	\$2,940,600.00	\$0.00	22-Feb-2019	4.73	\$13,909,038.00
Jackson Hewitt Inc	Senior Secured Term Loan	\$455,357.14	\$0.00	30-Jun-2014	0.07	\$31,875.00
Jackson Hewitt Inc	Senior Secured Term Loan	\$546,428.57	\$0.00	30-Apr-2015	0.91	\$497,250.00
Jackson Hewitt Inc	Senior Secured Term Loan	\$546,428.57	\$0.00	29-Apr-2016	1.91	\$1,043,678.57
Jackson Hewitt Inc	Senior Secured Term Loan	\$546,428.57	\$0.00	28-Apr-2017	2.9	\$1,584,642.86
Jackson Hewitt Inc	Senior Secured Term Loan	\$4,037,500.01	\$0.00	16-Oct-2017	3.37	\$13,606,375.03
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	30-Jun-2014	0.07	\$697.06
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	30-Sep-2014	0.33	\$3,286.13
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	31-Dec-2014	0.58	\$5,775.63
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	31-Mar-2015	0.82	\$8,165.55
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	30-Jun-2015	1.07	\$10,655.04
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	30-Sep-2015	1.33	\$13,244.12
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	31-Dec-2015	1.58	\$15,733.61
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	31-Mar-2016	1.83	\$18,223.11
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	30-Jun-2016	2.08	\$20,712.61
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	30-Sep-2016	2.33	\$23,202.10
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	30-Dec-2016	2.58	\$25,691.60
Mercury Payment Systems LLC	Term Loan	\$9,957.98	\$0.00	31-Mar-2017	2.83	\$28,181.09
Mercury Payment Systems LLC	Term Loan	\$3,770,756.30	\$0.00	01-Jul-2017	3.08	\$11,613,929.40
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Jul-2014	0.16	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Oct-2014	0.41	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	30-Jan-2015	0.66	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	30-Apr-2015	0.91	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Jul-2015	1.16	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	30-Oct-2015	1.41	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	29-Jan-2016	1.66	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	29-Apr-2016	1.91	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	29-Jul-2016	2.16	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Oct-2016	2.41	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Jan-2017	2.67	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	28-Apr-2017	2.9	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Jul-2017	3.16	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Oct-2017	3.41	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	\$0.00	31-Jan-2018	3.67	\$0.00
Merrill Communications LLC	Term Loan	\$4,277,601.37	\$0.00	08-Mar-2018	3.76	\$16,083,781.14
Merrill Corporation	10.000% - 03/2023 Non-PIK	\$0.00	\$0.00	08-Mar-2023	8.77	\$0.00
Merrill Corporation	10.000% - 03/2023 PIK	\$0.00	\$0.00	08-Mar-2023	8.77	\$0.00
Merrill Corporation	Class A Common Stock					

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Jun-2014	0.07	\$429.87
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Sep-2014	0.33	\$2,026.51
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	31-Dec-2014	0.58	\$3,561.75
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	31-Mar-2015	0.82	\$5,035.57
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Jun-2015	1.07	\$6,570.81
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Sep-2015	1.33	\$8,167.46
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	31-Dec-2015	1.58	\$9,702.69
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	31-Mar-2016	1.83	\$11,237.93
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Jun-2016	2.08	\$12,773.16
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Sep-2016	2.33	\$14,308.40
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Dec-2016	2.58	\$15,843.64
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	31-Mar-2017	2.83	\$17,378.87
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	30-Jun-2017	3.08	\$18,914.11
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	29-Sep-2017	3.33	\$20,449.34
Mirion Technologies Inc	New Term Loan	\$6,140.94	\$0.00	29-Dec-2017	3.58	\$21,984.58
Mirion Technologies Inc	New Term Loan	\$2,322,154.26	\$0.00	30-Mar-2018	3.82	\$8,870,629.25
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Sep-2014	0.33	\$5,362.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Dec-2014	0.58	\$9,425.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Mar-2015	0.82	\$13,325.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Jun-2015	1.07	\$17,387.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Sep-2015	1.33	\$21,612.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Dec-2015	1.58	\$25,675.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Mar-2016	1.83	\$29,737.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Jun-2016	2.08	\$33,800.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Sep-2016	2.33	\$37,862.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Dec-2016	2.58	\$41,925.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Mar-2017	2.83	\$45,987.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Jun-2017	3.08	\$50,050.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Sep-2017	3.33	\$54,112.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Dec-2017	3.58	\$58,175.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Mar-2018	3.83	\$62,237.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Jun-2018	4.08	\$66,300.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Sep-2018	4.33	\$70,362.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Dec-2018	4.58	\$74,425.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Mar-2019	4.83	\$78,487.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Jun-2019	5.08	\$82,550.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Sep-2019	5.33	\$86,612.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Dec-2019	5.58	\$90,675.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Mar-2020	5.83	\$94,737.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Jun-2020	6.08	\$98,800.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	30-Sep-2020	6.33	\$102,862.50
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Dec-2020	6.58	\$106,925.00
NAB Holdings LLC	Term Loan	\$16,250.00	\$0.00	31-Mar-2021	6.83	\$110,987.50
NAB Holdings LLC	Term Loan	\$6,061,250.00	\$0.00	21-May-2021	6.97	\$42,246,912.50
New Breed Inc	Term Loan	\$0.00	\$0.00	30-Jun-2014	0.07	\$0.00
New Breed Inc	Term Loan	\$0.00	\$0.00	30-Sep-2014	0.33	\$0.00
New Breed Inc	Term Loan	\$0.00	\$0.00	31-Dec-2014	0.58	\$0.00
New Breed Inc	Term Loan	\$0.00	\$0.00	31-Mar-2015	0.82	\$0.00
New Breed Inc	Term Loan	\$0.00	\$0.00	30-Jun-2015	1.07	\$0.00
New Breed Inc	Term Loan	\$0.00	\$0.00	30-Sep-2015	1.33	\$0.00
New Breed Inc	Term Loan	\$0.00	\$0.00	31-Dec-2015	1.58	\$0.00
New Breed Inc	Term Loan	\$10,000.00	\$0.00	31-Mar-2016	1.83	\$18,300.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	30-Jun-2016	2.08	\$31,200.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
New Breed Inc	Term Loan	\$15,000.00	\$0.00	30-Sep-2016	2.33	\$34,950.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	30-Dec-2016	2.58	\$38,700.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	31-Mar-2017	2.83	\$42,450.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	30-Jun-2017	3.08	\$46,200.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	29-Sep-2017	3.33	\$49,950.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	29-Dec-2017	3.58	\$53,700.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	30-Mar-2018	3.82	\$57,300.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	29-Jun-2018	4.07	\$61,050.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	28-Sep-2018	4.32	\$64,800.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	31-Dec-2018	4.58	\$68,700.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	29-Mar-2019	4.82	\$72,300.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	28-Jun-2019	5.07	\$76,050.00
New Breed Inc	Term Loan	\$15,000.00	\$0.00	30-Sep-2019	5.33	\$79,950.00
New Breed Inc	Term Loan	\$5,595,000.00	\$0.00	01-Oct-2019	5.33	\$29,821,350.00
Phillips Plastics Corporation	US Term Loan	\$0.00	\$0.00	30-Jun-2014	0.07	\$0.00
Phillips Plastics Corporation	US Term Loan	\$6,280.97	\$0.00	30-Sep-2014	0.33	\$2,072.72
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	31-Dec-2014	0.58	\$4,295.62
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	31-Mar-2015	0.82	\$6,073.12
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	30-Jun-2015	1.07	\$7,924.69
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	30-Sep-2015	1.33	\$9,850.31
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	31-Dec-2015	1.58	\$11,701.87
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	31-Mar-2016	1.83	\$13,553.44
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	30-Jun-2016	2.08	\$15,405.00
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	30-Sep-2016	2.33	\$17,256.56
Phillips Plastics Corporation	US Term Loan	\$7,406.25	\$0.00	31-Dec-2016	2.58	\$19,108.12
Phillips Plastics Corporation	US Term Loan	\$2,844,000.23	\$0.00	13-Feb-2017	2.7	\$7,678,800.63
Presidio Inc	Term Loan	\$16,046.88	\$0.00	30-Jun-2014	0.07	\$1,123.28
Presidio Inc	Term Loan	\$16,046.88	\$0.00	30-Sep-2014	0.33	\$5,295.47
Presidio Inc	Term Loan	\$80,234.38	\$0.00	31-Dec-2014	0.58	\$46,535.94
Presidio Inc	Term Loan	\$80,234.38	\$0.00	31-Mar-2015	0.82	\$65,792.19
Presidio Inc	Term Loan	\$80,234.38	\$0.00	30-Jun-2015	1.07	\$85,850.78
Presidio Inc	Term Loan	\$80,234.38	\$0.00	30-Sep-2015	1.33	\$106,711.72
Presidio Inc	Term Loan	\$80,234.38	\$0.00	31-Dec-2015	1.58	\$126,770.31
Presidio Inc	Term Loan	\$80,234.38	\$0.00	31-Mar-2016	1.83	\$146,828.91
Presidio Inc	Term Loan	\$80,234.38	\$0.00	30-Jun-2016	2.08	\$166,887.50
Presidio Inc	Term Loan	\$80,234.38	\$0.00	30-Sep-2016	2.33	\$186,946.09
Presidio Inc	Term Loan	\$80,234.38	\$0.00	30-Dec-2016	2.58	\$207,004.69
Presidio Inc	Term Loan	\$5,664,546.88	\$0.00	31-Mar-2017	2.83	\$16,030,667.66
RBS Holding Company LLC	Term B Loan Non-PIK	\$10,068.06	\$0.00	30-Jun-2014	0.07	\$704.76
RBS Holding Company LLC	Term B Loan Non-PIK	\$12,500.00	\$0.00	30-Sep-2014	0.33	\$4,125.00
RBS Holding Company LLC	Term B Loan Non-PIK	\$12,500.00	\$0.00	31-Dec-2014	0.58	\$7,250.00
RBS Holding Company LLC	Term B Loan Non-PIK	\$12,500.00	\$0.00	31-Mar-2015	0.82	\$10,250.00
RBS Holding Company LLC	Term B Loan Non-PIK	\$12,500.00	\$0.00	30-Jun-2015	1.07	\$13,375.00
RBS Holding Company LLC	Term B Loan Non-PIK	\$12,500.00	\$0.00	30-Sep-2015	1.33	\$16,625.00
RBS Holding Company LLC	Term B Loan Non-PIK	\$12,500.00	\$0.00	31-Dec-2015	1.58	\$19,750.00
RBS Holding Company LLC	Term B Loan Non-PIK	\$4,787,098.48	\$0.00	23-Mar-2016	1.81	\$8,664,648.26
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Jul-2014	0.16	\$800.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Oct-2014	0.41	\$2,050.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	30-Jan-2015	0.66	\$3,300.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	30-Apr-2015	0.91	\$4,550.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Jul-2015	1.16	\$5,800.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	30-Oct-2015	1.41	\$7,050.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	29-Jan-2016	1.66	\$8,300.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	29-Apr-2016	1.91	\$9,550.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	29-Jul-2016	2.16	\$10,800.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Oct-2016	2.41	\$12,050.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Jan-2017	2.67	\$13,350.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	28-Apr-2017	2.9	\$14,500.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Jul-2017	3.16	\$15,800.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Oct-2017	3.41	\$17,050.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Jan-2018	3.67	\$18,350.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	30-Apr-2018	3.91	\$19,550.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Jul-2018	4.16	\$20,800.00
Renfro Corporation	Tranche B Term Loan	\$5,000.00	\$0.00	31-Oct-2018	4.41	\$22,050.00
Renfro Corporation	Tranche B Term Loan	\$1,885,000.00	\$0.00	30-Jan-2019	4.66	\$8,784,100.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Jun-2014	0.07	\$87.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Sep-2014	0.33	\$412.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Dec-2014	0.58	\$725.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Mar-2015	0.82	\$1,025.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Jun-2015	1.07	\$1,337.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Sep-2015	1.33	\$1,662.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Dec-2015	1.58	\$1,975.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Mar-2016	1.83	\$2,287.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Jun-2016	2.08	\$2,600.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Sep-2016	2.33	\$2,912.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Dec-2016	2.58	\$3,225.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Mar-2017	2.83	\$3,537.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Jun-2017	3.08	\$3,850.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Sep-2017	3.33	\$4,162.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Dec-2017	3.58	\$4,475.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Mar-2018	3.83	\$4,787.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Jun-2018	4.08	\$5,100.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Sep-2018	4.33	\$5,412.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Dec-2018	4.58	\$5,725.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Mar-2019	4.83	\$6,037.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Jun-2019	5.08	\$6,350.00
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	30-Sep-2019	5.33	\$6,662.50
SafeNet Inc	First Lien Initial Term Loan	\$1,250.00	\$0.00	31-Dec-2019	5.58	\$6,975.00
SafeNet Inc	First Lien Initial Term Loan	\$471,250.00	\$0.00	05-Mar-2020	5.76	\$2,714,400.00
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Jun-2014	0.07	\$699.88
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Sep-2014	0.33	\$3,299.41
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Dec-2014	0.58	\$5,798.97
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Mar-2015	0.82	\$8,198.55
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Jun-2015	1.07	\$10,698.10
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Sep-2015	1.33	\$13,297.64
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Dec-2015	1.58	\$15,797.20
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Mar-2016	1.83	\$18,296.75
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Jun-2016	2.08	\$20,796.31
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Sep-2016	2.33	\$23,295.87
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Dec-2016	2.58	\$25,795.42
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Mar-2017	2.83	\$28,294.98
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Jun-2017	3.08	\$30,794.54
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	29-Sep-2017	3.33	\$33,294.09
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	29-Dec-2017	3.58	\$35,793.65
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Mar-2018	3.82	\$38,193.23
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	29-Jun-2018	4.07	\$40,692.78

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	28-Sep-2018	4.32	\$43,192.34
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Dec-2018	4.58	\$45,791.88
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	29-Mar-2019	4.82	\$48,191.45
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	28-Jun-2019	5.07	\$50,691.01
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	30-Sep-2019	5.33	\$53,290.55
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Dec-2019	5.58	\$55,790.11
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$9,998.23	\$0.00	31-Mar-2020	5.83	\$58,289.66
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$3,740,042.56	\$0.00	30-Apr-2020	5.91	\$22,103,651.52
Serena Software Inc	Term Loan	\$162,500.00	\$0.00	04-Feb-2015	0.67	\$108,875.00
Serena Software Inc	Term Loan	\$162,500.00	\$0.00	05-May-2015	0.92	\$149,500.00
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	03-Feb-2016	1.67	\$407,062.50
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	04-May-2016	1.92	\$468,000.00
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	03-Feb-2017	2.67	\$650,812.50
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	03-May-2017	2.92	\$711,750.00
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	05-Feb-2018	3.68	\$897,000.00
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	03-May-2018	3.92	\$955,500.00
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	05-Feb-2019	4.68	\$1,140,750.00
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	03-May-2019	4.92	\$1,199,250.00
Serena Software Inc	Term Loan	\$243,750.00	\$0.00	05-Feb-2020	5.68	\$1,384,500.00
Serena Software Inc	Term Loan	\$3,981,250.00	\$0.00	14-Apr-2020	5.87	\$23,369,937.50
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Jun-2014	0.07	\$1,127.39
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Sep-2014	0.33	\$5,314.84
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	31-Dec-2014	0.58	\$9,341.23
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	31-Mar-2015	0.82	\$13,206.57
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Jun-2015	1.07	\$17,232.97
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Sep-2015	1.33	\$21,420.41
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	31-Dec-2015	1.58	\$25,446.81
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	31-Mar-2016	1.83	\$29,473.20
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Jun-2016	2.08	\$33,499.60
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Sep-2016	2.33	\$37,525.99
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Dec-2016	2.58	\$41,552.38
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	31-Mar-2017	2.83	\$45,578.78
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Jun-2017	3.08	\$49,605.17
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	29-Sep-2017	3.33	\$53,631.56
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	29-Dec-2017	3.58	\$57,657.96
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	30-Mar-2018	3.82	\$61,523.30
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	29-Jun-2018	4.07	\$65,549.69
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	28-Sep-2018	4.32	\$69,576.08
SESAC Holdco II LLC	First Lien Term Loan	\$16,105.58	\$0.00	31-Dec-2018	4.58	\$73,763.53
SESAC Holdco II LLC	First Lien Term Loan	\$6,055,696.20	\$0.00	07-Feb-2019	4.68	\$28,340,658.24
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	30-Jun-2014	0.07	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	30-Sep-2014	0.33	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	31-Dec-2014	0.58	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	31-Mar-2015	0.82	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	30-Jun-2015	1.07	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	30-Sep-2015	1.33	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	31-Dec-2015	1.58	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$0.00	\$0.00	31-Mar-2016	1.83	\$0.00
Sirius Computer Solutions Inc	Term Loan	\$68,509.62	\$0.00	30-Jun-2016	2.08	\$142,500.00
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	30-Sep-2016	2.33	\$207,515.63
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	30-Dec-2016	2.58	\$229,781.25
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	31-Mar-2017	2.83	\$252,046.88
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	30-Jun-2017	3.08	\$274,312.50

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	29-Sep-2017	3.33	\$296,578.13
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	29-Dec-2017	3.58	\$318,843.75
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	30-Mar-2018	3.82	\$340,218.75
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	29-Jun-2018	4.07	\$362,484.38
Sirius Computer Solutions Inc	Term Loan	\$89,062.50	\$0.00	28-Sep-2018	4.32	\$384,750.00
Sirius Computer Solutions Inc	Term Loan	\$2,701,562.50	\$0.00	07-Dec-2018	4.52	\$12,211,062.50
Sportsman's Warehouse Inc	First Out Term Loan	\$0.00	\$0.00	01-Aug-2014	0.16	\$0.00
Sportsman's Warehouse Inc	First Out Term Loan	\$0.00	\$0.00	31-Oct-2014	0.41	\$0.00
Sportsman's Warehouse Inc	First Out Term Loan	\$0.00	\$0.00	30-Jan-2015	0.66	\$0.00
Sportsman's Warehouse Inc	First Out Term Loan	\$0.00	\$0.00	01-May-2015	0.91	\$0.00
Sportsman's Warehouse Inc	First Out Term Loan	\$0.00	\$0.00	31-Jul-2015	1.16	\$0.00
Sportsman's Warehouse Inc	First Out Term Loan	\$12,063.83	\$0.00	30-Oct-2015	1.41	\$17,010.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	29-Jan-2016	1.66	\$22,410.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	29-Apr-2016	1.91	\$25,785.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	29-Jul-2016	2.16	\$29,160.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	28-Oct-2016	2.41	\$32,535.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	27-Jan-2017	2.65	\$35,775.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	28-Apr-2017	2.9	\$39,150.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	28-Jul-2017	3.15	\$42,525.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	27-Oct-2017	3.4	\$45,900.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	02-Feb-2018	3.67	\$49,545.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	04-May-2018	3.92	\$52,920.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	03-Aug-2018	4.17	\$56,295.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	02-Nov-2018	4.42	\$59,670.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	01-Feb-2019	4.67	\$63,045.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	03-May-2019	4.92	\$66,420.00
Sportsman's Warehouse Inc	First Out Term Loan	\$13,500.00	\$0.00	02-Aug-2019	5.17	\$69,795.00
Sportsman's Warehouse Inc	First Out Term Loan	\$3,460,595.74	\$0.00	20-Aug-2019	5.22	\$18,064,309.79
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Jun-2014	0.07	\$1,031.79
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Sep-2014	0.33	\$4,864.15
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	31-Dec-2014	0.58	\$8,549.12
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	31-Mar-2015	0.82	\$12,086.68
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Jun-2015	1.07	\$15,771.64
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Sep-2015	1.33	\$19,604.01
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	31-Dec-2015	1.58	\$23,288.97
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	31-Mar-2016	1.83	\$26,973.93
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Jun-2016	2.08	\$30,658.90
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Sep-2016	2.33	\$34,343.86
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Dec-2016	2.58	\$38,028.82
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	31-Mar-2017	2.83	\$41,713.79
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Jun-2017	3.08	\$45,398.75
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	29-Sep-2017	3.33	\$49,083.71
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	29-Dec-2017	3.58	\$52,768.68
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	30-Mar-2018	3.82	\$56,306.24
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	29-Jun-2018	4.07	\$59,991.20
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	28-Sep-2018	4.32	\$63,083.17
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$14,739.85	\$0.00	31-Dec-2018	4.58	\$67,508.53
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$5,560,963.07	\$0.00	28-Feb-2019	4.74	\$26,358,964.96
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Jun-2014	0.07	\$875.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Sep-2014	0.33	\$4,125.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	31-Dec-2014	0.58	\$7,250.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	31-Mar-2015	0.82	\$10,250.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Jun-2015	1.07	\$13,375.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Sep-2015	1.33	\$16,625.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	31-Dec-2015	1.58	\$19,750.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	31-Mar-2016	1.83	\$22,875.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Jun-2016	2.08	\$26,000.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Sep-2016	2.33	\$29,125.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Dec-2016	2.58	\$32,250.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	31-Mar-2017	2.83	\$35,375.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Jun-2017	3.08	\$38,500.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	29-Sep-2017	3.33	\$41,625.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	29-Dec-2017	3.58	\$44,750.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	30-Mar-2018	3.82	\$47,750.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	29-Jun-2018	4.07	\$50,875.00
SumTotal Systems LLC	First Lien Term Loan	\$12,500.00	\$0.00	28-Sep-2018	4.32	\$54,000.00
SumTotal Systems LLC	First Lien Term Loan	\$4,442,229.74	\$0.00	16-Nov-2018	4.46	\$19,812,344.62
TeleGuam Holdings LLC	Second Lien Term Loan	\$2,687,500.00	\$0.00	10-Dec-2018	4.52	\$12,147,500.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Jun-2014	0.07	\$577.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Sep-2014	0.33	\$2,722.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	31-Dec-2014	0.58	\$4,785.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	31-Mar-2015	0.82	\$6,765.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Jun-2015	1.07	\$8,827.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Sep-2015	1.33	\$10,972.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	31-Dec-2015	1.58	\$13,035.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	31-Mar-2016	1.83	\$15,097.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Jun-2016	2.08	\$17,160.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Sep-2016	2.33	\$19,222.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Dec-2016	2.58	\$21,285.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	31-Mar-2017	2.83	\$23,347.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Jun-2017	3.08	\$25,410.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	29-Sep-2017	3.33	\$27,472.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	29-Dec-2017	3.58	\$29,535.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	30-Mar-2018	3.82	\$31,515.00
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	29-Jun-2018	4.07	\$33,577.50
Topps Company (The)	Term Loan	\$8,250.00	\$0.00	28-Sep-2018	4.32	\$35,640.00
Topps Company (The)	Term Loan	\$3,143,250.00	\$0.00	02-Oct-2018	4.33	\$13,610,272.50
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2014	0.07	\$5,600.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Sep-2014	0.33	\$26,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	31-Dec-2014	0.58	\$46,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	31-Mar-2015	0.82	\$65,600.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2015	1.07	\$85,600.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Sep-2015	1.33	\$106,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	31-Dec-2015	1.58	\$126,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	31-Mar-2016	1.83	\$146,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2016	2.08	\$166,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Sep-2016	2.33	\$186,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Dec-2016	2.58	\$206,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	31-Mar-2017	2.83	\$226,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Jun-2017	3.08	\$246,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	29-Sep-2017	3.33	\$266,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	29-Dec-2017	3.58	\$286,400.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	30-Mar-2018	3.82	\$305,600.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	29-Jun-2018	4.07	\$325,600.00
Travel Leaders Group LLC	Tranche B Term Loan	\$80,000.00	\$0.00	28-Sep-2018	4.32	\$345,600.00
Travel Leaders Group LLC	Tranche B Term Loan	\$4,880,000.00	\$0.00	05-Dec-2018	4.51	\$22,008,800.00

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$0.00	\$0.00	30-Jun-2014	0.07	\$0.00
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.14	\$0.00	30-Sep-2014	0.33	\$6,619.19
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	31-Dec-2014	0.58	\$11,633.82
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	31-Mar-2015	0.82	\$16,447.81
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	30-Jun-2015	1.07	\$21,462.39
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	30-Sep-2015	1.33	\$26,677.55
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	31-Dec-2015	1.58	\$31,692.13
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	31-Mar-2016	1.83	\$36,706.70
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	30-Jun-2016	2.08	\$41,721.28
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	30-Sep-2016	2.33	\$46,735.86
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	30-Dec-2016	2.58	\$51,750.43
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	31-Mar-2017	2.83	\$56,765.01
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	30-Jun-2017	3.08	\$61,779.59
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	29-Sep-2017	3.33	\$66,794.16
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	29-Dec-2017	3.58	\$71,808.74
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$20,058.31	\$0.00	30-Mar-2018	3.82	\$76,822.73
UniTek Global Services Inc	Tranche B Term Loan Non-PIK	\$7,462,206.05	\$0.00	16-Apr-2018	3.87	\$28,878,737.42
Vision Solutions Inc	First Lien Term Loan	\$3,593.63	\$0.00	31-Jul-2014	0.16	\$574.98
Vision Solutions Inc	First Lien Term Loan	\$26,517.38	\$0.00	31-Oct-2014	0.41	\$10,872.13
Vision Solutions Inc	First Lien Term Loan	\$26,517.38	\$0.00	30-Jan-2015	0.66	\$17,501.47
Vision Solutions Inc	First Lien Term Loan	\$26,517.38	\$0.00	30-Apr-2015	0.91	\$24,130.82
Vision Solutions Inc	First Lien Term Loan	\$26,517.38	\$0.00	31-Jul-2015	1.16	\$30,760.17
Vision Solutions Inc	First Lien Term Loan	\$26,517.38	\$0.00	30-Oct-2015	1.41	\$37,389.51
Vision Solutions Inc	First Lien Term Loan	\$26,517.38	\$0.00	29-Jan-2016	1.66	\$44,018.86
Vision Solutions Inc	First Lien Term Loan	\$26,517.38	\$0.00	29-Apr-2016	1.91	\$50,648.20
Vision Solutions Inc	First Lien Term Loan	\$1,613,184.86	\$0.00	25-Jul-2016	2.15	\$3,468,347.46
Vision Solutions Inc	Second Lien Term Loan	\$4,400,000.00	\$0.00	24-Jul-2017	3.14	\$13,816,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Jun-2014	0.07	\$3,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Sep-2014	0.33	\$16,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Dec-2014	0.58	\$29,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Mar-2015	0.82	\$41,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Jun-2015	1.07	\$53,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Sep-2015	1.33	\$66,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Dec-2015	1.58	\$79,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Mar-2016	1.83	\$91,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Jun-2016	2.08	\$104,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Sep-2016	2.33	\$116,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Dec-2016	2.58	\$129,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Mar-2017	2.83	\$141,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Jun-2017	3.08	\$154,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Sep-2017	3.33	\$166,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Dec-2017	3.58	\$179,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Mar-2018	3.83	\$191,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Jun-2018	4.08	\$204,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Sep-2018	4.33	\$216,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Dec-2018	4.58	\$229,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Mar-2019	4.83	\$241,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Jun-2019	5.08	\$254,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	30-Sep-2019	5.33	\$266,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	\$0.00	31-Dec-2019	5.58	\$279,000.00
Volume Holdings Inc	Term Loan	\$2,850,000.00	\$0.00	31-Jan-2020	5.67	\$16,159,500.00
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	30-Jun-2014	0.07	\$5,634.86
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	30-Sep-2014	0.33	\$26,564.35

Issuer	Facility	Amortization Amount	Discrepancies	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	31-Dec-2014	0.58	\$46,688.87
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	31-Mar-2015	0.82	\$66,008.40
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	30-Jun-2015	1.07	\$86,132.91
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	30-Sep-2015	1.33	\$107,062.40
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	31-Dec-2015	1.58	\$127,186.91
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	31-Mar-2016	1.83	\$147,311.42
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	30-Jun-2016	2.08	\$167,435.93
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	30-Sep-2016	2.33	\$187,560.44
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	30-Dec-2016	2.58	\$207,684.95
Waupaca Foundry Inc	Tranche A-1 Loan	\$80,498.04	\$0.00	31-Mar-2017	2.83	\$227,809.46
Waupaca Foundry Inc	Tranche A-1 Loan	\$4,630,914.89	\$0.00	29-Jun-2017	3.07	\$14,216,908.71
Grand Total		\$190,198,019.52				\$851,772,855.47

Coverage Test: Class A Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Apr-2014 - 25-Jul-2014

Current Collection Period : 03-Apr-2014 - 02-Jul-2014

	Outcome	Requirement	
OC Coverage %	221.9%	>= 135.0%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$195,350,895.79	
Less:			
Total Haircut Amount		\$3,864,657.20	
Plus:			
Principal Proceeds		\$33,142,683.23	
Adjusted Collateral Principal Amount (Numerator)			\$224,628,921.82
 Aggregate Outstanding Amount of Secured Notes			 \$101,250,000.00

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

Interest Diversion Test

Report Summary

Current Distribution Period : 25-Apr-2014 - 25-Jul-2014

Current Collection Period : 03-Apr-2014 - 02-Jul-2014

	Outcome	Requirement	
OC Coverage %	221.9%	>= 150.0%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$195,350,895.79	
Less:			
Total Haircut Amount		\$3,864,657.20	
Plus:			
Principal Proceeds		\$33,142,683.23	
Adjusted Collateral Principal Amount (Numerator)			\$224,628,921.82
 Aggregate Outstanding Amount of Secured Notes			 \$101,250,000.00

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

Coverage Test: Interest Coverage Test

Report Summary

Current Distribution Period : 25-Apr-2014 - 25-Jul-2014

Current Collection Period : 03-Apr-2014 - 02-Jul-2014

	Outcome	Requirement	
Interest Coverage %	626.7%	>= 260.0%	PASS

Actual:

Interest Received on CDS	\$2,527,127.36		
Miscellaneous Interest Proceeds	\$0.00		
Interest Receivable not projected	\$0.00		
Subtotal:			\$2,527,127.36

Projected:

Interest on CDS	\$1,467,717.52		
Reinvestment Income	\$16.69		
Interest on Account Balances	\$2,918.71		
Subtotal:			\$1,470,652.92

Less:

Principal Financed Accrued Interest	\$0.00		
Section 11.1 (a)(i) clause (A)	\$22,264.71		
Subtotal:			\$22,264.71

Plus:

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

Collateral Interest Amount (Numerator): **\$3,975,515.57**

Interest due and payable on the Secured Notes (Denominator): **\$634,405.08**

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A Senior Secured Floating Rate Notes	2.4788%	0.2288%	2.2500%	25-Apr-2014	25-Jul-2014	\$101,250,000.00	\$634,405.08
						Grand Total \$101,250,000.00	\$634,405.08

Portfolio Assets: Interest Calculation Parameters

Fixed Rate Securities	\$0.00
Floating Rate Securities	\$190,198,019.74
Securities Paying Annually	\$0.00
Securities Paying Semi-Annually	\$0.00
Securities Paying Quarterly	\$119,332,436.12
Securities Paying Bi-Monthly	\$5,815,000.00
Securities Paying Monthly	\$65,050,583.62
Securities Paying < Quarterly but no less than Annually	\$0.00

Payment Frequency	Security	Security ID	Security Type	Principal Balance	Calc Method	Rate Index	LIBOR Floor Rate	All-In Rate	Spread	Spread Balance	Annual Interest
Float											
Bi-monthly	New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	\$930,000.00	ACT/360	LIBOR	1.2500%	6.0000%	5.7713%	\$53,672.63	\$55,800.00
Bi-monthly	New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	\$4,885,000.00	ACT/360	LIBOR	1.2500%	6.0000%	5.7713%	\$281,925.56	\$293,100.00
Monthly	Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	\$61,224.49	ACT/360	LIBOR	1.0000%	5.5000%	5.2713%	\$3,227.30	\$3,367.35
Monthly	Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	\$938,775.51	ACT/360	LIBOR	1.0000%	5.5000%	5.2713%	\$49,485.20	\$51,632.65
Monthly	Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	\$78,683.44	ACT/360	LIBOR	1.5000%	7.2500%	7.0213%	\$5,524.56	\$5,704.55
Monthly	First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	Loan	\$400,000.00	ACT/360	LIBOR	0.0000%	4.1500%	3.9213%	\$15,685.00	\$16,600.00
Monthly	First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	\$7,000,000.00	ACT/360	LIBOR	0.0000%	4.1500%	3.9213%	\$274,487.50	\$290,500.00
Monthly	GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	\$7,980,000.00	ACT/360	LIBOR	1.0000%	6.2500%	6.0213%	\$480,495.75	\$498,750.00
Monthly	Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	\$3,870,336.13	ACT/360	LIBOR	1.5000%	5.5000%	5.2713%	\$204,015.09	\$212,868.49
Monthly	Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	\$4,277,601.37	ACT/360	LIBOR	1.0000%	5.7500%	5.5213%	\$236,177.07	\$245,962.08
Monthly	NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	\$6,500,000.00	ACT/360	LIBOR	1.0000%	4.7500%	3.7500%	\$243,750.00	\$308,750.00
Monthly	SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	\$500,000.00	ACT/360	LIBOR	1.0000%	5.5000%	5.2713%	\$26,356.25	\$27,500.00
Monthly	Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	\$6,500,000.00	ACT/360	LIBOR	1.0000%	7.5000%	7.2713%	\$472,631.25	\$487,500.00
Monthly	SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	\$6,361,702.13	ACT/360	LIBOR	1.0000%	5.0000%	4.7713%	\$303,532.71	\$318,085.11
Monthly	Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	Loan	\$3,571,634.62	ACT/360	LIBOR	1.2500%	7.0000%	6.7713%	\$241,844.31	\$250,014.42
Monthly	STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	\$14,739.85	ACT/360	LIBOR	1.2500%	6.2500%	6.0213%	\$887.52	\$921.24
Monthly	SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Loan	\$342,905.41	ACT/360	LIBOR	1.2500%	6.2500%	6.0213%	\$20,647.19	\$21,431.59
Monthly	TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	\$2,687,500.00	ACT/360	LIBOR	1.2500%	8.7500%	8.5213%	\$229,008.59	\$235,156.25
Monthly	UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Loan	\$7,763,080.49	ACT/360	LIBOR	1.5000%	15.0000%	14.7713%	\$1,146,704.03	\$1,164,462.07
Monthly	Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	\$1,802,400.18	ACT/360	LIBOR	1.5000%	6.0000%	5.7713%	\$104,021.02	\$108,144.01
Monthly	Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$4,400,000.00	ACT/360	LIBOR	1.5000%	9.5000%	9.2713%	\$407,935.00	\$418,000.00
Quarterly	Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	Loan	\$6,368,000.00	ACT/360	LIBOR	1.2500%	7.5000%	7.2713%	\$463,033.20	\$477,600.00
Quarterly	Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Loan	\$2,000,000.00	ACT/360	LIBOR	1.0000%	9.0000%	8.7713%	\$175,425.00	\$180,000.00
Quarterly	Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	\$1,346,286.93	ACT/360	LIBOR	1.5000%	7.2500%	7.0213%	\$94,526.17	\$97,605.80
Quarterly	Attachmate Corporation - Second Lien Term Loan	ATTCHMTECRP_SL	Loan	\$4,865,220.73	ACT/360	LIBOR	1.5000%	11.0000%	10.7713%	\$524,045.09	\$535,174.28
Quarterly	BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	Loan	\$4,987,500.00	ACT/360	LIBOR	1.0000%	5.0000%	4.7713%	\$237,966.09	\$249,375.00
Quarterly	CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	\$562,500.00	ACT/360	UNFND	0.0000%	1.2500%	1.0213%	\$5,744.53	\$7,031.25
Quarterly	CRCI Holdings Inc - Dollar Term Loan	CRCHOLDG_USTL	Loan	\$1,927,812.50	ACT/360	LIBOR	1.0000%	5.0000%	4.7713%	\$91,980.75	\$96,390.63
Quarterly	Dell International LLC - Term B Loan	DELLINTRNTL_TB	Loan	\$3,989,974.94	ACT/360	LIBOR	1.0000%	4.5000%	4.2713%	\$170,421.80	\$179,548.87
Quarterly	Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	\$4,648,268.45	ACT/360	LIBOR	1.0000%	5.5000%	5.2713%	\$245,021.85	\$255,654.76
Quarterly	First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	\$9,400,000.00	ACT/360	LIBOR	1.2500%	10.7500%	10.5213%	\$988,997.50	\$1,010,500.00
Quarterly	Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_TL	Loan	\$4,623,115.58	ACT/360	LIBOR	1.2500%	5.0000%	4.7713%	\$220,580.40	\$231,155.78
Quarterly	Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_FL	Loan	\$5,373,000.00	ACT/360	LIBOR	1.0000%	5.5000%	5.2713%	\$283,224.26	\$295,515.00
Quarterly	Immucor Inc - Term B-2 Loan	IMMUCOR_TL	Loan	\$4,388,369.77	ACT/360	LIBOR	1.2500%	5.0000%	4.7713%	\$209,380.09	\$219,418.49

Payment Frequency	Security	Security ID	Security Type	Principal Balance	Calc Method	Rate Index	LIBOR Floor Rate	All-In Rate	Spread	Spread Balance	Annual Interest
Quarterly	Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	\$1,528,800.00	ACT/360	LIBOR	1.2500%	5.2500%	5.0213%	\$76,764.87	\$80,262.00
Quarterly	Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	\$1,560,000.00	ACT/360	LIBOR	1.2500%	5.2500%	5.0213%	\$78,331.50	\$81,900.00
Quarterly	Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	\$6,132,142.87	ACT/360	LIBOR	1.5000%	10.0000%	9.7713%	\$599,187.01	\$613,214.29
Quarterly	Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	\$19,915.97	ACT/360	LIBOR	1.5000%	5.5000%	5.2713%	\$1,049.82	\$1,095.38
Quarterly	Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	Loan	\$2,414,268.42	ACT/360	LIBOR	1.2500%	5.7500%	5.5213%	\$133,297.80	\$138,820.43
Quarterly	Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	Loan	\$2,916,937.67	ACT/360	LIBOR	1.2500%	4.7500%	4.5213%	\$131,882.04	\$138,554.54
Quarterly	Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	\$6,418,750.00	ACT/360	LIBOR	1.0000%	5.0000%	4.7713%	\$306,254.61	\$320,937.50
Quarterly	RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	\$9,613.82	ACT/360	PRIME	1.5000%	10.2500%	10.0213%	\$963.42	\$985.42
Quarterly	RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	\$4,862,552.73	ACT/360	LIBOR	1.5000%	8.0000%	7.7713%	\$377,881.13	\$389,004.22
Quarterly	Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Loan	\$65,909.09	ACT/360	LIBOR	1.2500%	5.7500%	5.5213%	\$3,639.01	\$3,789.77
Quarterly	Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Loan	\$1,909,090.91	ACT/360	LIBOR	1.2500%	5.7500%	5.5213%	\$105,405.68	\$109,772.73
Quarterly	Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	Loan	\$3,980,000.00	ACT/360	LIBOR	1.2500%	4.7500%	4.5213%	\$179,945.75	\$189,050.00
Quarterly	Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	\$3,675,159.57	ACT/360	LIBOR	1.2500%	7.2500%	7.0213%	\$258,042.14	\$266,449.07
Quarterly	STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	\$5,826,280.43	ACT/360	LIBOR	1.2500%	6.2500%	6.0213%	\$350,814.91	\$364,142.53
Quarterly	SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Loan	\$4,324,324.33	ACT/360	LIBOR	1.2500%	6.2500%	6.0213%	\$260,378.38	\$270,270.27
Quarterly	Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	\$3,291,750.00	ACT/360	LIBOR	1.2500%	7.2500%	7.0213%	\$231,122.00	\$238,651.88
Quarterly	Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	Loan	\$6,320,000.00	ACT/360	LIBOR	1.0000%	7.0000%	6.7713%	\$427,943.00	\$442,400.00
Quarterly	Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	\$4,000,000.00	ACT/360	LIBOR	0.0000%	5.2500%	5.0213%	\$200,850.00	\$210,000.00
Quarterly	Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	\$1,301,679.55	ACT/360	LIBOR	1.0000%	4.0000%	3.7713%	\$49,089.59	\$52,067.18
Quarterly	Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	\$2,117,261.31	ACT/360	LIBOR	1.0000%	4.0000%	3.7713%	\$79,847.22	\$84,690.45
Quarterly	Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	\$2,177,950.55	ACT/360	LIBOR	1.0000%	4.0000%	3.7713%	\$82,135.96	\$87,118.02
			Float Subtotal	\$190,198,019.74						\$12,447,186.12	\$12,932,395.34
			Grand Total	\$190,198,019.74						\$12,447,186.12	\$12,932,395.34

Portfolio Assets: Interest Coverage Detail

Reinvestment Rate: 0.10000%
 Collection Period Start Date: 03-Apr-2014
 Collection Period End Date: 02-Jul-2014

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
Aricent Technologies - First Lien Initial Term Loan										
14-Apr-2021	\$305.56									
14-Apr-2021		ACT/360	\$61,224.49	3	5.5000%	16-Jun-2014	33	\$308.67	16	\$0.01
14-Apr-2021		ACT/360	\$938,775.51	4	5.5000%	16-Jun-2014	33	\$4,732.99	16	\$0.21
Arslone Acquisition LLC - First Lien Tranche B Term Loan										
01-Oct-2019		ACT/360	\$6,368,000.00	3	7.5000%	01-Jul-2014	91	\$120,726.67	1	\$0.34
Ascensus Inc - Second Lien Initial Term Loan										
02-Dec-2020		ACT/360	\$2,000,000.00	2	9.0000%	30-Jun-2014	119	\$59,500.00	2	\$0.33
Attachmate Corporation - First Lien Term Loan										
22-Nov-2017	\$25,352.21									
22-Nov-2017		ACT/360	\$78,683.44	29	7.2500%	23-Jun-2014	31	\$491.23	9	\$0.01
Attachmate Corporation - Second Lien Term Loan										
22-Nov-2018	\$133,793.57									
BMC Software Finance Inc - Initial US Term Loan										
10-Sep-2020		ACT/360	\$4,987,500.00	3	5.0000%	30-Jun-2014	87	\$60,265.63	2	\$0.33
CRCI Holdings Inc - Delayed Draw Term Loan										
10-Jul-2019		ACT/360	\$562,500.00	3	1.2500%	30-Jun-2014	91	\$1,777.34	2	\$0.01
CRCI Holdings Inc - Dollar Term Loan										
10-Jul-2019		ACT/360	\$1,927,812.50	7	5.0000%	12-Jun-2014	92	\$24,633.16	20	\$1.37
Dell International LLC - Term B Loan										
29-Apr-2020	\$15,000.00									
Edmentum Inc - First Lien Term Loan										
17-May-2018		ACT/360	\$4,648,268.45	2	5.5000%	30-Jun-2014	91	\$64,623.84	2	\$0.36
First Data Corp - 2018B New Term Loan										
24-Sep-2018	\$2,953.50									
24-Sep-2018		ACT/360	\$400,000.00	15	4.1500%	24-Jun-2014	28	\$1,291.11	8	\$0.03
First Data Corp - 2021 Extended USD Term Loan										
24-Mar-2021	\$51,686.33									
24-Mar-2021		ACT/360	\$7,000,000.00	5	4.1500%	24-Jun-2014	28	\$22,594.44	8	\$0.50
Global Tel Link Corp - First Lien Term Loan										
25-May-2020	\$483.45									
25-May-2020		ACT/360	\$4,623,115.58	2	5.0000%	30-Jun-2014	91	\$58,431.04	2	\$0.32
GlobalLogic Holdings Inc - Term Loan										
31-May-2019	\$118,882.12									
31-May-2019		ACT/360	\$7,980,000.00	2	6.2500%	30-Jun-2014	28	\$38,791.67	2	\$0.22
Grede II LLC - Term Loan										
02-May-2018	\$48,468.92									
02-May-2018				47		30-Jun-2014	69	\$1,180.97	2	\$0.01
02-May-2018				51		23-Jun-2014	32	\$2,654.53	9	\$0.07
02-May-2018				52		23-Jun-2014	32	\$1,725.44	9	\$0.04
Help Systems Holdings Inc - First Lien Initial Term Loan										
28-Jun-2019		ACT/360	\$5,373,000.00	6	5.5000%	30-Jun-2014	91	\$74,699.63	2	\$0.42
Hoffmaster Group Inc - Retired - First Lien Term Loan										

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	No. of Days Reinvested	Reinvestment Interest
03-Jan-2018	\$78,559.87									
Immucor Inc - Term B-2 Loan										
17-Aug-2018		ACT/360	\$4,388,369.77	7	5.0000%	30-Jun-2014	91	\$55,464.12	2	\$0.31
Integra Telecom Holdings Inc - Term B Loan										
22-Feb-2019	\$20,247.50									
22-Feb-2019		ACT/360	\$1,528,800.00	1	5.2500%	30-Jun-2014	91	\$20,288.45	2	\$0.11
Jackson Hewitt Inc - Senior Secured Term Loan										
16-Oct-2017	\$151,600.20									
Mercury Payment Systems LLC - Term Loan										
01-Jul-2017	\$71,547.46									
01-Jul-2017		ACT/360	\$3,870,336.13	12	5.5000%	16-Jun-2014	33	\$19,512.94	16	\$0.87
01-Jul-2017		ACT/360	\$19,915.97	9	5.5000%	30-Jun-2014	91	\$276.89	2	\$0.00
Merrill Communications LLC - Term Loan										
08-Mar-2018	\$40,993.68									
08-Mar-2018		ACT/360	\$4,277,601.37	14	5.7500%	30-Jun-2014	31	\$21,180.07	2	\$0.12
Mirion Technologies Inc - New Term Loan										
30-Mar-2018	\$35,338.82									
MModal Inc - Term B Loan										
16-Aug-2019	\$1,888.84									
NAB Holdings LLC - Term Loan										
21-May-2021		ACT/360	\$6,500,000.00	1	4.7500%	23-Jun-2014	25	\$21,440.97	9	\$0.54
NAB Holdings LLC - Term Loan Retired 05/21/2014										
24-Apr-2018	\$132,739.75									
New Breed Inc - Term Loan										
01-Oct-2019	\$77,925.00									
01-Oct-2019		ACT/360	\$930,000.00	26	6.0000%	30-Jun-2014	61	\$9,455.00	2	\$0.05
Otter Products LLC - Term Loan										
29-Apr-2019	\$39,355.43									
Phillips Plastics Corporation - US Term Loan										
13-Feb-2017		ACT/360	\$2,916,937.67	15	4.7500%	27-Jun-2014	92	\$35,452.28	5	\$0.49
Presidio Inc - Term Loan										
31-Mar-2017		ACT/360	\$6,418,750.00	2	5.0000%	30-Jun-2014	91	\$81,125.87	2	\$0.45
RBS Holding Company LLC - Term B Loan Non-PIK										
23-Mar-2016		ACT/365	\$9,613.82	11	10.2500%	30-Jun-2014	91	\$269.58	2	\$0.00
23-Mar-2016		ACT/360	\$4,862,552.73	8	8.0000%	24-Jun-2014	92	\$99,412.19	8	\$2.21
Renfro Corporation - Tranche B Term Loan										
30-Jan-2019	\$29,061.02									
SafeNet Inc - First Lien Initial Term Loan										
05-Mar-2020	\$4,430.56									
05-Mar-2020		ACT/360	\$500,000.00	3	5.5000%	09-Jun-2014	31	\$2,368.06	23	\$0.15
Securus Technologies Holdings Inc - First Lien Initial Term Loan										
30-Apr-2020	\$12,078.19									
30-Apr-2020		ACT/360	\$3,980,000.00	6	4.7500%	30-Jun-2014	68	\$35,709.44	2	\$0.20
Serena Software Inc - Term Loan										
14-Apr-2020	\$18,958.33									
14-Apr-2020		ACT/360	\$6,500,000.00	2	7.5000%	16-Jun-2014	33	\$44,687.50	16	\$1.99
SESAC Holdco II LLC - First Lien Term Loan										
08-Feb-2019	\$15,904.26									
08-Feb-2019		ACT/360	\$6,361,702.13	22	5.0000%	06-Jun-2014	28	\$24,739.95	26	\$1.79
Sirius Computer Solutions Inc - Term Loan										
07-Dec-2018	\$41,669.07									
07-Dec-2018		ACT/360	\$3,571,634.62	8	7.0000%	30-Jun-2014	31	\$21,529.02	2	\$0.12

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
Sportsman's Warehouse Inc - First Out Term Loan										
20-Aug-2019	\$96,156.63									
Sterling Infosystems Inc - Tranche A Term Loan										
01-Feb-2018	\$38,539.38									
01-Feb-2018				54		04-Jun-2014	92	\$956.12	28	\$0.07
01-Feb-2018				55		04-Jun-2014	92	\$2,057.15	28	\$0.16
01-Feb-2018				56		30-Jun-2014	91	\$70.39	2	\$0.00
01-Feb-2018				58		09-Jun-2014	33	\$73.47	23	\$0.00
STG-Fairway Acquisitions Inc - First Lien Term Loan										
28-Feb-2019	\$92,280.01									
28-Feb-2019		ACT/360	\$14,739.85	14	6.2500%	30-Jun-2014	31	\$79.33	2	\$0.00
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11										
29-Mar-2015	\$689,962.00									
SumTotal Systems LLC - First Lien Term Loan										
16-Nov-2018	\$69,556.18									
16-Nov-2018		ACT/365 ISDA	\$0.00	77	7.2500%	30-Jun-2014	69	\$322.10	2	\$0.00
16-Nov-2018		ACT/360	\$342,905.41	80	6.2500%	16-Jun-2014	31	\$1,845.50	16	\$0.08
Technimark LLC - Initial Term Loan										
17-Apr-2019	\$19,660.92									
17-Apr-2019				4		30-Jun-2014	91	\$19,660.92	2	\$0.11
TeleGuam Holdings LLC - Second Lien Term Loan										
10-Dec-2018	\$39,192.71									
10-Dec-2018		ACT/360	\$2,687,500.00	2	8.7500%	30-Jun-2014	31	\$20,249.57	2	\$0.11
Topps Company (The) - Term Loan										
02-Oct-2018		ACT/360	\$3,291,750.00	2	7.2500%	30-Jun-2014	91	\$60,325.89	2	\$0.34
Travel Leaders Group LLC - Tranche B Term Loan										
05-Dec-2018		ACT/360	\$6,320,000.00	1	7.0000%	30-Jun-2014	91	\$111,828.89	2	\$0.62
TravelCLICK Inc - First Lien Term B Loan										
16-Mar-2016	\$27,425.29									
UniTek Global Services Inc - Tranche B Term Loan Non-PIK										
16-Apr-2018	\$194,077.01									
16-Apr-2018		ACT/360	\$7,763,080.49	16	15.0000%	30-Jun-2014	31	\$100,273.12	2	\$0.56
UniTek Global Services Inc - Tranche B Term Loan PIK										
16-Apr-2018	\$18,086.39									
Vision Solutions Inc - First Lien Term Loan										
25-Jul-2016	\$18,156.59									
25-Jul-2016		ACT/360	\$1,802,400.18	36	6.0000%	30-Jun-2014	31	\$9,312.40	2	\$0.05
Vision Solutions Inc - Second Lien Term Loan										
24-Jul-2017	\$69,666.67									
24-Jul-2017		ACT/360	\$4,400,000.00	39	9.5000%	30-Jun-2014	31	\$35,994.44	2	\$0.20
Volume Holdings Inc - Term Loan										
31-Jan-2020		ACT/360	\$4,000,000.00	4	5.2500%	30-Jun-2014	89	\$51,916.67	2	\$0.29
Wall Street Systems Delaware Inc - First Lien Term Loan										
25-Oct-2019	\$4,731.77									
Waupaca Foundry Inc - Tranche A-1 Loan										
29-Jun-2017	\$23,400.92									
29-Jun-2017				21		30-Jun-2014	91	\$3.00	2	\$0.00
29-Jun-2017		ACT/360	\$2,117,261.31	22	4.0000%	30-Jun-2014	91	\$21,407.86	2	\$0.12
Grand Total	\$2,570,116.09							\$1,467,717.52		\$16.69

Collateral Quality Test: Moody's Diversity Test

Aggregate Par Amount	\$190,198,019.52
Issuer Count	40
Average Par Amount	\$4,754,950.49

Diversity Score	22
Minimum Diversity Score	>=20
Test Result:	PASS

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
CORP - Automobile				
Waupaca Foundry Inc	\$5,596,891.41	1.1771	1.0000	
CORP - Automobile Subtotal	\$5,596,891.41		1.0000	1.0000
CORP - Banking, Finance, Insurance & Real Estate				
Ascensus Inc	\$2,000,000.00	0.4206	0.4206	
First American Payment Systems	\$9,400,000.00	1.9769	1.0000	
First Data Corp	\$7,400,000.00	1.5563	1.0000	
Mercury Payment Systems LLC	\$3,890,252.10	0.8181	0.8181	
NAB Holdings LLC	\$6,500,000.00	1.3670	1.0000	
CORP - Banking, Finance, Insurance & Real Estate Subtotal	\$29,190,252.10		4.2387	2.4000
CORP - Consumer good: Durable				
Sportsman's Warehouse Inc	\$3,675,159.57	0.7729	0.7729	
CORP - Consumer good: Durable Subtotal	\$3,675,159.57		0.7729	0.8000
CORP - Consumer good: Non-durable				
Renfro Corporation	\$1,975,000.00	0.4154	0.4154	
CORP - Consumer good: Non-durable Subtotal	\$1,975,000.00		0.4154	0.4000
CORP - Healthcare & Pharmaceuticals				
ImmuCor Inc	\$4,388,369.77	0.9229	0.9229	
Phillips Plastics Corporation	\$2,916,937.45	0.6135	0.6135	
CORP - Healthcare & Pharmaceuticals Subtotal	\$7,305,307.22		1.5364	1.2500
CORP - High Tech Industries				
Attachmate Corporation	\$6,290,191.11	1.3229	1.0000	
Help Systems Holdings Inc	\$5,373,000.00	1.1300	1.0000	
SafeNet Inc	\$500,000.00	0.1052	0.1052	
Serena Software Inc	\$6,500,000.00	1.3670	1.0000	
Sirius Computer Solutions Inc	\$3,571,634.62	0.7511	0.7511	
Vision Solutions Inc	\$6,202,400.18	1.3044	1.0000	
CORP - High Tech Industries Subtotal	\$28,437,225.90		4.8563	2.6333
CORP - Hotel, Gaming & Leisure				

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Topps Company (The)	\$3,291,750.00	0.6923	0.6923	
Travel Leaders Group LLC	\$6,320,000.00	1.3291	1.0000	
CORP - Hotel, Gaming & Leisure Subtotal	\$9,611,750.00		1.6923	1.3500
CORP - Media: Advertising, Printing & Publishing				
Arsloane Acquisition LLC	\$6,368,000.00	1.3392	1.0000	
Merrill Communications LLC	\$4,277,601.37	0.8996	0.8996	
RBS Holding Company LLC	\$4,872,166.55	1.0247	1.0000	
Volume Holdings Inc	\$4,000,000.00	0.8412	0.8412	
CORP - Media: Advertising, Printing & Publishing Subtotal	\$19,517,767.92		3.7408	2.2333
CORP - Media: Broadcast & Subscription				
SESAC Holdco II LLC	\$6,361,702.13	1.3379	1.0000	
UniTek Global Services Inc	\$7,763,080.49	1.6326	1.0000	
CORP - Media: Broadcast & Subscription Subtotal	\$14,124,782.62		2.0000	1.5000
CORP - Services: Business				
BMC Software Finance Inc	\$4,987,500.00	1.0489	1.0000	
Dell International LLC	\$3,989,974.94	0.8391	0.8391	
GlobalLogic Holdings Inc	\$7,980,000.00	1.6783	1.0000	
Presidio Inc	\$6,418,750.00	1.3499	1.0000	
STG-Fairway Acquisitions Inc	\$5,841,020.29	1.2284	1.0000	
SumTotal Systems LLC	\$4,667,229.74	0.9816	0.9816	
CORP - Services: Business Subtotal	\$33,884,474.96		5.8207	2.9333
CORP - Services: Consumer				
Edmentum Inc	\$4,648,268.45	0.9776	0.9776	
Jackson Hewitt Inc	\$6,132,142.87	1.2896	1.0000	
CORP - Services: Consumer Subtotal	\$10,780,411.32		1.9776	1.5000
CORP - Telecommunications				
Aricent Technologies	\$1,000,000.00	0.2103	0.2103	
Global Tel Link Corp	\$4,623,115.58	0.9723	0.9723	
Integra Telecom Holdings Inc	\$3,088,800.00	0.6496	0.6496	
Securus Technologies Holdings Inc	\$3,980,000.00	0.8370	0.8370	
TeleGuam Holdings LLC	\$2,687,500.00	0.5652	0.5652	
CORP - Telecommunications Subtotal	\$15,379,415.58		3.2344	2.0667
CORP - Transportation: Cargo				
New Breed Inc	\$5,815,000.00	1.2229	1.0000	
CORP - Transportation: Cargo Subtotal	\$5,815,000.00		1.0000	1.0000
CORP - Utilities: Electric				
CRCI Holdings Inc	\$2,490,312.50	0.5237	0.5237	
Mirion Technologies Inc	\$2,414,268.42	0.5077	0.5077	
CORP - Utilities: Electric Subtotal	\$4,904,580.92		1.0314	1.0000
Grand Total	\$190,198,019.52			22.0666

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

Principal Balance Total	\$190,198,019.52
Recovery Amount Total	\$88,110,415.26
Moody Minimum Weighted Average Recovery Rate	46.4%
Requirement	>= 40.00%

RESULT **PASS**

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
Moody Senior Secured Loans - Rating Subcategory Differential >= +2								
Arcnt Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Senior Secured	B2	Ba3	\$1,000,000.00	60.0000%	\$600,000.00
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	Loan	Senior Secured	B3	B1	\$4,987,500.00	60.0000%	\$2,992,500.00
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	Senior Secured	B2	Ba3	\$4,648,268.45	60.0000%	\$2,788,961.07
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	Loan	Senior Secured	B3	B1	\$400,000.00	60.0000%	\$240,000.00
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	Senior Secured	B3	B1	\$7,000,000.00	60.0000%	\$4,200,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Senior Secured	B3	B1	\$7,980,000.00	60.0000%	\$4,788,000.00
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	Loan	Senior Secured	B3	B1	\$4,388,369.77	60.0000%	\$2,633,021.86
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	Senior Secured	B3	B1	\$4,277,601.37	60.0000%	\$2,566,560.82
Moody Senior Secured Loans - Rating Subcategory Differential >= +2 Subtotal						\$34,681,739.58		\$20,809,043.75
Moody Senior Secured Loans - Rating Subcategory Differential = +1								
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	Loan	Senior Secured	B2	B1	\$6,368,000.00	50.0000%	\$3,184,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	B2	B1	\$1,424,970.38	50.0000%	\$712,485.19
Dell International LLC - Term B Loan	DELLINTRNTL_TB	Loan	Senior Secured	Ba3	Ba2	\$3,989,974.94	50.0000%	\$1,994,987.47
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	Loan	Senior Secured	B3	B2	\$4,623,115.58	50.0000%	\$2,311,557.79
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	Senior Secured	***	***	\$5,373,000.00	50.0000%	\$2,686,500.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	Senior Secured	B3	B2	\$3,088,800.00	50.0000%	\$1,544,400.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	Senior Secured	B2	B1	\$500,000.00	50.0000%	\$250,000.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	Loan	Senior Secured	B3	B2	\$3,980,000.00	50.0000%	\$1,990,000.00
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	Loan	Senior Secured	B1	Ba3	\$3,571,634.62	50.0000%	\$1,785,817.31
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Loan	Senior Secured	B2	B1	\$4,667,229.74	50.0000%	\$2,333,614.87
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	Senior Secured	B2	B1	\$3,291,750.00	50.0000%	\$1,645,875.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	Loan	Senior Secured	B2	B1	\$6,320,000.00	50.0000%	\$3,160,000.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Senior Secured	B2	B1	\$1,802,400.18	50.0000%	\$901,200.09
Moody Senior Secured Loans - Rating Subcategory Differential = +1 Subtotal						\$49,000,875.42		\$24,500,437.71
Moody Senior Secured Loans - Rating Subcategory Differential = 0								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Senior Secured	***	***	\$562,500.00	45.0000%	\$253,125.00
CRCI Holdings Inc - Dollar Term Loan	CRCHLDG_USTL	Loan	Senior Secured	***	***	\$1,927,812.50	45.0000%	\$867,515.63
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Senior Secured	***	***	\$6,132,142.87	50.0000%	\$3,066,071.43
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	Senior Secured	B1	B1	\$3,890,252.10	45.0000%	\$1,750,613.44
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	Loan	Senior Secured	B2	B2	\$2,414,268.42	45.0000%	\$1,086,420.79
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Senior Secured	B1	B1	\$6,500,000.00	45.0000%	\$2,925,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	Senior Secured	B2	B2	\$5,815,000.00	45.0000%	\$2,616,750.00
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	Loan	Senior Secured	B2	B2	\$2,916,937.45	45.0000%	\$1,312,621.85
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	Senior Secured	B1	B1	\$6,418,750.00	45.0000%	\$2,888,437.50
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Loan	Senior Secured	B2	B2	\$1,975,000.00	45.0000%	\$888,750.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Senior Secured	B2	B2	\$6,500,000.00	45.0000%	\$2,925,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Senior Secured	B2	B2	\$6,361,702.13	45.0000%	\$2,862,765.96

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	Senior Secured	B2	B2	\$3,675,159.57	45.0000%	\$1,653,821.81
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	Senior Secured	***	***	\$5,841,020.29	45.0000%	\$2,628,459.13
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Loan	Senior Secured	Caa2	Caa2	\$7,763,080.49	45.0000%	\$3,493,386.22
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	Loan	Senior Secured	Caa2	Caa2	\$0.00	45.0000%	\$0.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	Senior Secured	***	***	\$4,000,000.00	45.0000%	\$1,800,000.00
Moody Senior Secured Loans - Rating Subcategory Differential = 0 Subtotal						\$72,693,625.83		\$33,018,738.77
Moody Senior Secured Loans - Rating Subcategory Differential = -1								
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	Senior Secured	B1	B2	\$5,596,891.41	40.0000%	\$2,238,756.56
Moody Senior Secured Loans - Rating Subcategory Differential = -1 Subtotal						\$5,596,891.41		\$2,238,756.56
Moody Non-Senior Secured Loans - Rating Subcategory Differential = 0								
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Loan	Second Lien	Caa1	Caa1	\$2,000,000.00	25.0000%	\$500,000.00
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	Second Lien	B2	B2	\$4,865,220.73	25.0000%	\$1,216,305.18
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	Second Lien	Caa1	Caa1	\$9,400,000.00	25.0000%	\$2,350,000.00
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	Second Lien	***	***	\$4,872,166.55	35.0000%	\$1,705,258.29
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	Second Lien	***	***	\$0.00	35.0000%	\$0.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	Second Lien	***	***	\$2,687,500.00	25.0000%	\$671,875.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	Caa1	Caa1	\$4,400,000.00	25.0000%	\$1,100,000.00
Moody Non-Senior Secured Loans - Rating Subcategory Differential = 0 Subtotal						\$28,224,887.28		\$7,543,438.48
Grand Total						\$190,198,019.52		\$88,110,415.26

Collateral Quality Test: Weighted Average S&P Recovery Rate

Class A Note Rating	AAA
Principal Balance Total	\$190,198,019.52
Recovery Amount Total	\$71,927,036.96
S&P Minimum Weighted Average Recovery Rate	37.9%
Requirement	>= 30.50%
RESULT	PASS

Security	Security ID	AssetType	First-Lien-Last-Out Loan	Country	Principal Balance	Recovery Rate	Recovery Amount
Table 1: Recovery Rating 1 AAA							
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	United States	\$1,424,970.38	65.0000%	\$926,230.74
Dell International LLC - Term B Loan	DELLINTRNTL_TB	Loan	No	United States	\$3,989,974.94	65.0000%	\$2,593,483.71
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	No	United States	\$4,648,268.45	65.0000%	\$3,021,374.49
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	United States	\$6,500,000.00	65.0000%	\$4,225,000.00

Table 1: Recovery Rating 1 AAA Subtotal **\$16,563,213.76** **\$10,766,088.95**

Table 1: Recovery Rating 2 AAA							
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	United States	\$1,000,000.00	50.0000%	\$500,000.00
Arslone Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	Loan	No	United States	\$6,368,000.00	50.0000%	\$3,184,000.00
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	Loan	No	United States	\$400,000.00	50.0000%	\$200,000.00
First Data Corp - 2021 Extended USDTerm Loan	FDATC_2021EXTL	Loan	No	United States	\$7,000,000.00	50.0000%	\$3,500,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	No	United States	\$7,980,000.00	50.0000%	\$3,990,000.00
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	Loan	No	United States	\$4,388,369.77	50.0000%	\$2,194,184.88
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	No	United States	\$3,890,252.10	50.0000%	\$1,945,126.05
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	No	United States	\$4,277,601.37	50.0000%	\$2,138,800.68
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	No	United States	\$500,000.00	50.0000%	\$250,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	United States	\$6,500,000.00	50.0000%	\$3,250,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	United States	\$6,361,702.13	50.0000%	\$3,180,851.07
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	Loan	No	United States	\$3,571,634.62	50.0000%	\$1,785,817.31
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	No	United States	\$3,675,159.57	50.0000%	\$1,837,579.79
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Loan	No	United States	\$4,667,229.74	50.0000%	\$2,333,614.87
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	No	United States	\$6,320,000.00	50.0000%	\$3,160,000.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	United States	\$1,802,400.18	50.0000%	\$901,200.09

Table 1: Recovery Rating 2 AAA Subtotal **\$68,702,349.46** **\$34,351,174.73**

Table 1: Recovery Rating 3 AAA							
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	Loan	No	United States	\$4,987,500.00	30.0000%	\$1,496,250.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	United States	\$562,500.00	45.0000%	\$253,125.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	United States	\$1,927,812.50	45.0000%	\$867,515.63
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	Loan	No	United States	\$4,623,115.58	30.0000%	\$1,386,934.67
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	No	United States	\$5,373,000.00	30.0000%	\$1,611,900.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	No	United States	\$3,088,800.00	30.0000%	\$926,640.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	United States	\$6,132,142.87	30.0000%	\$1,839,642.86
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	Loan	No	United States	\$2,414,268.42	30.0000%	\$724,280.53
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	United States	\$5,815,000.00	30.0000%	\$1,744,500.00
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	Loan	No	United States	\$2,916,937.45	30.0000%	\$875,081.24
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	Loan	No	United States	\$3,980,000.00	30.0000%	\$1,194,000.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	United States	\$5,841,020.29	30.0000%	\$1,752,306.09

Security	Security ID	AssetType	First-Lien-Last-Out Loan	Country	Principal Balance	Recovery Rate	Recovery Amount
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	United States	\$3,291,750.00	30.0000%	\$987,525.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	No	United States	\$5,596,891.41	30.0000%	\$1,679,067.42
Table 1: Recovery Rating 3 AAA Subtotal					\$56,550,738.52		\$17,338,768.43
Table 1: Recovery Rating 4 AAA							
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	No	United States	\$6,418,750.00	20.0000%	\$1,283,750.00
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	No	United States	\$4,872,166.55	20.0000%	\$974,433.31
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	No	United States	\$0.00	20.0000%	\$0.00
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Loan	No	United States	\$1,975,000.00	20.0000%	\$395,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	No	United States	\$4,000,000.00	45.0000%	\$1,800,000.00
Table 1: Recovery Rating 4 AAA Subtotal					\$17,265,916.55		\$4,453,183.31
Table 1: Recovery Rating 5 AAA							
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Loan	No	United States	\$7,763,080.49	45.0000%	\$3,493,386.22
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	Loan	No	United States	\$0.00	45.0000%	\$0.00
Table 1: Recovery Rating 5 AAA Subtotal					\$7,763,080.49		\$3,493,386.22
Table 1: Recovery Rating 6 AAA							
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Loan	No	United States	\$2,000,000.00	2.0000%	\$40,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	No	United States	\$9,400,000.00	2.0000%	\$188,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	United States	\$4,400,000.00	2.0000%	\$88,000.00
Table 1: Recovery Rating 6 AAA Subtotal					\$15,800,000.00		\$316,000.00
Table 4: Second Lien and Senior Unsecured Loan (including First-Lien-Last-Out Loans) AAA - U.S. or Canada							
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	No	United States	\$4,865,220.73	16.0000%	\$778,435.32
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	United States	\$2,687,500.00	16.0000%	\$430,000.00
Table 4: Second Lien and Senior Unsecured Loan (including First-Lien-Last-Out Loans) AAA - U.S. or Canada Subtotal					\$7,552,720.73		\$1,208,435.32
Grand Total					\$190,198,019.52		\$71,927,036.96

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

Sum of Weighted Ratings of Collateral Obligations (excluding Defaults)	\$666,279,757,325.64
Aggregate Principal Balance of Collateral Obligations (excluding Defaults)	\$190,198,019.52
Adjusted Weighted Average Moody's Rating Factor	3,504
Maximum Weighted Average Rating	<=3600
Result	PASS

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	\$6,368,000.00	B2	2,720.00	\$17,320,960,000.00
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	\$2,000,000.00	Caa1	4,770.00	\$9,540,000,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$1,424,970.38	B3	3,490.00	\$4,973,146,626.20
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$4,865,220.73	B3	3,490.00	\$16,979,620,347.70
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	\$4,987,500.00	B3	3,490.00	\$17,406,375,000.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$562,500.00	***	***	***
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$1,927,812.50	***	***	***
Dell International LLC - Term B Loan	DELLINTRNL_TB	\$3,989,974.94	Ba3	1,766.00	\$7,046,295,744.04
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$4,648,268.45	B2	2,720.00	\$12,643,290,184.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	\$9,400,000.00	Caa1	4,770.00	\$44,838,000,000.00
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	\$400,000.00	B3	3,490.00	\$1,396,000,000.00
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$7,000,000.00	B3	3,490.00	\$24,430,000,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	\$4,623,115.58	B3	3,490.00	\$16,134,673,374.20
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$7,980,000.00	B3	3,490.00	\$27,850,200,000.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$5,373,000.00	***	***	***
Immuco Inc - Term B-2 Loan	IMMUCOR_TL	\$4,388,369.77	B3	3,490.00	\$15,315,410,497.30
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$3,088,800.00	B3	3,490.00	\$10,779,912,000.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$6,132,142.87	***	***	***
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$3,890,252.10	B2	2,720.00	\$10,581,485,712.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$4,277,601.37	B3	3,490.00	\$14,928,828,781.30
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	\$2,414,268.42	B2	2,720.00	\$6,566,810,102.40
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$6,500,000.00	B1	2,220.00	\$14,430,000,000.00
New Breed Inc - Term Loan	NEWBREDDINC_TL	\$5,815,000.00	B2	2,720.00	\$15,816,800,000.00
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	\$2,916,937.45	B3	3,490.00	\$10,180,111,700.50
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$6,418,750.00	B1	2,220.00	\$14,249,625,000.00
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	\$4,872,166.55	***	***	***
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	\$0.00	***	***	***
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	\$1,975,000.00	B2	2,720.00	\$5,372,000,000.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$500,000.00	B2	2,720.00	\$1,360,000,000.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	\$3,980,000.00	B3	3,490.00	\$13,890,200,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	\$6,500,000.00	B2	2,720.00	\$17,680,000,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$6,361,702.13	B2	2,720.00	\$17,303,829,793.60
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	\$3,571,634.62	B1	2,220.00	\$7,929,028,856.40
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$3,675,159.57	B2	2,720.00	\$9,996,434,030.40
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$5,841,020.29	***	***	***
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	\$4,667,229.74	B3	3,490.00	\$16,288,631,792.60
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$2,687,500.00	***	***	***
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$3,291,750.00	B2	2,720.00	\$8,953,560,000.00

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	\$6,320,000.00	B2	2,720.00	\$17,190,400,000.00
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	\$7,763,080.49	Caa2	6,500.00	\$50,460,023,185.00
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPk	\$0.00	Caa2	6,500.00	\$0.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$1,802,400.18	B2	2,720.00	\$4,902,528,489.60
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,400,000.00	Caa1	4,770.00	\$20,988,000,000.00
Volume Holdings Inc - Term Loan	VOLMEHLIN_TL	\$4,000,000.00	***	***	***
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$5,596,891.41	B2	2,720.00	\$15,223,544,635.20
	Grand Total	\$190,198,019.52			\$666,279,757,325.64

Portfolio Assets: Weighted Average Rating Factor

Sum of Weighted Ratings of Collateral Obligations (excluding Defaults)	\$650,852,929,679.64
Aggregate Principal Balance of Collateral Obligations (excluding Defaults)	\$190,198,019.52

Weighted Average Moody's Rating Factor	3,422
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Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Arcent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	\$6,368,000.00	B2	2,720.00	\$17,320,960,000.00
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	\$2,000,000.00	Caa1	4,770.00	\$9,540,000,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$1,424,970.38	B2	2,720.00	\$3,875,919,433.60
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$4,865,220.73	B2	2,720.00	\$13,233,400,385.60
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	\$4,987,500.00	B3	3,490.00	\$17,406,375,000.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$562,500.00	***	***	***
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$1,927,812.50	***	***	***
Dell International LLC - Term B Loan	DELLINTRNL_TB	\$3,989,974.94	Ba3	1,766.00	\$7,046,295,744.04
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$4,648,268.45	B2	2,720.00	\$12,643,290,184.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	\$9,400,000.00	Caa1	4,770.00	\$44,838,000,000.00
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	\$400,000.00	B3	3,490.00	\$1,396,000,000.00
First Data Corp - 2021 Extended USDTerm Loan	FDATC_2021EXTL	\$7,000,000.00	B3	3,490.00	\$24,430,000,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_TL	\$4,623,115.58	B3	3,490.00	\$16,134,673,374.20
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$7,980,000.00	B3	3,490.00	\$27,850,200,000.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$5,373,000.00	***	***	***
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	\$4,388,369.77	B3	3,490.00	\$15,315,410,497.30
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$3,088,800.00	B3	3,490.00	\$10,779,912,000.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$6,132,142.87	***	***	***
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$3,890,252.10	B1	2,220.00	\$8,636,359,662.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$4,277,601.37	B3	3,490.00	\$14,928,828,781.30
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	\$2,414,268.42	B2	2,720.00	\$6,566,810,102.40
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$6,500,000.00	B1	2,220.00	\$14,430,000,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	\$5,815,000.00	B2	2,720.00	\$15,816,800,000.00
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	\$2,916,937.45	B2	2,720.00	\$7,934,069,864.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$6,418,750.00	B1	2,220.00	\$14,249,625,000.00
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	\$4,872,166.55	***	***	***
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	\$0.00	***	***	***
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	\$1,975,000.00	B2	2,720.00	\$5,372,000,000.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$500,000.00	B2	2,720.00	\$1,360,000,000.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	\$3,980,000.00	B3	3,490.00	\$13,890,200,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	\$6,500,000.00	B2	2,720.00	\$17,680,000,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCCO_FL	\$6,361,702.13	B2	2,720.00	\$17,303,829,793.60
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	\$3,571,634.62	B1	2,220.00	\$7,929,028,856.40
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$3,675,159.57	B2	2,720.00	\$9,996,434,030.40
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$5,841,020.29	***	***	***
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	\$4,667,229.74	B2	2,720.00	\$12,694,864,892.80
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$2,687,500.00	***	***	***
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$3,291,750.00	B2	2,720.00	\$8,953,560,000.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	\$6,320,000.00	B2	2,720.00	\$17,190,400,000.00
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	\$7,763,080.49	Caa2	6,500.00	\$50,460,023,185.00
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPk	\$0.00	Caa2	6,500.00	\$0.00

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$1,802,400.18	B2	2,720.00	\$4,902,528,489.60
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,400,000.00	Caa1	4,770.00	\$20,988,000,000.00
Volume Holdings Inc - Term Loan	VOLMEHLIN_TL	\$4,000,000.00	***	***	***
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$5,596,891.41	B1	2,220.00	\$12,425,098,930.20
	Grand Total	\$190,198,019.52			\$650,852,929,679.64

Portfolio Assets: Defaulted Obligation Detail

Security	Security ID	Asset Type	Default Date	Principal Balance	Market Value	Moody's Recovery Amount	S&P Recovery Amount	Defaulted Obligation Balance	Haircut
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	04-Feb-2014	\$5,152,876.27	\$1,288,219.07	\$2,318,794.32	\$1,545,862.88	\$1,288,219.07	\$3,864,657.20
Grand Total				\$5,152,876.27		\$2,318,794.32	\$1,545,862.88	\$1,288,219.07	\$3,864,657.20

Portfolio Assets: Rating Information - Moody's DP Rating

Security	Security ID	DIP	Security Level	Principal Balance	Public Rating	Corporate Family Rating	Snr. Unsecured Rating	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	No	Senior Secured	\$1,000,000.00	Ba3	B2		B2		B2		Corporate Family
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	No	Senior Secured	\$6,368,000.00	B1	B2		B2		B2		Corporate Family
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	No	Second Lien	\$2,000,000.00	Caa1	B2		Caa1		Caa1		Public
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	No	Senior Secured	\$1,424,970.38	B1	B2		B2		B2		Corporate Family
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	No	Second Lien	\$4,865,220.73		B2		B2		B2		Moody Derived Rating
BMC Software Finance Inc - Initial US Term Loan	BMCSTFWRE_TL	No	Senior Secured	\$4,987,500.00	B1	B3	Caa1	B3		B3		Corporate Family
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	No	Senior Secured	\$562,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	No	Senior Secured	\$1,927,812.50	***	***		***		***	Shadow	Assigned Rating/Estimate
Dell International LLC - Term B Loan	DELLINTRNTL_TB	No	Senior Secured	\$3,989,974.94	Ba2	Ba3		Ba3		Ba3		Corporate Family
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	No	Senior Secured	\$4,648,268.45	Ba3	B2		B2		B2		Corporate Family
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	No	Second Lien	\$9,400,000.00	Caa1	B2		Caa1		Caa1		Public
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	No	Senior Secured	\$400,000.00	B1	B3	Caa1	B3	OFF	B3		Corporate Family
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	No	Senior Secured	\$7,000,000.00	B1	B3	Caa1	B3	OFF	B3		Corporate Family
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	No	Senior Secured	\$4,623,115.58	B2	B3		B3		B3		Corporate Family
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	No	Senior Secured	\$7,980,000.00	B1	B3		B3		B3		Corporate Family
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	No	Senior Secured	\$5,373,000.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	No	Senior Secured	\$4,388,369.77	B1	B3	Caa2	B3	OFF	B3		Corporate Family
Integra Telecom Holdings Inc - Term B Loan	INTGLTCMH_TBL	No	Senior Secured	\$3,088,800.00	B2	B3		B3	OFF	B3		Corporate Family
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	No	Senior Secured	\$6,132,142.87	***	***		***		***	Shadow	Assigned Rating/Estimate
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	No	Senior Secured	\$3,890,252.10	B1	B1		B1		B1		Corporate Family
Merrill Communications LLC - Term Loan	MERILCOM_TL	No	Senior Secured	\$4,277,601.37	B1	B3		B3	OFF	B3		Corporate Family
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	No	Senior Secured	\$2,414,268.42	B2	B2		B2		B2		Corporate Family
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	No	Senior Secured	\$6,500,000.00	B1	B1		B1		B1		Corporate Family
New Breed Inc - Term Loan	NEWBREDDINC_TL	No	Senior Secured	\$5,815,000.00	B2	B2		B2		B2		Corporate Family
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	No	Senior Secured	\$2,916,937.45	B1	B1		B1	DNG	B2		Corporate Family
Presidio Inc - Term Loan	PRESIDIOIN_TL	No	Senior Secured	\$6,418,750.00	B1	B1		B1		B1		Corporate Family
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	No	Second Lien	\$4,872,166.55	***	***		***		***	Shadow	
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	No	Second Lien	\$0.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	No	Senior Secured	\$1,975,000.00	B2	B2		B2		B2		Corporate Family
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	No	Senior Secured	\$500,000.00	B1	B2		B2		B2		Corporate Family
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	No	Senior Secured	\$3,980,000.00	B2	B3		B3	OFF	B3		Corporate Family
Serena Software Inc - Term Loan	SERENASFTW_TL	No	Senior Secured	\$6,500,000.00		B2		B2		B2		Corporate Family
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	No	Senior Secured	\$6,361,702.13	B2	B2		B2		B2		Corporate Family
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	No	Senior Secured	\$3,571,634.62	Ba3	B1		B1		B1		Corporate Family
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	No	Senior Secured	\$3,675,159.57	B2	B2		B2		B2		Corporate Family
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	No	Senior Secured	\$5,841,020.29	***	***		***		***	Shadow	Assigned Rating/Estimate
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	No	Senior Secured	\$4,667,229.74	B1	B2		B2		B2		Corporate Family
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	No	Second Lien	\$2,687,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	No	Senior Secured	\$3,291,750.00	B1	B2		B2		B2		Corporate Family
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	No	Senior Secured	\$6,320,000.00	B1	B2		B2		B2		Corporate Family
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	No	Senior Secured	\$7,763,080.49		Caa2		Caa2		Caa2		Corporate Family
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	No	Senior Secured	\$0.00		Caa2		Caa2		Caa2		Corporate Family
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	No	Senior Secured	\$1,802,400.18	B1	B2		B2		B2		Corporate Family
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	No	Second Lien	\$4,400,000.00	Caa1	B2		Caa1		Caa1		Public
Volume Holdings Inc - Term Loan	VOLMEHLIN_TL	No	Senior Secured	\$4,000,000.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	No	Senior Secured	\$5,596,891.41	B2	B1		B1		B1		Corporate Family
Grand Total				\$190,198,019.52								

Portfolio Assets: Rating Information - Moody's Rating

Security	Security ID	DIP	Security Level	Principal Balance	Public Rating	Corporate Family Rating	Snr. Unsecured Rating	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	No	Senior Secured	\$1,000,000.00	Ba3	B2		Ba3		Ba3		Public
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	No	Senior Secured	\$6,368,000.00	B1	B2		B1		B1		Public
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	No	Second Lien	\$2,000,000.00	Caa1	B2		Caa1		Caa1		Public
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	No	Senior Secured	\$1,424,970.38	B1	B2		B1		B1		Public
Attachmate Corporation - Second Lien Term Loan	ATTCHMTECRP_SL	No	Second Lien	\$4,865,220.73		B2		B2		B2		Moody Derived Rating
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	No	Senior Secured	\$4,987,500.00	B1	B3	Caa1	B1		B1		Public
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	No	Senior Secured	\$562,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	No	Senior Secured	\$1,927,812.50	***	***		***		***	Shadow	Assigned Rating/Estimate
Dell International LLC - Term B Loan	DELLINTRNTL_TB	No	Senior Secured	\$3,989,974.94	Ba2	Ba3		Ba2		Ba2		Public
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	No	Senior Secured	\$4,648,268.45	Ba3	B2		Ba3		Ba3		Public
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	No	Second Lien	\$9,400,000.00	Caa1	B2		Caa1		Caa1		Public
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	No	Senior Secured	\$400,000.00	B1	B3	Caa1	B1		B1		Public
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	No	Senior Secured	\$7,000,000.00	B1	B3	Caa1	B1		B1		Public
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	No	Senior Secured	\$4,623,115.58	B2	B3		B2		B2		Public
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	No	Senior Secured	\$7,980,000.00	B1	B3		B1		B1		Public
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	No	Senior Secured	\$5,373,000.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	No	Senior Secured	\$4,388,369.77	B1	B3	Caa2	B1		B1		Public
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	No	Senior Secured	\$3,088,800.00	B2	B3		B2		B2		Public
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	No	Senior Secured	\$6,132,142.87	***	***		***		***		Assigned Rating/Estimate
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	No	Senior Secured	\$3,890,252.10	B1	B1		B1		B1		Public
Merrill Communications LLC - Term Loan	MERILCOM_TL	No	Senior Secured	\$4,277,601.37	B1	B3		B1		B1		Public
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	No	Senior Secured	\$2,414,268.42	B2	B2		B2		B2		Public
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	No	Senior Secured	\$6,500,000.00	B1	B1		B1		B1		Public
New Breed Inc - Term Loan	NEWBREDDINC_TL	No	Senior Secured	\$5,815,000.00	B2	B2		B2		B2		Public
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	No	Senior Secured	\$2,916,937.45	B1	B1		B1	DNG	B2		Public
Presidio Inc - Term Loan	PRESIDIOIN_TL	No	Senior Secured	\$6,418,750.00	B1	B1		B1		B1		Public
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	No	Second Lien	\$4,872,166.55	***	***		***		***	Shadow	Assigned Rating/Estimate
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	No	Second Lien	\$0.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	No	Senior Secured	\$1,975,000.00	B2	B2		B2		B2		Public
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	No	Senior Secured	\$500,000.00	B1	B2		B1		B1		Public
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	No	Senior Secured	\$3,980,000.00	B2	B3		B2		B2		Public
Serena Software Inc - Term Loan	SERENASFTW_TL	No	Senior Secured	\$6,500,000.00		B2		B2		B2		Corporate Family
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	No	Senior Secured	\$6,361,702.13	B2	B2		B2		B2		Public
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	No	Senior Secured	\$3,571,634.62	Ba3	B1		Ba3		Ba3		Public
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	No	Senior Secured	\$3,675,159.57	B2	B2		B2		B2		Public
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	No	Senior Secured	\$5,841,020.29	***	***		***		***	Shadow	Assigned Rating/Estimate
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	No	Senior Secured	\$4,667,229.74	B1	B2		B1		B1		Public
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	No	Second Lien	\$2,687,500.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	No	Senior Secured	\$3,291,750.00	B1	B2		B1		B1		Public
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	No	Senior Secured	\$6,320,000.00	B1	B2		B1		B1		Public
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	No	Senior Secured	\$7,763,080.49		Caa2		Caa2		Caa2		Corporate Family
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPk	No	Senior Secured	\$0.00		Caa2		Caa2		Caa2		Corporate Family
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	No	Senior Secured	\$1,802,400.18	B1	B2		B1		B1		Public
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	No	Second Lien	\$4,400,000.00	Caa1	B2		Caa1		Caa1		Public
Volume Holdings Inc - Term Loan	VOLMEHLIN_TL	No	Senior Secured	\$4,000,000.00	***	***		***		***	Shadow	Assigned Rating/Estimate
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	No	Senior Secured	\$5,596,891.41	B2	B1		B2		B2		Public
Grand Total				\$190,198,019.52								

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

Description	Security ID	Asset Type	Defaulted	Moody's Rating Bf CW	Moody's Rating Af CW	Rating Type	Principal Balance
CRCI Holdings Inc							
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	***	***	Shadow	\$562,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	***	***	Shadow	\$1,927,812.50
CRCI Holdings Inc Subtotal							\$2,490,312.50
Help Systems Holdings Inc							
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	No	***	***	Shadow	\$5,373,000.00
Help Systems Holdings Inc Subtotal							\$5,373,000.00
Jackson Hewitt Inc							
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	***	***		\$6,132,142.87
Jackson Hewitt Inc Subtotal							\$6,132,142.87
RBS Holding Company LLC							
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	No	***	***	Shadow	\$4,872,166.55
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	No	***	***	Shadow	\$0.00
RBS Holding Company LLC Subtotal							\$4,872,166.55
STG-Fairway Acquisitions Inc							
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	***	***	Shadow	\$5,841,020.29
STG-Fairway Acquisitions Inc Subtotal							\$5,841,020.29
TeleGuam Holdings LLC							
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	***	***	Shadow	\$2,687,500.00
TeleGuam Holdings LLC Subtotal							\$2,687,500.00
Grand Total							\$27,396,142.20

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

As of Date	03-Jun-2014
Reinvestment End Date	25-Jul-2014
Collateral Principal Amount	\$223,340,702.75
20% of Collateral Principal Amount	\$44,668,140.55
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	\$44,668,140.55
Result	PASS

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

Portfolio Assets: Rating Information - S&P

Description	Security ID	Principal Balance	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$1,000,000.00	B		B		Issuer Credit Rating
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	\$6,368,000.00	B+		B+		Issuer Credit Rating
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	\$2,000,000.00	B		B		Issuer Credit Rating
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$1,424,970.38	B		B		Issuer Credit Rating
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$4,865,220.73	B		B		Issuer Credit Rating
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	\$4,987,500.00	B		B		Issuer Credit Rating
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$562,500.00	***		***	Per Clause (iii)(b)	Assigned Rating/Estimate
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$1,927,812.50	***		***	Per Clause (iii)(b)	Assigned Rating/Estimate
Dell International LLC - Term B Loan	DELLINTRNTL_TB	\$3,989,974.94	BB-		BB-		Issuer Credit Rating
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$4,648,268.45	B		B		
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$9,400,000.00	B		B		Issuer Credit Rating
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	\$400,000.00	B		B		Issuer Credit Rating
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$7,000,000.00	B		B		Issuer Credit Rating
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	\$4,623,115.58	B		B		Issuer Credit Rating
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$7,980,000.00	B		B		Issuer Credit Rating
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$5,373,000.00	***		***	Shadow	Assigned Rating/Estimate
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	\$4,388,369.77	B+		B+		Issuer Credit Rating
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$3,088,800.00	B+		B+		Issuer Credit Rating
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$6,132,142.87	***		***	Shadow	
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$3,890,252.10	B+		B+		Issuer Credit Rating
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$4,277,601.37	B	NM	B		Issuer Credit Rating
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	\$2,414,268.42	B		B		Issuer Credit Rating
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$6,500,000.00	BB-		BB-		Issuer Credit Rating
New Breed Inc - Term Loan	NEWBREDINC_TL	\$5,815,000.00	B		B		Issuer Credit Rating
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	\$2,916,937.45	B		B		
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$6,418,750.00	B+		B+		Issuer Credit Rating
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	\$4,872,166.55	***		***	Shadow	Assigned Rating/Estimate
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	\$0.00	***		***	Shadow	Assigned Rating/Estimate
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	\$1,975,000.00	B	NM	B		Issuer Credit Rating
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$500,000.00	B	NM	B		Issuer Credit Rating
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	\$3,980,000.00	B	NM	B		Issuer Credit Rating
Serena Software Inc - Term Loan	SERENASFTW_TL	\$6,500,000.00	B		B		Issuer Credit Rating
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$6,361,702.13	B		B		Issuer Credit Rating
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	\$3,571,634.62	B+		B+		Issuer Credit Rating
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$3,675,159.57	B		B		

Description	Security ID	Principal Balance	Rating Bf CW	Credit Watch	Rating Af CW	Rating Type	Rating Source
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$5,841,020.29	B	NEG	B-		Issuer Credit Rating
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	\$4,667,229.74	B		B		Issuer Credit Rating
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$2,687,500.00	***		***	Shadow	Assigned Rating/Estimate
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$3,291,750.00	B		B		Issuer Credit Rating
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$6,320,000.00	B+		B+		Issuer Credit Rating
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	\$7,763,080.49	CCC+		CCC+		
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	\$0.00	CCC+		CCC+		
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$1,802,400.18	B+		B+		Issuer Credit Rating
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,400,000.00	B+		B+		Issuer Credit Rating
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$4,000,000.00	***		***	Per Clause (iii)(b)	Assigned Rating/Estimate
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$5,596,891.41	B+		B+		Issuer Credit Rating
	Grand Total	\$190,198,019.52					

Portfolio Assets: Rating Upgrade Downgrade

Issuer	AssetID	Asset	Upgrade	Downgrade
			_____	_____
			_____	_____
			=====	=====

Portfolio Assets: Discounted Obligations Trade Level

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

Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount	\$223,340,702.75
Aggregate Principal Balance of CCC/Caa Collateral Obligations	\$44,408,410.20
25% of Collateral Principal Amount	\$55,835,175.69
CCC/Caa Excess	\$0.00
Aggregate Market Value of CCC/Caa Obligations (AMV)	\$42,669,336.62
AMV Divided by ABP of CCC/Caa Collateral Obligations (II)	96.1%
Excess CCC/Caa Adjustment Amount (1-II * APB of Excess)	\$0.00

Security	Security ID	Moody DP Rating	S&P Rating	PrincipalBalance	Excess Amount	Market Price	Market Value	AMV/APB	Excess * AMV/ABP	Excess CCC/Caa Adjustment Amount
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Caa1	B	\$2,000,000.00	\$0.00	101.7500%	\$2,035,000.00	96.1000%	\$0.00	\$0.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Caa1	B	\$9,400,000.00	\$0.00	100.7500%	\$9,470,500.00	96.1000%	\$0.00	\$0.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Caa1	B+	\$4,400,000.00	\$0.00	100.0000%	\$4,400,000.00	96.1000%	\$0.00	\$0.00
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Caa2	CCC+	\$7,763,080.49	\$0.00	100.0000%	\$7,763,080.49	96.1000%	\$0.00	\$0.00
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	Caa2	CCC+	\$0.00	\$0.00	100.0000%	\$0.00	96.1000%	\$0.00	\$0.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	***	B-	\$5,841,020.29	\$0.00	99.7500%	\$5,826,417.74	96.1000%	\$0.00	\$0.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	***	***	\$6,132,142.87	\$0.00	99.2500%	\$6,086,151.80	96.1000%	\$0.00	\$0.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	***	***	\$4,000,000.00	\$0.00	99.2500%	\$3,970,000.00	96.1000%	\$0.00	\$0.00
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	***	***	\$4,872,166.55	\$0.00	64.0000%	\$3,118,186.59	96.1000%	\$0.00	\$0.00
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	***	***	\$0.00	\$0.00	64.0000%	\$0.00	96.1000%	\$0.00	\$0.00
Grand Total				\$44,408,410.20	\$0.00		\$42,669,336.62		\$0.00	\$0.00

Portfolio Assets: Highest Haircut Amount for OC Test

Security	Principal Balance	Defaulted	Discount	CCC/Caa	Highest Value	Haircut Type
NexTag Inc - Term Loan	\$5,152,876.27	\$3,864,657.20	\$0.00	\$0.00	\$3,864,657.20	Defaulted
Grand Total	\$5,152,876.27	\$3,864,657.20	\$0.00	\$0.00	\$3,864,657.20	

Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	% of APB
CORP - Automobile			
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$5,596,891.41	2.9229%
CORP - Automobile Subtotal		\$5,596,891.41	2.9229%
CORP - Banking, Finance, Insurance & Real Estate			
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	\$2,000,000.00	1.0445%
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	\$9,400,000.00	4.9090%
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	\$400,000.00	0.2089%
First Data Corp - 2021 Extended USDTerm Loan	FDATC_2021EXTL	\$7,000,000.00	3.6556%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$3,890,252.10	2.0316%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$6,500,000.00	3.3945%
CORP - Banking, Finance, Insurance & Real Estate Subtotal		\$29,190,252.10	15.2440%
CORP - Consumer good: Durable			
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$3,675,159.57	1.9193%
CORP - Consumer good: Durable Subtotal		\$3,675,159.57	1.9193%
CORP - Consumer good: Non-durable			
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	\$1,975,000.00	1.0314%
CORP - Consumer good: Non-durable Subtotal		\$1,975,000.00	1.0314%
CORP - Healthcare & Pharmaceuticals			
ImmuCor Inc - Term B-2 Loan	IMMUCOR_TL	\$4,388,369.77	2.2917%
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	\$2,916,937.45	1.5233%
CORP - Healthcare & Pharmaceuticals Subtotal		\$7,305,307.22	3.8151%
CORP - High Tech Industries			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$1,424,970.38	0.7442%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$4,865,220.73	2.5408%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$5,373,000.00	2.8059%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$500,000.00	0.2611%
Serena Software Inc - Term Loan	SERENASFTW_TL	\$6,500,000.00	3.3945%
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	\$3,571,634.62	1.8652%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$1,802,400.18	0.9413%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,400,000.00	2.2978%
CORP - High Tech Industries Subtotal		\$28,437,225.90	14.8508%
CORP - Hotel, Gaming & Leisure			
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$3,291,750.00	1.7191%
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$6,320,000.00	3.3005%
CORP - Hotel, Gaming & Leisure Subtotal		\$9,611,750.00	5.0196%
CORP - Media: Advertising, Printing & Publishing			
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	\$6,368,000.00	3.3256%
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$4,277,601.37	2.2339%
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	\$4,872,166.55	2.5444%
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBPK	\$0.00	0.0000%
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$4,000,000.00	2.0889%

CORP - Media: Advertising, Printing & Publishing Subtotal		\$19,517,767.92	10.1928%
CORP - Media: Broadcast & Subscription			
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$6,361,702.13	3.3223%
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	\$7,763,080.49	4.0541%
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	\$0.00	0.0000%
CORP - Media: Broadcast & Subscription Subtotal		\$14,124,782.62	7.3764%
CORP - Retail			
NexTag Inc - Term Loan	NEXTAGINC_TL	\$5,152,876.27	2.6910%
CORP - Retail Subtotal		\$5,152,876.27	2.6910%
CORP - Services: Business			
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	\$4,987,500.00	2.6046%
Dell International LLC - Term B Loan	DELLINTRNTL_TB	\$3,989,974.94	2.0837%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$7,980,000.00	4.1674%
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$6,418,750.00	3.3521%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$5,841,020.29	3.0504%
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	\$4,667,229.74	2.4374%
CORP - Services: Business Subtotal		\$33,884,474.96	17.6955%
CORP - Services: Consumer			
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$4,648,268.45	2.4275%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$6,132,142.87	3.2024%
CORP - Services: Consumer Subtotal		\$10,780,411.32	5.6299%
CORP - Telecommunications			
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$1,000,000.00	0.5222%
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	\$4,623,115.58	2.4143%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$3,088,800.00	1.6131%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	\$3,980,000.00	2.0785%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$2,687,500.00	1.4035%
CORP - Telecommunications Subtotal		\$15,379,415.58	8.0316%
CORP - Transportation: Cargo			
New Breed Inc - Term Loan	NEWBREDINC_TL	\$5,815,000.00	3.0368%
CORP - Transportation: Cargo Subtotal		\$5,815,000.00	3.0368%
CORP - Utilities: Electric			
CRCI Holdings Inc - Delayed Draw Term Loan	CRCIHLDG_DDTL	\$562,500.00	0.2938%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$1,927,812.50	1.0068%
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	\$2,414,268.42	1.2608%
CORP - Utilities: Electric Subtotal		\$4,904,580.92	2.5613%
Grand Total		\$195,350,895.79	102.0182%

Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	% of APB
Automotive			
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$5,596,891.41	2.9229%
Automotive Subtotal		\$5,596,891.41	2.9229%
Business equipment & services			
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	\$4,987,500.00	2.6046%
Dell International LLC - Term B Loan	DELLINTRNTL_TB	\$3,989,974.94	2.0837%
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$4,648,268.45	2.4275%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$7,980,000.00	4.1674%
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$6,418,750.00	3.3521%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$5,841,020.29	3.0504%
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	\$4,667,229.74	2.4374%
Business equipment & services Subtotal		\$38,532,743.41	20.1230%
Cable & satellite television			
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	\$7,763,080.49	4.0541%
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	\$0.00	0.0000%
Cable & satellite television Subtotal		\$7,763,080.49	4.0541%
Clothing/textiles			
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	\$1,975,000.00	1.0314%
Clothing/textiles Subtotal		\$1,975,000.00	1.0314%
Electronics/electrical			
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$1,424,970.38	0.7442%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$4,865,220.73	2.5408%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$5,373,000.00	2.8059%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$500,000.00	0.2611%
Serena Software Inc - Term Loan	SERENASFTW_TL	\$6,500,000.00	3.3945%
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	\$3,571,634.62	1.8652%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$1,802,400.18	0.9413%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,400,000.00	2.2978%
Electronics/electrical Subtotal		\$28,437,225.90	14.8508%
Financial intermediaries			
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	\$2,000,000.00	1.0445%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$9,400,000.00	4.9090%
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	\$400,000.00	0.2089%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$7,000,000.00	3.6556%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$3,890,252.10	2.0316%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$6,500,000.00	3.3945%
Financial intermediaries Subtotal		\$29,190,252.10	15.2440%
Health care			
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	\$4,388,369.77	2.2917%
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	\$2,916,937.45	1.5233%
Health care Subtotal		\$7,305,307.22	3.8151%
Leisure goods/activities/movies			

Security	Security ID	Principal Balance	% of APB
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$3,291,750.00	1.7191%
	Leisure goods/activities/movies Subtotal	\$3,291,750.00	1.7191%
Lodging & casinos			
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$6,320,000.00	3.3005%
	Lodging & casinos Subtotal	\$6,320,000.00	3.3005%
Publishing			
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	\$6,368,000.00	3.3256%
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$4,277,601.37	2.2339%
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	\$4,872,166.55	2.5444%
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	\$0.00	0.0000%
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$4,000,000.00	2.0889%
	Publishing Subtotal	\$19,517,767.92	10.1928%
Radio & Television			
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$6,361,702.13	3.3223%
	Radio & Television Subtotal	\$6,361,702.13	3.3223%
Retailers (except food & drug)			
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$6,132,142.87	3.2024%
NexTag Inc - Term Loan	NEXTAGINC_TL	\$5,152,876.27	2.6910%
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$3,675,159.57	1.9193%
	Retailers (except food & drug) Subtotal	\$14,960,178.72	7.8127%
Surface transport			
New Breed Inc - Term Loan	NEWBREDINC_TL	\$5,815,000.00	3.0368%
	Surface transport Subtotal	\$5,815,000.00	3.0368%
Telecommunications			
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$1,000,000.00	0.5222%
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	\$4,623,115.58	2.4143%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$3,088,800.00	1.6131%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	\$3,980,000.00	2.0785%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$2,687,500.00	1.4035%
	Telecommunications Subtotal	\$15,379,415.58	8.0316%
Utilities			
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$562,500.00	0.2938%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$1,927,812.50	1.0068%
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	\$2,414,268.42	1.2608%
	Utilities Subtotal	\$4,904,580.92	2.5613%
	Grand Total	\$195,350,895.79	102.0182%

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
Aricent Technologies									
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$1,000,000.00		United States	Aaa	No	B2	B	Loan
Aricent Technologies Subtotal		\$1,000,000.00							
Arsloane Acquisition LLC									
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	\$6,368,000.00		United States	Aaa	No	B2	B+	Loan
Arsloane Acquisition LLC Subtotal		\$6,368,000.00							
Ascensus Inc									
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	\$2,000,000.00		United States	Aaa	No	Caa1	B	Loan
Ascensus Inc Subtotal		\$2,000,000.00							
Attachmate Corporation									
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$1,424,970.38		United States	Aaa	No	B2	B	Loan
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$4,865,220.73		United States	Aaa	No	B2	B	Loan
Attachmate Corporation Subtotal		\$6,290,191.11							
BMC Software Finance Inc									
BMC Software Finance Inc - Initial US Term Loan	BMCSTWRE_TL	\$4,987,500.00		United States	Aaa	No	B3	B	Loan
BMC Software Finance Inc Subtotal		\$4,987,500.00							
CRCI Holdings Inc									
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$562,500.00		United States	Aaa	No	***	***	Loan
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$1,927,812.50		United States	Aaa	No	***	***	Loan
CRCI Holdings Inc Subtotal		\$2,490,312.50							
Dell International LLC									
Dell International LLC - Term B Loan	DELLINTRNTL_TB	\$3,989,974.94		United States	Aaa	No	Ba3	BB-	Loan
Dell International LLC Subtotal		\$3,989,974.94							
Edmentum Inc									
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$4,648,268.45		United States	Aaa	No	B2	B	Loan
Edmentum Inc Subtotal		\$4,648,268.45							
First American Payment Systems									
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	\$9,400,000.00		United States	Aaa	No	Caa1	B	Loan
First American Payment Systems Subtotal		\$9,400,000.00							
First Data Corp									
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	\$400,000.00		United States	Aaa	No	B3	B	Loan
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$7,000,000.00		United States	Aaa	No	B3	B	Loan
First Data Corp Subtotal		\$7,400,000.00							
Global Tel Link Corp									
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	\$4,623,115.58		United States	Aaa	No	B3	B	Loan
Global Tel Link Corp Subtotal		\$4,623,115.58							

Security	Security ID	Principal Balance	Moody's Region	Country	Moody's Country Rating	Sovereign	Moody's DP Rating	S&P Rating	Security Type
GlobalLogic Holdings Inc									
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$7,980,000.00		United States	Aaa	No	B3	B	Loan
	GlobalLogic Holdings Inc Subtotal	\$7,980,000.00							
Help Systems Holdings Inc									
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$5,373,000.00		United States	Aaa	No	***	***	Loan
	Help Systems Holdings Inc Subtotal	\$5,373,000.00							
Immucor Inc									
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	\$4,388,369.77		United States	Aaa	No	B3	B+	Loan
	Immucor Inc Subtotal	\$4,388,369.77							
Integra Telecom Holdings Inc									
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$3,088,800.00		United States	Aaa	No	B3	B+	Loan
	Integra Telecom Holdings Inc Subtotal	\$3,088,800.00							
Jackson Hewitt Inc									
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$6,132,142.87		United States	Aaa	No	***	***	Loan
	Jackson Hewitt Inc Subtotal	\$6,132,142.87							
Mercury Payment Systems LLC									
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	\$3,890,252.10		United States	Aaa	No	B1	B+	Loan
	Mercury Payment Systems LLC Subtotal	\$3,890,252.10							
Merrill Communications LLC									
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$4,277,601.37		United States	Aaa	No	B3	B	Loan
	Merrill Communications LLC Subtotal	\$4,277,601.37							
Merrill Corporation									
Merrill Corporation - 10.000% - 03/2023 Non-PIK	5901758A6	\$0.00		United States	Aaa	No			Equity
Merrill Corporation - 10.000% - 03/2023 PIK	5901758A6.	\$0.00		United States	Aaa	No			Equity
Merrill Corporation - Class A Common Stock	590175956	\$0.00		United States	Aaa	No			Equity
	Merrill Corporation Subtotal	\$0.00							
Mirion Technologies Inc									
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	\$2,414,268.42		United States	Aaa	No	B2	B	Loan
	Mirion Technologies Inc Subtotal	\$2,414,268.42							
NAB Holdings LLC									
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$6,500,000.00		United States	Aaa	No	B1	BB-	Loan
	NAB Holdings LLC Subtotal	\$6,500,000.00							
New Breed Inc									
New Breed Inc - Term Loan	NEWBREDINC_TL	\$5,815,000.00		United States	Aaa	No	B2	B	Loan
	New Breed Inc Subtotal	\$5,815,000.00							
NexTag Inc									
NexTag Inc - Term Loan	NEXTAGINC_TL	\$5,152,876.27		United States	Aaa	No	Caa2	CCC	Loan
	NexTag Inc Subtotal	\$5,152,876.27							
Phillips Plastics Corporation									

Security	Security ID	Principal Balance	Moody's Region	Country	Moody's Country Rating	Sovereign	Moody's DP Rating	S&P Rating	Security Type
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	\$2,916,937.45		United States	Aaa	No	B2	B	Loan
Phillips Plastics Corporation Subtotal		\$2,916,937.45							
Presidio Inc									
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$6,418,750.00		United States	Aaa	No	B1	B+	Loan
Presidio Inc Subtotal		\$6,418,750.00							
RBS Holding Company LLC									
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	\$4,872,166.55		United States	Aaa	No	***	***	Loan
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	\$0.00		United States	Aaa	No	***	***	Loan
RBS Holding Company LLC Subtotal		\$4,872,166.55							
Renfro Corporation									
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	\$1,975,000.00		United States	Aaa	No	B2	B	Loan
Renfro Corporation Subtotal		\$1,975,000.00							
SafeNet Inc									
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$500,000.00		United States	Aaa	No	B2	B	Loan
SafeNet Inc Subtotal		\$500,000.00							
Securus Technologies Holdings Inc									
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	\$3,980,000.00		United States	Aaa	No	B3	B	Loan
Securus Technologies Holdings Inc Subtotal		\$3,980,000.00							
Serena Software Inc									
Serena Software Inc - Term Loan	SERENASFTW_TL	\$6,500,000.00		United States	Aaa	No	B2	B	Loan
Serena Software Inc Subtotal		\$6,500,000.00							
SESAC Holdco II LLC									
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$6,361,702.13		United States	Aaa	No	B2	B	Loan
SESAC Holdco II LLC Subtotal		\$6,361,702.13							
Sirius Computer Solutions Inc									
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	\$3,571,634.62		United States	Aaa	No	B1	B+	Loan
Sirius Computer Solutions Inc Subtotal		\$3,571,634.62							
Sportsman's Warehouse Inc									
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$3,675,159.57		United States	Aaa	No	B2	B	Loan
Sportsman's Warehouse Inc Subtotal		\$3,675,159.57							
STG-Fairway Acquisitions Inc									
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$5,841,020.29		United States	Aaa	No	***	B-	Loan
STG-Fairway Acquisitions Inc Subtotal		\$5,841,020.29							
SumTotal Systems LLC									
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	\$4,667,229.74		United States	Aaa	No	B2	B	Loan
SumTotal Systems LLC Subtotal		\$4,667,229.74							
TeleGuam Holdings LLC									
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$2,687,500.00		United States	Aaa	No	***	***	Loan

	TeleGuam Holdings LLC Subtotal	\$2,687,500.00							
Topps Company (The)									
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$3,291,750.00	United States	Aaa	No	B2	B	Loan	
	Topps Company (The) Subtotal	\$3,291,750.00							
Travel Leaders Group LLC									
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$6,320,000.00	United States	Aaa	No	B2	B+	Loan	
	Travel Leaders Group LLC Subtotal	\$6,320,000.00							
UniTek Global Services Inc									
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	\$7,763,080.49	United States	Aaa	No	Caa2	CCC+	Loan	
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	\$0.00	United States	Aaa	No	Caa2	CCC+	Loan	
	UniTek Global Services Inc Subtotal	\$7,763,080.49							
Vision Solutions Inc									
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$1,802,400.18	United States	Aaa	No	B2	B+	Loan	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$4,400,000.00	United States	Aaa	No	Caa1	B+	Loan	
	Vision Solutions Inc Subtotal	\$6,202,400.18							
Volume Holdings Inc									
Volume Holdings Inc - Term Loan	VOLMEHLIN_TL	\$4,000,000.00	United States	Aaa	No	***	***	Loan	
	Volume Holdings Inc Subtotal	\$4,000,000.00							
Waupaca Foundry Inc									
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$5,596,891.41	United States	Aaa	No	B1	B+	Loan	
	Waupaca Foundry Inc Subtotal	\$5,596,891.41							
	Grand Total	\$195,350,895.79							

Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
United States										
	Aaa	AA+	Aricent Technologies - First Lien Initial Term Loan	Loan	ARCNTTCHNL_TL	No	Group I	No	\$1,000,000.00	0.5222%
	Aaa	AA+	Arsloane Acquisition LLC - First Lien Tranche B Term Loan	Loan	ARSLOANE_TRB	No	Group I	No	\$6,368,000.00	3.3256%
	Aaa	AA+	Ascensus Inc - Second Lien Initial Term Loan	Loan	ASCENSUS_SL	No	Group I	No	\$2,000,000.00	1.0445%
	Aaa	AA+	Attachmate Corporation - First Lien Term Loan	Loan	ATTCHMTE_FL	No	Group I	No	\$1,424,970.38	0.7442%
	Aaa	AA+	Attachmate Corporation - Second Lien Term Loan	Loan	ATCHMTECRP_SL	No	Group I	No	\$4,865,220.73	2.5408%
	Aaa	AA+	BMC Software Finance Inc - Initial US Term Loan	Loan	BMCSFTWRE_TL	No	Group I	No	\$4,987,500.00	2.6046%
	Aaa	AA+	CRCI Holdings Inc - Delayed Draw Term Loan	Loan	CRCHOLDG_DDTL	No	Group I	No	\$562,500.00	0.2938%
	Aaa	AA+	CRCI Holdings Inc - Dollar Term Loan	Loan	CRCHLDG_USTL	No	Group I	No	\$1,927,812.50	1.0068%
	Aaa	AA+	Dell International LLC - Term B Loan	Loan	DELLINTRNTL_TB	No	Group I	No	\$3,989,974.94	2.0837%
	Aaa	AA+	Edmentum Inc - First Lien Term Loan	Loan	EDMENTUM_FLTL	No	Group I	No	\$4,648,268.45	2.4275%
	Aaa	AA+	First American Payment Systems - Second Lien Term Loan	Loan	1STAMPYMT_SL	No	Group I	No	\$9,400,000.00	4.9090%
	Aaa	AA+	First Data Corp - 2018B New Term Loan	Loan	1STDAT_18BNTL	No	Group I	No	\$400,000.00	0.2089%
	Aaa	AA+	First Data Corp - 2021 Extended USDTerm Loan	Loan	FDATC_2021EXTL	No	Group I	No	\$7,000,000.00	3.6556%
	Aaa	AA+	Global Tel Link Corp - First Lien Term Loan	Loan	GLBLTELLNK_FL	No	Group I	No	\$4,623,115.58	2.4143%
	Aaa	AA+	GlobalLogic Holdings Inc - Term Loan	Loan	GLOBALLOGC_TL	No	Group I	No	\$7,980,000.00	4.1674%
	Aaa	AA+	Help Systems Holdings Inc - First Lien Initial Term Loan	Loan	HELPSYS_TL	No	Group I	No	\$5,373,000.00	2.8059%
	Aaa	AA+	Immucor Inc - Term B-2 Loan	Loan	IMMUCOR_TL	No	Group I	No	\$4,388,369.77	2.2917%
	Aaa	AA+	Integra Telecom Holdings Inc - Term B Loan	Loan	INTGTLCMH_TBL	No	Group I	No	\$3,088,800.00	1.6131%
	Aaa	AA+	Jackson Hewitt Inc - Senior Secured Term Loan	Loan	JCKSNHWT_SSTL	No	Group I	No	\$6,132,142.87	3.2024%
	Aaa	AA+	Mercury Payment Systems LLC - Term Loan	Loan	MRCRYPYMT_TL	No	Group I	No	\$3,890,252.10	2.0316%
	Aaa	AA+	Merrill Communications LLC - Term Loan	Loan	MERILCOM_TL	No	Group I	No	\$4,277,601.37	2.2339%
	Aaa	AA+	Merrill Corporation - 10.000% - 03/2023 Non-PIK	Equity	5901758A6	No	Group I	No	\$0.00	0.0000%
	Aaa	AA+	Merrill Corporation - 10.000% - 03/2023 PIK	Equity	5901758A6.	No	Group I	No	\$0.00	0.0000%
	Aaa	AA+	Merrill Corporation - Class A Common Stock	Equity	590175956	No	Group I	No	\$0.00	0.0000%
	Aaa	AA+	Mirion Technologies Inc - New Term Loan	Loan	MIRIONTCH_NTL	No	Group I	No	\$2,414,268.42	1.2608%
	Aaa	AA+	NAB Holdings LLC - Term Loan	Loan	NABHLLC_FLTL	No	Group I	No	\$6,500,000.00	3.3945%
	Aaa	AA+	New Breed Inc - Term Loan	Loan	NEWBREDINC_TL	No	Group I	No	\$5,815,000.00	3.0368%
	Aaa	AA+	NexTag Inc - Term Loan	Loan	NEXTAGINC_TL	No	Group I	No	\$5,152,876.27	2.6910%
	Aaa	AA+	Phillips Plastics Corporation - US Term Loan	Loan	PHLPLSTC_USTL	No	Group I	No	\$2,916,937.45	1.5233%
	Aaa	AA+	Presidio Inc - Term Loan	Loan	PRESIDIOIN_TL	No	Group I	No	\$6,418,750.00	3.3521%
	Aaa	AA+	RBS Holding Company LLC - Term B Loan Non-PIK	Loan	RBSINTLDM_TLB	No	Group I	No	\$4,872,166.55	2.5444%
	Aaa	AA+	RBS Holding Company LLC - Term B Loan PIK	Loan	RBSHLDG_TBLPK	No	Group I	No	\$0.00	0.0000%
	Aaa	AA+	Renfro Corporation - Tranche B Term Loan	Loan	RENFRO_TLB	No	Group I	No	\$1,975,000.00	1.0314%
	Aaa	AA+	SafeNet Inc - First Lien Initial Term Loan	Loan	SAFENET_FL	No	Group I	No	\$500,000.00	0.2611%
	Aaa	AA+	Securus Technologies Holdings Inc - First Lien Initial Term Loan	Loan	SECURUSTCH_FL	No	Group I	No	\$3,980,000.00	2.0785%
	Aaa	AA+	Serena Software Inc - Term Loan	Loan	SERENASFTW_TL	No	Group I	No	\$6,500,000.00	3.3945%
	Aaa	AA+	SESAC Holdco II LLC - First Lien Term Loan	Loan	SESACHLDCO_FL	No	Group I	No	\$6,361,702.13	3.3223%
	Aaa	AA+	Sirius Computer Solutions Inc - Term Loan	Loan	SIRIUSCOMP_TL	No	Group I	No	\$3,571,634.62	1.8652%
	Aaa	AA+	Sportsman's Warehouse Inc - First Out Term Loan	Loan	SPRTSMNW_FOTL	No	Group I	No	\$3,675,159.57	1.9193%
	Aaa	AA+	STG-Fairway Acquisitions Inc - First Lien Term Loan	Loan	FRSTADVCRP_FL	No	Group I	No	\$5,841,020.29	3.0504%
	Aaa	AA+	SumTotal Systems LLC - First Lien Term Loan	Loan	SUMTOTLSY_FL	No	Group I	No	\$4,667,229.74	2.4374%
	Aaa	AA+	TeleGuam Holdings LLC - Second Lien Term Loan	Loan	TELEGUAMHD_SL	No	Group I	No	\$2,687,500.00	1.4035%
	Aaa	AA+	Topps Company (The) - Term Loan	Loan	TOPSCOMPNY_TL	No	Group I	No	\$3,291,750.00	1.7191%
	Aaa	AA+	Travel Leaders Group LLC - Tranche B Term Loan	Loan	TRVLLEADR_TL	No	Group I	No	\$6,320,000.00	3.3005%
	Aaa	AA+	UniTek Global Services Inc - Tranche B Term Loan Non-PIK	Loan	UNITKGLB_TBTL	No	Group I	No	\$7,763,080.49	4.0541%
	Aaa	AA+	UniTek Global Services Inc - Tranche B Term Loan PIK	Loan	UNITKGLB_TBPk	No	Group I	No	\$0.00	0.0000%
	Aaa	AA+	Vision Solutions Inc - First Lien Term Loan	Loan	VISNSOLUT_TLB	No	Group I	No	\$1,802,400.18	0.9413%
	Aaa	AA+	Vision Solutions Inc - Second Lien Term Loan	Loan	VISNSOLT_SLTL	No	Group I	No	\$4,400,000.00	2.2978%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
Aaa	AA+		Volume Holdings Inc - Term Loan	Loan	VOLMEHLDIN_TL	No	Group I	No	\$4,000,000.00	2.0889%
Aaa	AA+		Waupaca Foundry Inc - Tranche A-1 Loan	Loan	WAUPACFND_TA1	No	Group I	No	\$5,596,891.41	2.9229%
United States Subtotal									\$195,350,895.79	102.0182%
Grand Total									\$195,350,895.79	102.0182%

Portfolio Assets: Top 10 Obligors

Collateral Principal Amount (Including Defaults)

\$224,628,921.82

Affiliated Issuer	Principal Balance	% of CPA
First American Payment Systems	\$9,400,000.00	4.1847%
GlobalLogic Holdings Inc	\$7,980,000.00	3.5525%
UniTek Global Services Inc	\$7,763,080.49	3.4560%
First Data Corp	\$7,400,000.00	3.2943%
NAB Holdings LLC	\$6,500,000.00	2.8937%
Serena Software Inc	\$6,500,000.00	2.8937%
Presidio Inc	\$6,418,750.00	2.8575%
Arsloane Acquisition LLC	\$6,368,000.00	2.8349%
SESAC Holdco II LLC	\$6,361,702.13	2.8321%
Travel Leaders Group LLC	\$6,320,000.00	2.8135%
Grand Total	\$71,011,532.62	31.6128%

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

Collateral Principal Amount (Including Defaults)

\$224,628,921.82

Description	Security ID	Asset Type	Principal Balance	% of CPA
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	\$1,000,000.00	0.4477%
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	Loan	\$6,368,000.00	2.8512%
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Loan	\$2,000,000.00	0.8955%
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	\$1,424,970.38	0.6380%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	\$4,865,220.73	2.1784%
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	Loan	\$4,987,500.00	2.2331%
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	\$562,500.00	0.2519%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	\$1,927,812.50	0.8632%
Dell International LLC - Term B Loan	DELLINTRNTL_TB	Loan	\$3,989,974.94	1.7865%
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	\$4,648,268.45	2.0812%
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	\$9,400,000.00	4.2088%
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	Loan	\$400,000.00	0.1791%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	\$7,000,000.00	3.1342%
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	Loan	\$4,623,115.58	2.0700%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	\$7,980,000.00	3.5730%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	\$5,373,000.00	2.4057%
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	Loan	\$4,388,369.77	1.9649%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	\$3,088,800.00	1.3830%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	\$6,132,142.87	2.7456%
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	\$3,890,252.10	1.7418%
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	\$4,277,601.37	1.9153%
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	Loan	\$2,414,268.42	1.0810%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	\$6,500,000.00	2.9104%
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	\$5,815,000.00	2.6036%
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	Loan	\$2,916,937.45	1.3060%
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	\$6,418,750.00	2.8740%
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	\$4,872,166.55	2.1815%
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	\$0.00	0.0000%
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Loan	\$1,975,000.00	0.8843%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	\$500,000.00	0.2239%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	Loan	\$3,980,000.00	1.7820%
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	\$6,500,000.00	2.9104%
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	\$6,361,702.13	2.8484%
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	Loan	\$3,571,634.62	1.5992%
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	\$3,675,159.57	1.6455%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	\$5,841,020.29	2.6153%
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Loan	\$4,667,229.74	2.0897%

Description	Security ID	Asset Type	Principal Balance	% of CPA
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	\$2,687,500.00	1.2033%
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	\$3,291,750.00	1.4739%
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	\$6,320,000.00	2.8298%
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Loan	\$7,763,080.49	3.4759%
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPk	Loan	\$0.00	0.0000%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	\$1,802,400.18	0.8070%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$4,400,000.00	1.9701%
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	\$4,000,000.00	1.7910%
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	\$5,596,891.41	2.5060%
Grand Total			\$190,198,019.52	

Portfolio Assets: Discretionary Reason For Sale

Report Summary

	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$14,582,142.10	6%	<= 20%	PASS

Issuer	Asset	Reason For Sale	Sale Date	Trade Amount
Cunningham Lindsey US Inc	First Lien Initial Term Loan	Discretionary	20-Dec-2013	\$992,500.00
EIG Investors Corp	First Lien Term Loan	Discretionary	11-Dec-2013	\$5,161,000.00
Petco Animal Supplies	New Term Loan	Discretionary	04-Oct-2013	\$4,911,616.16
TeleGuam Holdings LLC	Second Lien Term Loan	Discretionary	19-Mar-2014	\$2,000,000.00
Web.com Group Inc	First Lien Term Loan	Discretionary	27-Nov-2013	\$1,517,025.94
Grand Total				\$14,582,142.10

Portfolio Assets: Cashflow Summary

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
TICC CLO LLC - Custodial					
	Beginning Balance		03-May-2014	\$0.00	\$0.00
		TICC CLO LLC - Custodial Subtotal		\$0.00	
TICC CLO LLC - Expense Reserve					
	Beginning Balance		03-May-2014	\$0.00	\$0.00
		TICC CLO LLC - Expense Reserve Subtotal		\$0.00	
TICC CLO LLC - Interest Collection Subaccount					
	Beginning Balance		03-May-2014	\$1,558,990.79	\$1,558,990.79
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Interest	STRLNGINF_TRA	06-May-2014	\$31,825.24	\$1,590,816.03
TravelCLICK Inc - First Lien Term B Loan	LIBOR Interest	TRVLCLCK_FLTB	06-May-2014	\$4,570.88	\$1,595,386.91
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Interest	STRLNGINF_TRA	07-May-2014	\$367.35	\$1,595,754.26
Waupaca Foundry Inc - Tranche A-1 Loan	LIBOR Interest	WAUPACFND_TA1	07-May-2014	\$725.98	\$1,596,480.25
Waupaca Foundry Inc - Tranche A-1 Loan	LIBOR Interest	WAUPACFND_TA1	07-May-2014	\$15,729.64	\$1,612,209.89
Hoffmaster Group Inc - Retired - First Lien Term Loan	LIBOR Interest	HOFFMSTRGP_TL	09-May-2014	\$9,124.18	\$1,621,334.07
Hoffmaster Group Inc - Retired - First Lien Term Loan	LIBOR Interest	HOFFMSTRGP_TL	09-May-2014	\$1,771.62	\$1,623,105.69
Hoffmaster Group Inc - Retired - First Lien Term Loan	LIBOR Interest	HOFFMSTRGP_TL	09-May-2014	\$12,679.23	\$1,635,784.91
SafeNet Inc - First Lien Initial Term Loan	LIBOR Interest	SAFENET_FL	09-May-2014	\$2,215.28	\$1,638,000.19
SESAC Holdco II LLC - First Lien Term Loan	LIBOR Interest	SESACHLDCO_FL	09-May-2014	\$15,904.26	\$1,653,904.44
Aricent Technologies - First Lien Initial Term Loan	ClearPar Subtrade Fee	ARCNTTCHNL_TL	12-May-2014	(\$19.00)	\$1,653,885.44
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Interest	STRLNGINF_TRA	13-May-2014	\$2,797.82	\$1,656,683.27
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Interest	STRLNGINF_TRA	13-May-2014	\$956.12	\$1,657,639.38
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Interest	STRLNGINF_TRA	13-May-2014	\$2,057.15	\$1,659,696.53
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Interest	STRLNGINF_TRA	13-May-2014	\$73.47	\$1,659,770.00
Sterling Infosystems Inc - Tranche A Term Loan	Prime Interest	STRLNGINF_TRA	13-May-2014	\$70.39	\$1,659,840.39
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	14-May-2014	\$18.71	\$1,659,859.10
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	14-May-2014	\$286.85	\$1,660,145.95
Mercury Payment Systems LLC - Term Loan	LIBOR Interest	MRCRYPYMT_TL	14-May-2014	\$17,739.04	\$1,677,884.99
Serena Software Inc - Term Loan	LIBOR Interest	SERENASFTW_TL	14-May-2014	\$18,958.33	\$1,696,843.32
STG-Fairway Acquisitions Inc - First Lien Term Loan	Loan Closing Fee	FRSTADVCRP_FL	14-May-2014	\$8,761.54	\$1,705,604.86
SumTotal Systems LLC - First Lien Term Loan	LIBOR Interest	SUMTOTLSY_FL	16-May-2014	\$68,172.86	\$1,773,777.72
SumTotal Systems LLC - First Lien Term Loan	LIBOR Interest	SUMTOTLSY_FL	16-May-2014	\$281.53	\$1,774,059.25
SumTotal Systems LLC - First Lien Term Loan	LIBOR Interest	SUMTOTLSY_FL	16-May-2014	\$280.65	\$1,774,339.90
Otter Products LLC - Term Loan	LIBOR Interest	OTTERPRDCT_TL	19-May-2014	\$34,012.71	\$1,808,352.62
NAB Holdings LLC - Term Loan Retired 05/21/2014	Amendment Fee	NABHOLDNG_TL	21-May-2014	\$0.00	\$1,808,352.62
NAB Holdings LLC - Term Loan Retired 05/21/2014	LIBOR Interest	NABHOLDNG_TL	21-May-2014	\$6,820.07	\$1,815,172.68
NAB Holdings LLC - Term Loan Retired 05/21/2014	LIBOR Interest	NABHOLDNG_TL	21-May-2014	\$23,702.76	\$1,838,875.45
Grede II LLC - Term Loan	LIBOR Interest	GREDEILLC_TL	22-May-2014	\$7,239.62	\$1,846,115.07
Grede II LLC - Term Loan	LIBOR Interest	GREDEILLC_TL	22-May-2014	\$4,705.75	\$1,850,820.82
MModal Inc - Term B Loan	LIBOR Interest	MMODAL_BTL	22-May-2014	\$1,888.84	\$1,852,709.66
	Moody's Investors Service Inv #US14006806		23-May-2014	(\$1,000.00)	\$1,851,709.66
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATTCHMTE_FL	23-May-2014	\$459.53	\$1,852,169.19
Sportsman's Warehouse Inc - First Out Term Loan	LIBOR Interest	SPRTSMNW_FOTL	23-May-2014	\$291.54	\$1,852,460.74
First Data Corp - 2018B New Term Loan	LIBOR Interest	1STDAT_18BNTL	27-May-2014	\$1,522.51	\$1,853,983.25
First Data Corp - 2021 Extended USD Term Loan	LIBOR Interest	FDATC_2021EXTL	27-May-2014	\$26,643.93	\$1,880,627.17
New Breed Inc - Term Loan	LIBOR Interest	NEWBREDINC_TL	28-May-2014	\$73,275.00	\$1,953,902.17
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	Interest	86317AAC8	28-May-2014	\$133,042.00	\$2,086,944.17
NAB Holdings LLC - Term Loan	ClearPar Subtrade Fee	NABHLLC_FLTL	29-May-2014	(\$19.00)	\$2,086,925.17
Grede II LLC - Term Loan	LIBOR Interest	GREDEILLC_TL	30-May-2014	\$7,239.62	\$2,094,164.79

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Merrill Communications LLC - Term Loan	LIBOR Interest	MERILCOM_TL	30-May-2014	\$20,496.84	\$2,114,661.63
Sirius Computer Solutions Inc - Term Loan	LIBOR Interest	SIRIUSCOMP_TL	30-May-2014	\$20,834.54	\$2,135,496.17
STG-Fairway Acquisitions Inc - First Lien Term Loan	LIBOR Interest	FRSTADVCRP_FL	30-May-2014	\$92,280.01	\$2,227,776.18
TeleGuam Holdings LLC - Second Lien Term Loan	LIBOR Interest	TELEGUAMHD_SL	30-May-2014	\$19,596.35	\$2,247,372.53
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	Offset PIK	UNITKGLB_TBTL	30-May-2014	(\$28,335.52)	\$2,219,037.01
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	LIBOR Interest	UNITKGLB_TBTL	30-May-2014	\$97,038.51	\$2,316,075.52
UniTek Global Services Inc - Tranche B Term Loan PIK	LIBOR Interest	UNITKGLB_TBPK	30-May-2014	\$9,219.70	\$2,325,295.22
Vision Solutions Inc - First Lien Term Loan	LIBOR Interest	VISNSOLUT_TLB	30-May-2014	\$9,012.00	\$2,334,307.22
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	30-May-2014	\$34,833.33	\$2,369,140.55
	Bank of New York Cash Reserve		02-Jun-2014	\$143.18	\$2,369,283.73
	Bank of New York Cash Reserve		02-Jun-2014	\$4.78	\$2,369,288.51
GlobalLogic Holdings Inc - Term Loan	LIBOR Interest	GLOBALLOGC_TL	02-Jun-2014	\$118,882.12	\$2,488,170.63
Grede II LLC - Term Loan	LIBOR Interest	GREDEILLC_TL	02-Jun-2014	\$2,654.53	\$2,490,825.16
Grede II LLC - Term Loan	Prime Interest	GREDEILLC_TL	02-Jun-2014	\$1,180.97	\$2,492,006.13
Grede II LLC - Term Loan	LIBOR Interest	GREDEILLC_TL	02-Jun-2014	\$1,725.44	\$2,493,731.57
	Immaterial Rounding		03-Jun-2014	\$0.04	\$2,493,731.61
Otter Products LLC - Term Loan	LIBOR Interest	OTTERPRDCT_TL	03-Jun-2014	\$5,342.72	\$2,499,074.33
Renfro Corporation - Tranche B Term Loan	LIBOR Interest	RENFRO_TLB	03-Jun-2014	\$28,053.03	\$2,527,127.36

TICC CLO LLC - Interest Collection Subaccount Subtotal **\$2,527,127.36**

TICC CLO LLC - Interest Reserve Subaccount

Beginning Balance	03-May-2014	\$0.00	\$0.00
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TICC CLO LLC - Interest Reserve Subaccount Subtotal **\$0.00**

TICC CLO LLC - Payment

Beginning Balance	03-May-2014	\$0.01	\$0.01
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TICC CLO LLC - Payment Subtotal **\$0.01**

TICC CLO LLC - Prin Collection Subaccount

	Beginning Balance		03-May-2014	\$3,782,727.05	\$3,782,727.05
	Immaterial Rouding		05-May-2014	(\$0.34)	\$3,782,726.71
Phillips Plastics Corporation - US Term Loan	LIBOR Paydown	PHLPLSTC_USTL	05-May-2014	\$8,531.48	\$3,791,258.19
RBS Holding Company LLC - Term B Loan Non-PIK	Prime Paydown	RBSINTLDM_TLB	05-May-2014	\$2,431.94	\$3,793,690.12
TravelCLICK Inc - First Lien Term B Loan	LIBOR Paydown	TRVLCLCK_FLTB	06-May-2014	\$4,769,615.03	\$8,563,305.15
Hoffmaster Group Inc - Retired - First Lien Term Loan	LIBOR Paydown	HOFFMSTRGP_TL	09-May-2014	\$961,964.44	\$9,525,269.59
Hoffmaster Group Inc - Retired - First Lien Term Loan	LIBOR Paydown	HOFFMSTRGP_TL	09-May-2014	\$3,158,369.77	\$12,683,639.36
Hoffmaster Group Inc - Retired - First Lien Term Loan	LIBOR Paydown	HOFFMSTRGP_TL	09-May-2014	\$654,135.79	\$13,337,775.15
Otter Products LLC - Term Loan	LIBOR Paydown	OTTERPRDCT_TL	09-May-2014	\$19,570.88	\$13,357,346.03
Aricent Technologies - First Lien Initial Term Loan	Upfront Fee (Buy)	ARCNTTCHNL_TL	12-May-2014	\$7,500.00	\$13,364,846.03
Aricent Technologies - First Lien Initial Term Loan	Principal (Buy)	ARCNTTCHNL_TL	12-May-2014	(\$1,000,000.00)	\$12,364,846.03
Otter Products LLC - Term Loan	LIBOR Paydown	OTTERPRDCT_TL	13-May-2014	\$156,042.93	\$12,520,888.95
Sterling Infosystems Inc - Tranche A Term Loan	Prime Paydown	STRLNGINF_TRA	13-May-2014	\$8,851.96	\$12,529,740.91
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Paydown	STRLNGINF_TRA	13-May-2014	\$2,189,601.04	\$14,719,341.95
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Paydown	STRLNGINF_TRA	13-May-2014	\$85,515.91	\$14,804,857.86
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Paydown	STRLNGINF_TRA	13-May-2014	\$183,993.49	\$14,988,851.35
Sterling Infosystems Inc - Tranche A Term Loan	LIBOR Paydown	STRLNGINF_TRA	13-May-2014	\$76,663.95	\$15,065,515.31
NAB Holdings LLC - Term Loan Retired 05/21/2014	LIBOR Paydown	NABHOLDNG_TL	21-May-2014	\$687,737.76	\$15,753,253.07
NAB Holdings LLC - Term Loan Retired 05/21/2014	LIBOR Paydown	NABHOLDNG_TL	21-May-2014	\$5,804,758.09	\$21,558,011.16
Sportsman's Warehouse Inc - First Out Term Loan	LIBOR Paydown	SPRTSMNW_FOTL	23-May-2014	\$68,936.17	\$21,626,947.33
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	Redemption	86317AAC8	28-May-2014	\$9,282,000.00	\$30,908,947.33
Stratus Technologies Inc - 12.00% - 03/2015 EXG fr 86317AAA2 on 5/16/11	Redemption Premium	86317AAC8	28-May-2014	\$1,113,840.00	\$32,022,787.33
NAB Holdings LLC - Term Loan	Principal (Buy)	NABHLLC_FLTL	29-May-2014	(\$6,500,000.00)	\$25,522,787.33
NAB Holdings LLC - Term Loan	Upfront Fee (Buy)	NABHLLC_FLTL	29-May-2014	\$48,750.00	\$25,571,537.33
Grede II LLC - Term Loan	Prime Paydown	GREDEILLC_TL	30-May-2014	\$250,973.52	\$25,822,510.85

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
UniTek Global Services Inc - Tranche B Term Loan PIK	Facility Increase	UNITKGLB_TBPK	30-May-2014	(\$28,335.52)	\$25,794,175.33
UniTek Global Services Inc - Tranche B Term Loan PIK	Upfront Fee (Buy)	UNITKGLB_TBPK	30-May-2014	\$28,335.52	\$25,822,510.85
Grede II LLC - Term Loan	Prime Paydown	GREDEILLC_TL	02-Jun-2014	\$4,877,786.19	\$30,700,297.05
	Immaterial Rounding		03-Jun-2014	(\$0.03)	\$30,700,297.02
Otter Products LLC - Term Loan	LIBOR Paydown	OTTERPRDCT_TL	03-Jun-2014	\$2,442,386.21	\$33,142,683.23
TICC CLO LLC - Prin Collection Subaccount Subtotal				\$33,142,683.23	
TICC CLO LLC - Ramp Up					
	Beginning Balance		03-May-2014	\$0.00	\$0.00
TICC CLO LLC - Ramp Up Subtotal				\$0.00	
TICC CLO LLC - Revolver Funding					
	Beginning Balance		03-May-2014	\$562,500.00	\$562,500.00
TICC CLO LLC - Revolver Funding Subtotal				\$562,500.00	

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

Report Summary

CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
\$224,628,921.82	\$224,628,921.82	100.0%	>= 90.0%	PASS

Description	Security ID	Asset Type	Defaulted	Second Lien	Security Level	Principal Balance
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$1,000,000.00
Arsloane Acquisition LLC - First Lien Tranche B Term Loan	ARSLOANE_TRB	Loan	No	No	Senior Secured	\$6,368,000.00
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Loan	No	Yes	Second Lien	\$2,000,000.00
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$1,424,970.38
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	No	Yes	Second Lien	\$4,865,220.73
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	Loan	No	No	Senior Secured	\$4,987,500.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	No	Senior Secured	\$562,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	No	Senior Secured	\$1,927,812.50
Dell International LLC - Term B Loan	DELLINTRNTL_TB	Loan	No	No	Senior Secured	\$3,989,974.94
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	No	No	Senior Secured	\$4,648,268.45
Eligible Principal Investments		Eligible Principal Investments	No	No		\$33,142,683.23
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	No	Yes	Second Lien	\$9,400,000.00
First Data Corp - 2018B New Term Loan	1STDAT_18BNTL	Loan	No	No	Senior Secured	\$400,000.00
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	No	No	Senior Secured	\$7,000,000.00
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	Loan	No	No	Senior Secured	\$4,623,115.58
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	No	No	Senior Secured	\$7,980,000.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	No	No	Senior Secured	\$5,373,000.00
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	Loan	No	No	Senior Secured	\$4,388,369.77
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	No	No	Senior Secured	\$3,088,800.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$6,132,142.87
Mercury Payment Systems LLC - Term Loan	MRCRYPYMT_TL	Loan	No	No	Senior Secured	\$3,890,252.10
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	No	No	Senior Secured	\$4,277,601.37
Mirion Technologies Inc - New Term Loan	MIRIONTCH_NTL	Loan	No	No	Senior Secured	\$2,414,268.42
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$6,500,000.00
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	No	Senior Secured	\$5,815,000.00
NexTag Inc - Term Loan	NEXTAGINC_TL	Loan	Yes	No	Senior Secured	\$1,288,219.07
Phillips Plastics Corporation - US Term Loan	PHLPLSTC_USTL	Loan	No	No	Senior Secured	\$2,916,937.45
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	No	No	Senior Secured	\$6,418,750.00
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	No	Yes	Second Lien	\$4,872,166.55
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	No	Yes	Second Lien	\$0.00
Renfro Corporation - Tranche B Term Loan	RENFRO_TLB	Loan	No	No	Senior Secured	\$1,975,000.00

Description	Security ID	Asset Type	Defaulted	Second Lien	Security Level	Principal Balance
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	No	No	Senior Secured	\$500,000.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	Loan	No	No	Senior Secured	\$3,980,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$6,500,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDSCO_FL	Loan	No	No	Senior Secured	\$6,361,702.13
Sirius Computer Solutions Inc - Term Loan	SIRIUSCOMP_TL	Loan	No	No	Senior Secured	\$3,571,634.62
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	No	No	Senior Secured	\$3,675,159.57
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	No	Senior Secured	\$5,841,020.29
SumTotal Systems LLC - First Lien Term Loan	SUMTOTLSY_FL	Loan	No	No	Senior Secured	\$4,667,229.74
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	Yes	Second Lien	\$2,687,500.00
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$3,291,750.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	No	No	Senior Secured	\$6,320,000.00
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Loan	No	No	Senior Secured	\$7,763,080.49
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPK	Loan	No	No	Senior Secured	\$0.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$1,802,400.18
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	Yes	Second Lien	\$4,400,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	No	No	Senior Secured	\$4,000,000.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	No	No	Senior Secured	\$5,596,891.41
Grand Total						\$224,628,921.82

Concentration Limitations: (ii) Second Lien Loans

Report Summary

	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$28,224,887.28	12.6%	<= 15.0%	PASS

Description	Security ID	Asset Type	Defaulted	Second Lien	Security Level	Principal Balance
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Loan	No	Yes	Second Lien	\$2,000,000.00
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	No	Yes	Second Lien	\$4,865,220.73
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	No	Yes	Second Lien	\$9,400,000.00
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	No	Yes	Second Lien	\$4,872,166.55
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	No	Yes	Second Lien	\$0.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	Yes	Second Lien	\$2,687,500.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	Yes	Second Lien	\$4,400,000.00
Grand Total						\$28,224,887.28

Concentration Limitations: (iii) Bonds

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (iv) Letters of Credit

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (v) Seventh Highest Obligor

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	PASS
\$224,628,921.82	\$6,418,750.00	2.9%	<= 3.0%	

Affiliated Issuer

	Principal Balance
Presidio Inc	\$6,418,750.00
Grand Total	\$6,418,750.00

Concentration Limitations: (v) Fourth Highest Obligor

Report Summary	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$7,400,000.00	3.3%	<= 3.5%	PASS

Affiliated Issuer	Principal Balance
First Data Corp	\$7,400,000.00
Grand Total	\$7,400,000.00

Concentration Limitations: (v) Highest Obligor

Report Summary

	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$9,400,000.00	4.2%	<= 4.5%	PASS

Affiliated Issuer

First American Payment Systems

Principal Balance

\$9,400,000.00

Grand Total **\$9,400,000.00**

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

Report Summary	CPAinclDef	Report Total	% of CPAinclDefCL	Requirement	
	\$224,628,921.82	\$6,132,142.87	2.7%	<= 3.0%	PASS

Affiliated Issuer	Principal Balance
Jackson Hewitt Inc	\$6,132,142.87
Grand Total	\$6,132,142.87

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	PASS
	\$223,340,702.75	\$44,408,410.20	19.9%	<= 25.0%	

Description	Security ID	Asset Type	Moody's DP Rating Af CW	Principal Balance
Ascensus Inc - Second Lien Initial Term Loan	ASCENSUS_SL	Loan	Caa1	\$2,000,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	Caa1	\$9,400,000.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	***	\$6,132,142.87
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	***	\$4,872,166.55
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	***	\$0.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	***	\$5,841,020.29
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Loan	Caa2	\$7,763,080.49
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPk	Loan	Caa2	\$0.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Caa1	\$4,400,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	***	\$4,000,000.00
Grand Total				\$44,408,410.20

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$223,340,702.75	\$12,635,247.04	5.7%	<= 25.0%	PASS

Description	Security ID	Asset Type	S&P Rating Af CW	Principal Balance
RBS Holding Company LLC - Term B Loan Non-PIK	RBSINTLDM_TLB	Loan	***	\$4,872,166.55
RBS Holding Company LLC - Term B Loan PIK	RBSHLDG_TBLPK	Loan	***	\$0.00
UniTek Global Services Inc - Tranche B Term Loan Non-PIK	UNITKGLB_TBTL	Loan	CCC+	\$7,763,080.49
UniTek Global Services Inc - Tranche B Term Loan PIK	UNITKGLB_TBPk	Loan	CCC+	\$0.00
Grand Total				\$12,635,247.04

Concentration Limitations: (ix) Fixed Rate Obligations

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary	CPAinclDef	Report Total	% of CPAinclDefCL	Requirement	
	\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xii) DIP Collateral Obligations

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 5.0%	PASS

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

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

Report Summary	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$562,500.00	0.3%	<= 5.0%	PASS

Description	Security ID	Asset Type	Defaulted	Facility Type	Principal Balance
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	Delayed Draw Security	\$562,500.00
Grand Total					\$562,500.00

Concentration Limitations: (xiii) Revolving Collateral Obligations

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 3.0%	PASS

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

Concentration Limitations: (xiv) Participation Interests

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 20.0%	PASS

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

Concentration Limitations: (xv) Third Party Credit Exposure

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$6,490,312.50	2.9%	<= 30.0%	PASS

Description	Security ID	Asset Type	Defaulted	S&P Rating Bf CW	S&P Rating Af CW	Rating Type	Principal Balance
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	***	***	Per Clause (iii)(b)	\$562,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	***	***	Per Clause (iii)(b)	\$1,927,812.50
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	No	***	***	Per Clause (iii)(b)	\$4,000,000.00
Grand Total							\$6,490,312.50

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 5.0%	PASS

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

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$0.00	0.0%	<= 2.5%	PASS

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

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

Report Summary

	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$15,379,415.58	6.8%	<= 15.0%	PASS

Industry	Principal Balance
Telecommunications	\$15,379,415.58
Grand Total	\$15,379,415.58

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	PASS
\$224,628,921.82	\$28,437,225.90	12.7%	<= 17.5%	

Industry	Principal Balance
Electronics/electrical	\$28,437,225.90
Grand Total	\$28,437,225.90

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	PASS
\$224,628,921.82	\$38,532,743.41	17.2%	<= 20.0%	

Industry	Principal Balance
Business equipment & services	\$38,532,743.41
Grand Total	\$38,532,743.41

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

Report Summary

	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$15,379,415.58	6.8%	<= 15.0%	PASS

Industry	Principal Balance
CORP - Telecommunications	\$15,379,415.58
Grand Total	\$15,379,415.58

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
\$224,628,921.82	\$28,437,225.90	12.7%	<= 17.5%	PASS

Industry	Principal Balance
CORP - High Tech Industries	\$28,437,225.90
Grand Total	\$28,437,225.90

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

Report Summary

CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	PASS
\$224,628,921.82	\$33,884,474.96	15.1%	<= 20.0%	

Industry	Principal Balance
CORP - Services: Business	\$33,884,474.96
Grand Total	\$33,884,474.96

Concentration Limitations: (xxiv) Cov-Lite Loans

Report Summary	CPAincIDef	Report Total	% of CPAincIDefCL	Requirement	
	\$224,628,921.82	\$33,624,980.57	15.0%	<= 20.0%	PASS

Description	Security ID	Asset Type	Defaulted	Cov-Lite	Principal Balance
BMC Software Finance Inc - Initial US Term Loan	BMCSFTWRE_TL	Loan	No	Yes	\$4,987,500.00
Dell International LLC - Term B Loan	DELLINTRNTL_TB	Loan	No	Yes	\$3,989,974.94
Global Tel Link Corp - First Lien Term Loan	GLBLTELLNK_FL	Loan	No	Yes	\$4,623,115.58
Immucor Inc - Term B-2 Loan	IMMUCOR_TL	Loan	No	Yes	\$4,388,369.77
New Breed Inc - Term Loan	NEWBREDINC_TL	Loan	No	Yes	\$5,815,000.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	SECURUSTCH_FL	Loan	No	Yes	\$3,980,000.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	Yes	\$5,841,020.29
Grand Total					\$33,624,980.57

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

Report Summary	CPAInclDef	Report Total	% of CPAInclDefCL	Requirement	
	\$224,628,921.82	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 20%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 20%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 20%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 20%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 13%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 8%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 15.0%	PASS

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

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$223,340,702.75	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$223,340,702.75	\$0.00	0.0%	<= 5.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 0.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 20%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 10%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 10%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 10%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0%	<= 5%	PASS

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

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$223,340,702.75	\$0.00	0%	<= 5%	PASS

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

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$223,340,702.75	\$0.00	0%	<= 5%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary

CPAexclDef	Report Total	% of CPAexclDef	Requirement	
\$223,340,702.75	\$0.00	0.0%	<= 5.0%	PASS

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

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$223,340,702.75	\$0.00	0.0%	<= 5.0%	PASS

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

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

Report Summary	CPAexclDef	Report Total	% of CPAexclDef	Requirement	
	\$223,340,702.75	\$0.00	0.0%	<= 0.0%	PASS

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

TRANSACTION	TICC CLO, LLC
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CDO Monitor As of:	03-Jun-14
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Rated Class	Rated Par Balance	Initial Rating	Shadow	Scenario Default Rate	CurrentBreakEven	CDO Monitor Test Results
A	\$ 101,250,000	AAA		60.52%	80.65%	PASS

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

Weighted Average Spread	6.54%
OC Trigger	0.00%
Weighted Average Recovery	0.00%
Weighted Average Price	0.00

Cash and Estimated Value of Defaulted Assets	34,430,902
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POOL CHARACTERISTICS		
	Statistics for the Entire Portfolio	Statistics for the Portfolio's Long Positions
Number of entries	44	
Number of obligors	40	40
Total principal balance	\$190,198,019.54	\$190,198,019.54
Performing	\$190,198,019.54	\$190,198,019.54
Defaulted	\$0.00	
Cash Balance	\$0.00	
Weighted Average Maturity (years)	4.475	4.475
Weighted Average Rating	NR	
DM (S&P Default Measure)		
VM (S&P Variability Measure)		
CM (S&P Correlation Measure)		

TICC CLO LLC

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

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

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