

**November 24, 2014**

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

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

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

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

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

**RE: Payment Report Dated November 4, 2014**

Dear Colleagues:

Pursuant to Section 10.7(a) of the TICC CLO 2012-1 LLC Indenture, dated as of August 23, 2012, enclosed please find the Payment Report for the period from and including **October 3, 2014** to and including **November 4, 2014**.

Sincerely,

TICC CLO 2012-1 LLC,

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



Saul Rosenthal

President

**Issuer Order**

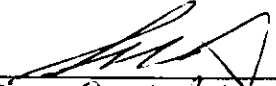
The Bank of New York Mellon Trust Company,  
National Association  
601 Travis Street,  
17<sup>th</sup> Floor  
Houston, TX 77002  
Attention: Global Corporate Trust – TICC CLO 2012-1 LLC

Re: The risk retention letter, dated as of November 24, 2014 (the "Retention Letter"), from TICC Capital Corp. (the "Retention Provider") to Guggenheim Securities, LLC and TICC CLO 2012-1 LLC

The Issuer hereby directs The Bank of New York Mellon Trust Company, National Association (the "Trustee") to post to its internet website initially located at [gctinvestorreporting@bnymellon.com](mailto:gctinvestorreporting@bnymellon.com), the Article 122a Certification completed by the Collateral Manager and attached hereto as Annex A, along with the Monthly Report or the Distribution Report, as applicable. The Issuer acknowledges that by the posting of the Article 122a Certification, the Trustee does not make any representation as to the accuracy of the statements contained therein.

TICC CLO 2012-1 LLC,  
as Issuer

By: TICC Capital Corp., its designated manager

By:   
Name: Saul Rosenthal  
Title: President

**Article 122a Certification**

11/29, 2014

The Bank of New York Mellon Trust Company,  
National Association  
601 Travis Street,  
17<sup>th</sup> Floor  
Houston, TX 77002  
Attention: Global Corp Trust – TICC CLO 2012-1 LLC

TICC CLO 2012-1 LLC  
8 Sound Shore Drive  
Suite 255  
Greenwich, CT 06830  
Attention: Saul Rosenthal

Re: The risk retention letter, dated as of November 24, 2014 (the "Retention Letter"), from TICC Capital Corp. (the "Retention Provider") to Guggenheim Securities, LLC and TICC CLO 2012-1 LLC


Ladies and Gentlemen,

In accordance with the Retention Letter, the Retention Provider hereby [ confirms] / [ does not confirm], its ongoing direct holding of a retained net economic interest in the transaction in the form of holding a minimum principal amount of Subordinated Notes required by Article 122a and that such retained net economic interest in the Subordinated Notes is not subject to any credit risk mitigation, any short positions or any other hedge (in each case, to the extent not permitted by Article 122a). By the posting of this Article 122a Certification, the Trustee makes no representation as to the accuracy of the statements contained herein and has not independently verified the accuracy of such statements.

Very Truly Yours,

TICC Capital Corp.

By:

  
Name: Saul Rosenthal  
Title: President

**TICC CLO 2012-1 LLC**  
**Distribution Date Report**  
**Relating to November 25, 2014 Payment Date**

The Bank of New York Mellon  
as Trustee and Collateral Agent  
601 Travis, 16th Floor  
Houston, Texas 77002  
Attn: Global Corporate Trust Division

TICC Capital Corp  
8 Sound Shore Drive, Suite 255  
Greenwich, Connecticut 06830  
Attention: Saul Rosenthal

Guggenheim Securities LLC  
135 East 57th Street  
7th Floor  
New York, NY 10022  
Attention: The Directors

Moody's Investors Service, Inc.  
7 World Trade Center  
New York, New York 10007  
Attn: CLO/CBO Monitoring  
7 World Trade Center

Standard & Poor's  
55 Water Street, 41st Floor  
New York, NY 10041-0003  
Attn: Asset Backed-CBO/CLO Surveillance

The Notes may be beneficially owned only by Persons that (a) (i) are Qualified Purchasers who are not U.S. persons (within the meaning of Regulation S under the United States Securities Act of 1933, as amended) and are purchasing their beneficial interest in an offshore transaction (as defined in Regulation S) or (ii) are Qualified Institutional Buyers or Institutional Accredited Investors and, in either case, are Qualified Purchasers and (b) can make the representations set forth in Section 2.5 of the Indenture or the appropriate Exhibit to the Indenture. Beneficial ownership interests in the Rule 144A Global Secured Notes may be transferred only to a Person that is both a Qualified Institutional Buyer and a Qualified Purchaser and that can make the representations referred to in clause (b) of the preceding sentence. The Issuer has the right to compel any beneficial owner of an interest in Rule 144A Global Secured Notes that does not meet the qualifications set forth in the preceding sentence to sell its interest in such Notes, or may sell such interest on behalf of such owner, pursuant to Section 2.11. Each holder receiving this report agrees to keep all non-public information herein confidential and not to use such information for any purpose other than its evaluation of its investment in the Notes; provided that any holder may provide such information on a confidential basis to any prospective purchaser of such holder's Notes that is permitted by the terms of the Indenture to acquire such holder's Notes and that agrees to keep such information confidential in accordance with the terms of the Indenture.

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

RE: TICC CLO 2012-1 LLC

The Issuer shall render an accounting (each a "Distribution Report"), determined as of the close of business on each Determination Date preceding a Payment Date, and shall make available such Distribution Report to the Trustee, the Collateral Manager, the Initial Purchaser, each Beneficial Owner, each Rating Agency and any other Holder shown on the Register of a Note not later than the Business Day preceding the related Payment Date. The Distribution Report shall contain the following information:

(i) the information required to be in the Monthly Report pursuant to Section 10.6(a);

See Attached Report

(ii) (a) the Aggregate Outstanding Amount of the Secured Notes at the beginning of the Interest Accrual Period and such amount as a percentage of the original Aggregate Outstanding Amount of the Secured Notes,

Aggregate Amount Outstanding at the beginning of the period	Percentage of Original Principal
\$176,000,000.00	100%
\$20,000,000.00	100%
\$23,000,000.00	100%
\$21,000,000.00	100%

(i) Class A-1 Senior Secured Floating Rate Notes  
(ii) Class B-1 Senior Secured Floating Rate Notes  
(iii) Class C-1 Secured Deferrable Floating Rate Note  
(iv) Class D-1 Secured Deferrable Floating Rate Note

(b) (b) the amount of principal payments to be made on the Secured Notes on the next Payment Date, the amount of any Deferred Interest on the Class C-1 Notes and the Class D-1 Notes and the Aggregate Outstanding Amount of the Secured Notes after giving effect to the principal payments, if any, on the next Payment Date and such amount as a percentage of the original Aggregate Outstanding Amount of the Secured Notes of such Class and

Principal Payments
\$0.00
\$0.00
\$0.00
\$0.00

(i) Class A-1 Senior Secured Floating Rate Notes  
(ii) Class B-1 Senior Secured Floating Rate Notes  
(iii) Class C-1 Secured Deferrable Floating Rate Note  
(iv) Class D-1 Secured Deferrable Floating Rate Note

Deferred Interest
\$0.00
\$0.00

(i) Class C-1 Deferred Interest  
(ii) Class D-1 Deferred Interest

Aggregate Amount Outstanding at the end of the period	Percentage of Original Principal
\$176,000,000.00	100%
\$20,000,000.00	100%
\$23,000,000.00	100%
\$21,000,000.00	100%

(i) Class A-1 Senior Secured Floating Rate Notes  
(ii) Class B-1 Senior Secured Floating Rate Notes  
(iii) Class C-1 Secured Deferrable Floating Rate Note  
(iv) Class D-1 Secured Deferrable Floating Rate Note

(c) the Aggregate Outstanding Amount of the Subordinated Notes at the beginning of the Interest Accrual Period and such amount as a percentage of the original Aggregate Outstanding Amount of the Subordinated Notes, the amount of payments, if any, to be made on the Subordinated Notes on the next Payment Date, and the Aggregate Outstanding Amount of the Subordinated Notes after giving effect to such payments, if any, on the next Payment Date and such amount as a percentage of the original Aggregate Outstanding Amount of the Subordinated Notes;

Subordinated Notes	Aggregate Amount Outstanding at the beginning of the period	Percentage of Original Principal
	\$80,000,000.00	100%
Interest Payments	\$4,081,174.71	
Principal Payments	\$0.00	

Aggregate Outstanding Amount at the end of the period	Percentage of Original Principal
\$80,000,000.00	100%

(iii) the Interest Rate (including LIBOR for such Interest Accrual Period and the spread specified in Section 2.3) and accrued interest for the Secured Notes for such Payment Date;

(i) Class A-1 Senior Secured Floating Rate Notes	1.98490%	\$892,763.91
(ii) Class B-1 Senior Secured Floating Rate Notes	3.73490%	\$190,894.89
(iii) Class C-1 Secured Deferrable Floating Rate Note	4.98490%	\$293,001.34
(iv) Class D-1 Secured Deferrable Floating Rate Note	5.98490%	\$321,189.63

(iv) the amounts payable pursuant to each clause of Section 11.1(a)(i) and each clause of Section 11.1(a)(ii) or each clause of Section 11.1(a)(iii), as applicable, on the related Payment Date;

Section 11.1(a)(i)

(A)

(1) first, to the payment of Taxes and governmental fees owing by the Issuer, if any, and \$0.00

(2) second, to the payment of the accrued and unpaid Administrative Expenses, in the priority stated in the definition thereof, up to the Administrative Expense Cap (except as otherwise expressly provided in connection with any Optional Redemption or Tax Redemption); provided that the aggregate amount of Administrative Expenses paid from the Supplemental Expense Reserve Account (together with any Administrative Expenses paid pursuant to this Section 11.1(a)(i)(A), Section 11.1(a)(ii)(A) and Section 11.1(a)(iii)(A)) on any four consecutive Payment Dates shall not exceed the Administrative Expense Cap in the aggregate for such four consecutive Payment Dates; \$17,986.93

(B)

to the payment of the Senior Collateral Management Fee, if any, due and payable to the Collateral Manager pursuant to the Collateral Management Agreement (together with interest on any portion of any due and payable Senior Collateral Management Fee that was not paid on any previous Payment Date due to insufficient Interest Proceeds or Principal Proceeds (and such fee was not voluntarily waived by the Collateral Manager), at the rate of LIBOR per annum (calculated on the basis of the actual number of days elapsed in the applicable Interest Accrual Period divided by 360)); \$0.00

(C)

to the payment of accrued and unpaid interest on the Class A-1 Notes; \$892,763.91

(D)

to the payment of accrued and unpaid interest on the Class B-1 Notes; \$190,894.89

(E)

on or after the Effective Date, if either of the Class A/B Coverage Tests is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class A/B Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (E); \$0.00

(F)

to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class C-1 Notes; \$293,001.34

(G)	on or after the Effective Date, if either of the Class C-1 Coverage Tests is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class C-1 Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (G);	<u>\$0.00</u>
(H)	to the payment of any Deferred Interest on the Class C-1 Notes;	<u>\$0.00</u>
(I)	to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class D-1 Notes;	<u>\$321,189.63</u>
(J)	on or after the Effective Date, if either of the Class D-1 Coverage Tests is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class D-1 Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (J);	<u>\$0.00</u>
(K)	to the payment of any Deferred Interest on the Class D-1 Notes;	<u>\$0.00</u>
(L)	If, with respect to any Payment Date following the Effective Date, either (x) Moody's has not yet confirmed its Initial Rating of the Secured Notes pursuant to Section 7.18(e) (unless the Issuer or the Collateral Manager has provided a Passing Report to Moody's) or (y) S&P has not yet confirmed satisfaction of the S&P Rating Condition pursuant to Section 7.18(e), amounts available for distribution pursuant to this clause (L) shall be used for application in accordance with the Note Payment Sequence on such Payment Date in an amount sufficient to satisfy the Moody's Rating Condition and/or the S&P Rating Condition, as applicable;	<u>\$0.00</u>
(M)	on or after the Effective Date and during the Reinvestment Period, if the Interest Diversion Test is not satisfied on the related Determination Date, to the Collection Account as Principal Proceeds for the purchase of additional Collateral Obligations, an amount equal to the minimum amount that needs to be added to the Adjusted Collateral Principal Amount in order to cause the Interest Diversion Test to be satisfied;	<u>\$0.00</u>
(N)	to the payment of  (1) first, the Subordinated Collateral Management Fee, if any, due and payable to the Collateral Manager pursuant to the Collateral Management Agreement (together with interest on any portion of any due and payable Subordinated Collateral Management Fee that was not paid on any previous Payment Date due to insufficient Interest Proceeds or Principal Proceeds (and such fee was not voluntarily deferred or waived by the Collateral Manager), at the rate of LIBOR per annum (calculated on the basis of the actual number of days elapsed in the applicable Interest Accrual Period divided by 360)); and	<u>\$0.00</u>
(O)	(2) second, at the election of the Collateral Manager, to the payment of any previously deferred Subordinated Collateral Management Fees, the deferral of which has been rescinded by the Collateral Manager, until such amount has been paid in full (together with interest on such previously deferred Subordinated Collateral Management Fees (to the extent not voluntarily waived by the Collateral Manager), at the rate of LIBOR per annum (calculated on the basis of the actual number of days elapsed in the applicable Interest Accrual Period divided by 360));	<u>\$0.00</u>
(P)	to the payment (in the same manner and order of priority stated therein) of any Administrative Expenses not paid pursuant to clause (A)(2) above due to the limitation contained therein;	<u>\$37,852.39</u>
(Q)	to the Supplemental Expense Reserve Account, an amount equal to the minimum amount necessary in order to cause the amount on deposit in the Supplemental Expense Reserve Account to equal the Supplemental Expense Reserve	<u>\$45,237.22</u>
(R)	to the payment of the Holders of the Subordinated Notes, on a pro rata basis, until such Holders have realized a Subordinated Notes Internal Rate of Return of 15%; and	<u>\$4,091,174.71</u>
	any remaining Interest Proceeds shall be paid as follows:  (1) 20% of such remaining Interest Proceeds to the Collateral Manager as the Incentive Collateral Management Fee, if the Incentive Collateral Management Fee is due and payable to the Collateral Manager pursuant to the Collateral Management Agreement and	<u>\$0.00</u>
	(2) 80% of such remaining Interest Proceeds to the Holders of the Subordinated Notes as interest, on a pro rata basis.	<u>\$0.00</u>

Section 11.1(a)(ii)

On each Payment Date, unless an Enforcement Event has occurred and is continuing, Principal Proceeds on deposit in the Collection Account that are received on or before the related Determination Date and that are transferred to the Payment Account (which will not include (i) amounts required to meet funding requirements with respect to Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations that are deposited in the Revolver Funding Account or (ii) during the Reinvestment Period, Principal Proceeds that have previously been reinvested in Collateral Obligations or Principal Proceeds which the Issuer has entered into any commitment to reinvest in Collateral Obligations) shall be applied in the following order of priority:

	(i) amounts required to meet funding requirements with respect to Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations that are deposited in the Revolver Funding Account or (unless not already deducted from Principal Proceeds)	<u>\$0.00</u>
	(ii) To reinvestment (unless not already deducted from Principal Proceeds)	<u>\$0.00</u>
(A)	to pay the amounts referred to in clauses (A) through (D) of Section 11.1(a)(i) (and in the same manner and order of priority stated therein), but only to the extent not paid in full thereunder; provided that the aggregate amount of Administrative Expenses paid from the Supplemental Expense Reserve Account (together with any Administrative Expenses paid pursuant to Section 11.1(a)(i)(A), this Section 11.1(a)(ii)(A) and Section 11.1(a)(iii)(A)) on any four consecutive Payment Dates shall not exceed the Administrative Expense Cap in the aggregate for such four consecutive Payment Dates;	<u>\$0.00</u>
(B)	to pay the amounts referred to in Section 11.1(a)(i)(E) but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class A-1 Notes and the Class B-1 Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (B);	<u>\$0.00</u>
(C)	to pay the amounts referred to in Section 11.1(a)(i)(F) to the extent not paid in full thereunder, only to the extent that the Class C-1 Notes are the Controlling Class;	<u>\$0.00</u>
(D)	to pay the amounts referred to in Section 11.1(a)(i)(G) but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class C-1 Notes to be met as of the related Determination Date;	<u>\$0.00</u>
(E)	to pay the amounts referred to in Section 11.1(a)(i)(H) to the extent not paid in full thereunder, only to the extent that the Class C-1 Notes are the Controlling Class;	<u>\$0.00</u>
(F)	to pay the amounts referred to in Section 11.1(a)(i)(I) to the extent not paid in full thereunder, only to the extent that the Class D-1 Notes are the Controlling Class;	<u>\$0.00</u>
(G)	to pay the amounts referred to in Section 11.1(a)(i)(J) but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class D-1 Notes to be met as of the related Determination Date;	<u>\$0.00</u>
(H)	to pay the amounts referred to in Section 11.1(a)(i)(K) to the extent not paid in full thereunder, only to the extent that the Class D-1 Notes are the Controlling Class;	<u>\$0.00</u>
(I)	with respect to any Payment Date following the Effective Date, if after the application of amounts referred to in Section 11.1(a)(i)(L) either (x) Moody's has not yet confirmed its Initial Rating of the Secured Notes pursuant to Section 7.18(e) (unless the issuer or the Collateral Manager has provided a Passing Report to Moody's) or (y) S&P has not yet confirmed satisfaction of the S&P Rating Condition pursuant to Section 7.18(e), amounts available for distribution pursuant to this clause (I) shall be used for application in accordance with the Note Payment Sequence on such Payment Date in an amount sufficient to satisfy the Moody's Rating Condition and/or the S&P Rating Condition, as applicable;	<u>\$0.00</u>
(J)	(1) If such Payment Date is a Redemption Date, to make payments in accordance with the Note Payment Sequence, and (2) on any other Payment Date, to make payments in the amount of the Special Redemption Amount, if any, at the election of the Collateral Manager, in accordance with the Note Payment Sequence;	<u>\$0.00</u>
(K)	Proceeds to invest in Eligible Investments (pending the purchase of additional Collateral Obligations) and/or to the purchase of additional Collateral Obligations	<u>\$24,580,630.55</u>



(L)	after the Reinvestment Period, to make payments in accordance with the Note Payment Sequence;	<u>\$0.00</u>
(M)	after the Reinvestment Period, to pay the amounts referred to in Section 11.1(a)(i)(N) only to the extent not already paid (in the same manner and order of priority stated therein);	<u>\$0.00</u>
(N)	after the Reinvestment Period, to pay the amounts referred to in Section 11.1(a)(i)(O) only to the extent not already paid (in the same manner and order of priority stated therein);	<u>\$0.00</u>
(O)	after the Reinvestment Period, to the payment of the Holders of the Subordinated Notes, on a pro rata basis, until such Holders have realized a Subordinated Notes Internal Rate of Return of 15%;	<u>\$0.00</u>
(P)	after the Reinvestment Period, any remaining Principal Proceeds shall be paid as follows:	<u>\$0.00</u>
	(1) 20% of such remaining Principal Proceeds to the Collateral Manager as the Incentive Collateral Management Fee, if the Incentive Collateral Management Fee is due and payable to the Collateral Manager pursuant to the Collateral Management Agreement and	<u>\$0.00</u>
	(2) 80% of such remaining Principal Proceeds to the Holders of the Subordinated Notes, on a pro rata basis, until the Aggregate Outstanding Amount of the Subordinated Notes is reduced to zero; and	<u>\$0.00</u>
(Q)	to pay the balance to the issuer.	<u>\$0.00</u>
<b>Section 11.1(a)(iii)</b>		
(A)	to the payment of	
	(1) first, to the payment of Taxes and governmental fees owing by the issuer, if any, and	<u>\$0.00</u>
	(2) second, to the payment of the accrued and unpaid Administrative Expenses, in the priority stated in the definition thereof, up to the Administrative Expense Cap; provided that the aggregate amount of Administrative Expenses paid from the Supplemental Expense Reserve Account (together with any Administrative Expenses paid pursuant to Section 11.1(a)(i)(A), Section 11.1(a)(ii)(A) and this Section 11.1(a)(iii)(A)) on any four consecutive Payment Dates shall not exceed the Administrative Expense Cap in the aggregate for such four consecutive Payment Dates;	<u>\$0.00</u>
(B)	to the payment of the Senior Collateral Management Fee, if any, due and payable to the Collateral Manager pursuant to the Collateral Management Agreement (together with interest on any portion of any due and payable Senior Collateral Management Fee that was not paid on any previous Payment Date due to insufficient Interest Proceeds or Principal Proceeds (and such fee was not voluntarily waived by the Collateral Manager), at the rate of LIBOR per annum (calculated on the basis of the actual number of days elapsed in the applicable Interest Accrual Period divided by 360));	<u>\$0.00</u>
(C)	to the payment of accrued and unpaid interest on the Class A-1 Notes;	<u>\$0.00</u>
(D)	to the payment of principal of the Class A-1 Notes, until the Class A-1 Notes have been paid in full;	<u>\$0.00</u>
(E)	to the payment of accrued and unpaid interest on the Class B-1 Notes;	<u>\$0.00</u>
(F)	to the payment of principal of the Class B-1 Notes, until the Class B-1 Notes have been paid in full;	<u>\$0.00</u>
(G)	to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class C-1 Notes;	<u>\$0.00</u>
(H)	to the payment of Deferred Interest on the Class C-1 Notes;	<u>\$0.00</u>
(I)	to the payment of principal of the Class C-1 Notes, until the Class C-1 Notes have been paid in full;	<u>\$0.00</u>
(J)	to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class D-1 Notes;	<u>\$0.00</u>
(K)	to the payment of Deferred Interest on the Class D-1 Notes;	<u>\$0.00</u>
(L)	to the payment of principal of the Class D-1 Notes, until the Class D-1 Notes have been paid in full;	<u>\$0.00</u>
(M)	to the payment of	<u>\$0.00</u>

(1) first, the Subordinated Collateral Management Fee, if any, due and payable to the Collateral Manager pursuant to the Collateral Management Agreement (together with interest on any portion of any due and payable Subordinated Collateral Management Fee that was not paid on any previous Payment Date due to insufficient Interest Proceeds or Principal Proceeds (and such fee was not voluntarily deferred or waived by the Collateral Manager), at the rate of LIBOR per annum (calculated on the basis of the actual number of days elapsed in the applicable Interest Accrual Period divided by 360)); and

\$0.00

(2) second, at the election of the Collateral Manager, to the payment of any previously deferred Subordinated Collateral Management Fees, the deferral of which has been rescinded by the Collateral Manager, until such amount has been paid in full (together with interest on such previously deferred Subordinated Collateral Management Fees (to the extent not voluntarily waived by the Collateral Manager), at the rate of LIBOR per annum (calculated on the basis of the actual number of days elapsed in the applicable Interest Accrual Period divided by 360));

\$0.00

(N) to the payment of (in the same manner and order of priority stated therein) any Administrative Expenses not paid pursuant to clause (A)(2) above due to the limitation contained therein;

\$0.00

(O) to the payment of the Holders of the Subordinated Notes, on a pro rata basis, until such Holders have realized a Subordinated Notes Internal Rate of Return of 15%;

\$0.00

(P) any remaining proceeds shall be paid as follows:

\$0.00

(1) 20% of such remaining proceeds to the Collateral Manager as the Incentive Collateral Management Fee, if the Incentive Collateral Management Fee is due and payable to the Collateral Manager pursuant to the Collateral Management Agreement and

\$0.00

(2) 80% of such remaining proceeds to the Holders of the Subordinated Notes, on a pro rata basis, until the Aggregate Outstanding Amount of the Subordinated Notes is reduced to zero; and

\$0.00

(Q) to pay the balance to the Issuer.

\$0.00

(v) for the Collection Account:

the Balance on deposit in the Collection Account at the end of the related Collection Period (or, with respect to the Interest Collection Subaccount, the next Business Day);

\$30,470,731.57

the amounts payable from the Collection Account to the Payment Account, in order to make payments pursuant to Section 11.1(a)(i) and Section 11.1(a)(ii) on the next Payment Date (net of amounts which the Collateral Manager intends to re-invest in additional Collateral Obligations pursuant to Article XII); and

\$5,890,101.02

the Balance remaining in the Collection Account immediately after all payments and deposits to be made on such Payment Date; and

\$24,580,630.55

(vi) such other information as the Collateral Manager may reasonably request.

See Attached Report

Each Distribution Report shall constitute instructions to the Trustee to withdraw funds from the Payment Account and pay or transfer such amounts set forth in such Distribution Report in the manner specified and in accordance with the priorities established in Section 11.1 and Article XIII.

TICC CLO 2012-1 LLC

By: TICC Capital Corp., Collateral Manager



Date: November 24, 2014

# TICC CLO 2012-1 LLC

SP Monitor as of 11/04/2014

Rated Class	Rated Par Balance	Initial Rating	Shadow	Scenario Default Rate	CurrentBreakEven	CDO Monitor Test Results
A-1	\$176,000,000	AAA		52.60%	74.64%	PASS
B-1	\$ 20,000,000	AA		48.38%	74.53%	PASS
C-1	\$ 23,000,000	A		45.66%	69.16%	PASS
D-1	\$ 21,000,000	BBB		39.33%	59.12%	PASS

# TICC CLO 2012-1 LLC

As Of 04-Nov-2014 Scenario : Initial

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# Portfolio Assets: Requirements Summary

## Requirements Summary

	Outcome	Requirement	Result
<b>Collateral Quality</b>			
Maximum Moody's Weighted Average Rating Factor Test	3285	<=3315	PASS
Minimum Weighted Average Coupon Test	36.06%	>=7.00%	PASS
Minimum Weighted Average Moody's Recovery Rate Test	47.1%	>= 41.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test			PASS
Minimum Weighted Average S&P Recovery Rate Test - Class A-1	38.4%	>= 32.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class B-1	46.8%	>= 39.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class C-1	52.1%	>= 44.25%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class D-1	58.1%	>= 46.50%	PASS
Minimum Weighted Average Spread Test	6.35%	>=6.25%	PASS
Moody's Diversity Test	22	>=20	PASS
Weighted Average Life Test	4.56	<=5.75	PASS
<b>Concentration Limitation</b>			
Concentration Limitation: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments	100.0%	>= 90.0%	PASS
Concentration Limitation: (ii) Second Lien Loans	10.9%	<= 15.0%	PASS
Concentration Limitation: (iii) Bonds	0.0%	<= 10.0%	PASS
Concentration Limitation: (iv) Fourth highest Obligor	3.2%	<= 3.5%	PASS
Concentration Limitation: (iv) Highest Obligor	3.8%	<= 4.0%	PASS
Concentration Limitation: (iv) Seventh highest Obligor	3.0%	<= 3.0%	PASS
Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans	0.0%	<= 5.0%	PASS
Concentration Limitation: (v) Highest Obligor having Moody's Rating based on credit estimates and/or private ratings, per clause (a)	3.0%	<= 3.0%	PASS
Concentration Limitation: (vi) Moody's Default Probability Rating of "Caa1" or below (other than a Defaulted Obligation)	9.7%	<= 20.0%	PASS
Concentration Limitation: (vii) S&P Rating of "CCC+" or below (other than a Defaulted Obligation)	0.3%	<= 12.5%	PASS
Concentration Limitation: (viii) Fixed Rate Obligations	0.3%	<= 5.0%	PASS

## Asset Information

Defaulted Obligations \$3,429,697.15

## Liability Information

Tranche	Commitment	Outstanding
Class A-1 Notes	\$176,000,000.00	\$176,000,000.00
Class B-1 Notes	\$20,000,000.00	\$20,000,000.00
Class C-1 Notes	\$23,000,000.00	\$23,000,000.00
Class C-1 Notes Deferred Interest	\$0.00	\$0.00
Class D-1 Notes	\$21,000,000.00	\$21,000,000.00
Class D-1 Notes Deferred Interest	\$0.00	\$0.00
Subordinated Notes	\$80,000,000.00	\$80,000,000.00
	\$320,000,000.00	\$320,000,000.00

\* Deferred Interests or Participating Payments are excluded from totals

## Portfolio Assets: Requirements Summary

Outcome Requirement Result

### Concentration Limitation

Concentration Limitation: (x) Collateral Obligations that have a portion that may be convertible into or exchangeable for an Equity Security	0.0%	<= 10.0%	PASS
Concentration Limitation: (xi) DIP Collateral Obligations	0.0%	<= 5.0%	PASS
Concentration Limitation: (xii) Delayed Drawdown Collateral Obligations or Revolving Collateral Obligations	0.0%	<= 10.0%	PASS
Concentration Limitation: (xii) Revolving Collateral Obligations	0.0%	<= 3.0%	PASS
Concentration Limitation: (xiii) Participation Interests	0.0%	<= 20.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure	0.0%	<= 20.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: A)	0.0%	<= 5.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: A+)	0.0%	<= 5.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA)	0.0%	<= 10.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA+)	0.0%	<= 10.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AA-)	0.0%	<= 10.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Aggregate Limit (S&P: AAA)	0.0%	<= 20.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: A):	0.0%	<= 5.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: A+):	0.0%	<= 5.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA):	0.0%	<= 10.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA+):	0.0%	<= 10.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AA-):	0.0%	<= 10.0%	PASS
Concentration Limitation: (xiv) Third Party Credit Exposure - Individual Limit (S&P: AAA):	0.0%	<= 20.0%	PASS
Concentration Limitation: (xix) Domiciled in all Tax Jurisdictions in the aggregate	0.0%	<= 2.5%	PASS
Concentration Limitation: (xv) S&P Rating Derived from a Moody's Rating per Clause (iii)(a)	0.0%	<= 10.0%	PASS
Concentration Limitation: (xvi) S&P Rating based on credit estimates per Clause (iii)(b)	5.6%	<= 20.0%	PASS
Concentration Limitation: (xvii) Moody's Rating Per Clauses (e)(i)(A) or (e)(i)(B)	0.0%	<= 10.0%	PASS

## Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
<b>Concentration Limitation</b>			
Concentration Limitation: (xviii) Domiciled outside the United States	2.2%	<= 5.0%	PASS
Concentration Limitation: (xx) Fourth highest S&P Industry Classification	10.0%	<= 15.0%	PASS
Concentration Limitation: (xx)(x) Highest S&P Industry Classification	18.8%	<= 20.0%	PASS
Concentration Limitation: (xx)(y) Third highest S&P Industry Classification	14.4%	<= 17.5%	PASS
Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification	9.9%	<= 15.0%	PASS
Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification	18.8%	<= 20.0%	PASS
Concentration Limitation: (xxi)(y) Third highest Moody's Industry Classification	11.4%	<= 17.5%	PASS
Concentration Limitation: (xxii) Collateral Obligations that pay interest at least annually, but less frequently than quarterly	0.0%	<= 10.0%	PASS
Concentration Limitation: (xxiii) Cov-Lite Loans	7.6%	<= 10.0%	PASS
Concentration Limitation: (xxiv) Long Dated Obligations	0.0%	<= 0.0%	PASS
Concentration Limitation: (xxv) Middle Market Loans	1.6%	<= 25.0%	PASS
Concentration Limitation: (xxvi) Collateral Obligations with indicative pricing from one or more Approved Third Party Pricing Services	100.0%	>= 90.0%	PASS
<b>Counterparty Criteria</b>			
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1	0.0%	<= 12.5%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2	0.0%	<= 0.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1	0.0%	<= 7.5%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa	0.0%	<= 20.0%	PASS

## Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
<b>Counterparty Criteria</b>			
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1:	0.0%	<= 10.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2:	0.0%	<= 0.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2 and P1:	0.0%	<= 5.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa1:	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa2:	0.0%	<= 20.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa3:	0.0%	<= 15.0%	PASS
Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aaa:	0.0%	<= 20.0%	PASS
<b>Coverage</b>			
Class A/B Interest Coverage Test	541.88%	>= 160.00%	PASS
Class A/B Overcollateralization Ratio Test	162.33%	>= 152.50%	PASS
Class C-1 Interest Coverage Test	426.55%	>= 140.00%	PASS
Class C-1 Overcollateralization Ratio Test	145.29%	>= 136.50%	PASS
Class D-1 Interest Coverage Test	345.86%	>= 120.00%	PASS
Class D-1 Overcollateralization Ratio Test	132.57%	>= 126.00%	PASS
Interest Diversion Test	132.57%	>= 126.00%	PASS
<b>Summary</b>			
Portfolio Assets: Discounted Obligations (z) Purchased at less than 75% per clause (y)	0.00%	<= 2.50%	PASS
Portfolio Assets: Discounted Obligations (z) Purchased per clause (y)	0.00%	<= 5.00%	PASS
Portfolio Assets: Discounted Obligations (z) Purchased per clause (y) since Closing Date	0.00%	<= 10.00%	PASS
Portfolio Assets: Discretionary Reason For Sale	7.78%	<= 20.00%	PASS
Portfolio Assets: Moody's Derived Rating Per Clause (e)(i)(C)(ii)	0.00%	<= 5.00%	PASS
Portfolio Assets: Moody's Rating via RiskCalc Application	\$0.00	\$63,965,137.07	PASS

# Portfolio Assets: Asset Information

Total Number of Assets

49

Total Number of Equity

1

Security	Asset ID	Security Type	Par Amount	Principal Balance	Moody's Rating	Moody's DP Rating	S&P Rating	All-In Rate	Index Spread	Maturity Date	% CPA
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Term Loan	\$6,550,216.84	\$6,550,216.84	B2	B2	B	4.5032%	3.5000%	06-Feb-2019	2.0481%
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Term Loan	\$8,977,500.00	\$8,977,500.00	B1	B2	B	5.5000%	4.5000%	14-Apr-2021	2.8070%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Term Loan	\$2,000,000.00	\$2,000,000.00	Caa1	Caa1	B	9.5000%	8.5000%	14-Apr-2022	0.6253%
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Term Loan	\$9,426,262.53	\$9,426,262.53	B1	B2	B	5.0000%	4.0000%	02-Dec-2019	2.9473%
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Term Loan	\$5,089,179.91	\$5,089,179.91	B1	B2	B	7.2500%	5.7500%	22-Nov-2017	1.5912%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Term Loan	\$7,000,000.00	\$7,000,000.00	B2	B2	B	11.0000%	9.5000%	22-Nov-2018	2.1887%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Term Loan	\$8,150,000.00	\$8,150,000.00	B3	B3	B	7.7500%	6.7500%	17-Jul-2020	2.5483%
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Term Loan	\$4,000,000.00	\$4,000,000.00	B2	B3	B	5.5000%	4.5000%	07-Oct-2021	1.2507%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Term Loan	\$9,476,250.00	\$9,476,250.00	B2	B3	B	6.0000%	5.0000%	17-Jun-2020	2.9629%
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Term Loan	\$1,687,500.00	\$1,687,500.00	B2	B3	***	5.0000%	4.0000%	10-Jul-2019	0.5276%
CRCI Holdings Inc - Dollar Term Loan	CRCHLDG_USTL	Term Loan	\$5,754,375.00	\$5,754,375.00	B2	B3	***	5.0000%	4.0000%	10-Jul-2019	1.7992%
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Term Loan	\$4,568,625.00	\$4,568,625.00	B1	B2	B	4.5000%	3.5000%	10-Oct-2018	1.4285%
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Term Loan	\$1,900,291.47	\$1,900,291.47	Ba3	B2	B	5.5000%	4.5000%	17-May-2018	0.5942%
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Term Loan	\$3,035,078.49	\$3,035,078.49	Ba3	B2	B	5.7500%	4.5000%	12-Oct-2018	0.9490%
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Term Loan	\$5,220,036.71	\$5,220,036.71	Caa1	Caa1	B	10.7500%	9.5000%	12-Apr-2019	1.6322%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Term Loan	\$9,050,721.38	\$9,050,721.38	B1	B3	B	4.1530%	4.0000%	24-Mar-2021	2.8299%
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Term Loan	\$3,456,250.00	\$3,456,250.00	B1	B2	B	5.0000%	4.0000%	17-Aug-2020	1.0807%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Term Loan	\$4,000,000.00	\$4,000,000.00	Caa2	Caa2	B	9.0000%	7.7500%	23-Nov-2020	1.2507%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Term Loan	\$9,428,750.00	\$9,428,750.00	B1	B3	B	6.2500%	5.2500%	31-May-2019	2.9481%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Term Loan	\$9,504,000.00	\$9,504,000.00	***	***	B	5.5000%	4.5000%	28-Jun-2019	2.9716%
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Term Loan	\$7,000,000.00	\$7,000,000.00	B2	B2	B	7.2500%	6.0000%	01-May-2019	2.1887%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Term Loan	\$4,294,600.00	\$4,294,600.00	B2	B3	B+	5.2500%	4.0000%	22-Feb-2019	1.3428%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Term Loan	\$8,936,405.55	\$8,936,405.55	***	***	***	10.0000%	8.5000%	16-Oct-2017	2.7941%
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Term Loan	\$4,975,000.00	\$4,975,000.00	B2	B3	B	5.2500%	4.2500%	18-Mar-2021	1.5555%
Merrill Communications LLC - Term Loan	MERILCOM_TL	Term Loan	\$10,980,022.34	\$10,980,022.34	B1	B3	B	5.7500%	4.7500%	08-Mar-2018	3.4331%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Term Loan	\$9,476,250.00	\$9,476,250.00	B1	B1	BB-	4.7500%	3.7500%	21-May-2021	2.9629%
NexTag Inc - Common Stock	65337#996	Equity	\$5,448,477.87	\$0.00				0.0000%	0.0000%		0.0000%
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Term Loan	\$1,042,770.88	\$1,042,770.88	Ca	Ca	CCC	9.2500%	7.7500%	04-Jun-2019	0.3260%
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	Term Loan	\$31,343.33	\$0.00	Ca	Ca	CCC	9.2500%	0.0000%	04-Jun-2019	0.0000%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Term Loan	\$9,528,000.00	\$9,528,000.00	B1	B3	B	7.5000%	6.2500%	07-Jul-2020	2.9791%
PGX Holdings Inc - First Lien Term B Loan	PGXHLDRG_FL	Term Loan	\$9,500,000.00	\$9,500,000.00	Ba3	B2	B	6.2500%	5.2500%	29-Sep-2020	2.9704%
Presidio Inc - Term Loan	PRESIDIOIN_TL	Term Loan	\$2,915,878.61	\$2,915,878.61	B1	B1	B+	5.0000%	4.0000%	31-Mar-2017	0.9117%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Term Loan	\$9,452,500.00	\$9,452,500.00	B1	B2	B	6.7500%	4.5000%	05-Mar-2020	2.9555%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Term Loan	\$5,700,000.00	\$5,700,000.00	Caa2	Caa2	B	9.0000%	7.7500%	30-Apr-2021	1.7822%
Serena Software Inc - Term Loan	SERENASFTW_TL	Term Loan	\$9,500,000.00	\$9,500,000.00	B2	B2	B	7.5000%	6.5000%	14-Apr-2020	2.9704%
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Term Loan	\$8,127,889.21	\$8,127,889.21	B2	B2	B	5.0000%	4.0000%	08-Feb-2019	2.5413%
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Term Loan	\$6,485,617.02	\$6,485,617.02	B2	B2	B+	7.2500%	6.0000%	20-Aug-2019	2.0279%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Term Loan	\$3,422,898.90	\$3,422,898.90	***	***	B	6.2500%	5.0000%	28-Feb-2019	1.0702%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Term Loan	\$10,129,166.67	\$10,129,166.67	B2	B2	B+	6.0000%	5.0000%	28-Apr-2021	3.1671%
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Term Loan	\$9,500,000.00	\$9,500,000.00	B2	B2	B	5.7500%	4.7500%	07-Aug-2019	2.9704%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHLD_SL	Term Loan	\$5,312,500.00	\$5,312,500.00	***	***	B	8.7500%	7.5000%	10-Dec-2018	1.6611%
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Term Loan	\$6,649,750.00	\$6,649,750.00	B1	B2	B	7.2500%	6.0000%	02-Oct-2018	2.0792%
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	Term Loan	\$9,240,000.00	\$9,240,000.00	B1	B2	B+	7.0000%	6.0000%	05-Dec-2018	2.8891%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Term Loan	\$2,941,827.84	\$2,941,827.84	Caa2	Caa2	CCC+	15.0000%	13.5000%	16-Apr-2018	0.9198%
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSJ_NITLPIK	Term Loan	\$487,869.31	\$0.00	Caa2	Caa2	CCC+	15.0000%	13.5000%	16-Apr-2018	0.0000%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Term Loan	\$3,498,730.83	\$3,498,730.83	B1	B2	B+	6.0000%	4.5000%	25-Jul-2016	1.0939%

Security	Asset ID	Security Type	Par Amount	Principal Balance	Moody's Rating	Moody's DP Rating	S&P Rating	All-In Rate	Index Spread	Maturity Date	% CPA
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Term Loan	\$5,600,000.00	\$5,600,000.00	Caa1	Caa1	B+	9.5000%	8.0000%	24-Jul-2017	1.7510%
Volume Holdings Inc - Term Loan	VOLMEHLIN_TL	Term Loan	\$3,900,000.00	\$3,900,000.00	Caa1	Caa1	B	5.2500%	4.2500%	31-Jan-2020	1.2194%
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Term Loan	\$8,860,209.64	\$8,860,209.64	B2	B1	B+	4.0000%	3.0000%	29-Jun-2017	2.7703%
<b>Grand Total</b>			<b>\$301,212,745.31</b>	<b>\$295,245,054.81</b>							

## Portfolio Assets: Notes Information

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Interest	Class Break-even Default Rate	Par Amount Outstanding
Class A-1 Notes	1.98490%	0.23490%	1.75000%	25-Aug-2014	25-Nov-2014	\$892,763.91	0.0000%	\$176,000,000.00
Class B-1 Notes	3.73490%	0.23490%	3.50000%	25-Aug-2014	25-Nov-2014	\$190,894.89	0.0000%	\$20,000,000.00
Class C-1 Notes	4.98490%	0.23490%	4.75000%	25-Aug-2014	25-Nov-2014	\$293,001.34	0.0000%	\$23,000,000.00
Class D-1 Notes	5.98490%	0.23490%	5.75000%	25-Aug-2014	25-Nov-2014	\$321,189.63	0.0000%	\$21,000,000.00
<b>Grand Total</b>						<b>\$1,697,849.78</b>		<b>\$240,000,000.00</b>

## Portfolio Assets: Account Balances

Account Name	Account Number	Account Type	Balance	Reinvestment Income
TICC CLO 2012-1 LLC - Custodial Account	716741	General	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Expense Reserve Account	716743	Reserve	\$0.08	\$0.00
TICC CLO 2012-1 LLC - Interest Collection Account	716740	Interest	\$5,890,101.02	(\$1.64)
TICC CLO 2012-1 LLC - Payment Account	716739	General	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Principal Collection Account	716740	Principal	\$24,580,630.55	(\$6.83)
TICC CLO 2012-1 LLC - Ramp-Up Account	716742	Principal	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Revolver Funding Account	716744	Reserve	\$0.00	\$0.00
TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account	716774	General	\$85,652.76	(\$0.02)
<b>Grand Total</b>			<b>\$30,556,384.41</b>	<b>(\$8.49)</b>



# Portfolio Assets: Purchase & Sale Activity

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
<b>Facility Increase</b>								
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	30-Sep-2014	\$24,472.47	\$0.00	(\$24,472.47)	\$0.00	(\$24,472.47)	
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGS1_NITLPK	30-Sep-2014	\$11,608.70	\$0.00	(\$11,608.70)	\$0.00	(\$11,608.70)	
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGS1_NITLPK	01-Oct-2014	\$10,324.19	\$0.00	(\$10,324.19)	\$0.00	(\$10,324.19)	
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGS1_NITLPK	01-Oct-2014	\$91,481.08	\$0.00	(\$91,481.08)	\$0.00	(\$91,481.08)	
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGS1_NITLPK	31-Oct-2014	\$5,812.50	\$0.00	(\$5,812.50)	\$0.00	(\$5,812.50)	
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGS1_NITLPK	31-Oct-2014	\$45,593.84	\$0.00	(\$45,593.84)	\$0.00	(\$45,593.84)	
<b>Facility Increase Subtotal</b>			<b>\$189,292.78</b>		<b>(\$189,292.78)</b>	<b>\$0.00</b>	<b>(\$189,292.78)</b>	
<b>LIBOR Paydown</b>								
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	30-Sep-2014	(\$21,298.93)	\$0.00	\$21,298.93	\$0.00	\$21,298.93	
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	30-Sep-2014	(\$1,201.07)	\$0.00	\$1,201.07	\$0.00	\$1,201.07	
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	30-Sep-2014	\$23,743.73)	\$0.00	\$23,743.73	\$0.00	\$23,743.73	
ASP HHI Acquisition Co Inc - Additional Term Loan	ASPHHIACQ_RTL	30-Sep-2014	(\$15,145.80)	\$0.00	\$15,145.80	\$0.00	\$15,145.80	
ASP HHI Acquisition Co Inc - Additional Term Loan	ASPHHIACQ_RTL	20-Oct-2014	(\$5,982,589.81)	\$0.00	\$5,982,589.81	\$0.00	\$5,982,589.81	
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	30-Sep-2014	(\$23,750.00)	\$0.00	\$23,750.00	\$0.00	\$23,750.00	
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	30-Sep-2014	(\$11,625.00)	\$0.00	\$11,625.00	\$0.00	\$11,625.00	
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	30-Sep-2014	(\$4,798.72)	\$0.00	\$4,798.72	\$0.00	\$4,798.72	
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	01-Oct-2014	(\$8,750.00)	\$0.00	\$8,750.00	\$0.00	\$8,750.00	
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	30-Sep-2014	(\$23,750.00)	\$0.00	\$23,750.00	\$0.00	\$23,750.00	
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	30-Sep-2014	(\$24,000.00)	\$0.00	\$24,000.00	\$0.00	\$24,000.00	
iEnergizer Limited - Term Loan	IENERGZRLD_TL	30-Sep-2014	(\$200,000.00)	\$0.00	\$200,000.00	\$0.00	\$200,000.00	
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	30-Sep-2014	(\$10,900.00)	\$0.00	\$10,900.00	\$0.00	\$10,900.00	
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	30-Sep-2014	(\$12,500.00)	\$0.00	\$12,500.00	\$0.00	\$12,500.00	
Merrill Communications LLC - Term Loan	MERILCOM_TL	23-Sep-2014	(\$464,802.55)	\$0.00	\$464,802.55	\$0.00	\$464,802.55	
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	30-Sep-2014	(\$23,750.00)	\$0.00	\$23,750.00	\$0.00	\$23,750.00	
Presidio Inc - Term Loan	PRESIDIOIN_TL	30-Sep-2014	(\$425,384.62)	\$0.00	\$425,384.62	\$0.00	\$425,384.62	
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	30-Sep-2014	(\$23,750.00)	\$0.00	\$23,750.00	\$0.00	\$23,750.00	
SourceHOV LLC - Retired First Lien Term B Loan	SOURCEHOV_FL	30-Sep-2014	(\$12,000.00)	\$0.00	\$12,000.00	\$0.00	\$12,000.00	
SourceHOV LLC - Retired First Lien Term B Loan	SOURCEHOV_FL	31-Oct-2014	(\$4,740,000.00)	\$0.00	\$4,740,000.00	\$0.00	\$4,740,000.00	
SourceHOV LLC - Second Lien Term Loan	SRCEHOV_SL	31-Oct-2014	(\$7,750,000.00)	\$0.00	\$7,750,000.00	\$0.00	\$7,750,000.00	
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	30-Sep-2014	(\$8,676.77)	\$0.00	\$8,676.77	\$0.00	\$8,676.77	
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	30-Sep-2014	(\$16,750.00)	\$0.00	\$16,750.00	\$0.00	\$16,750.00	
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	30-Sep-2014	(\$120,000.00)	\$0.00	\$120,000.00	\$0.00	\$120,000.00	
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	31-Oct-2014	(\$52,358.90)	\$0.00	\$52,358.90	\$0.00	\$52,358.90	
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	30-Sep-2014	(\$50,000.00)	\$0.00	\$50,000.00	\$0.00	\$50,000.00	
<b>LIBOR Paydown Subtotal</b>			<b>(\$20,051,525.89)</b>		<b>\$20,051,525.89</b>	<b>\$0.00</b>	<b>\$20,051,525.89</b>	
<b>Prime Paydown</b>								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	30-Sep-2014	(\$8,441.75)	\$0.00	\$8,441.75	\$0.00	\$8,441.75	
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	30-Sep-2014	(\$14,531.25)	\$0.00	\$14,531.25	\$0.00	\$14,531.25	
SumTotal Systems LLC - Second Lien Term Loan	SUMTOTLSYS_SL	30-Sep-2014	(\$11,250,000.00)	\$0.00	\$11,250,000.00	\$0.00	\$11,250,000.00	
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	30-Sep-2014	(\$123,298.39)	\$0.00	\$123,298.39	\$0.00	\$123,298.39	
<b>Prime Paydown Subtotal</b>			<b>(\$11,396,271.40)</b>		<b>\$11,396,271.40</b>	<b>\$0.00</b>	<b>\$11,396,271.40</b>	
<b>Purchases</b>								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	03-Oct-2014	\$2,000,000.00	\$99.67	(\$1,993,340.00)	\$0.00	(\$1,993,340.00)	
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	04-Sep-2014	\$2,500,000.00	\$99.00	(\$2,475,000.00)	\$0.00	(\$2,475,000.00)	

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	24-Oct-2014	\$4,000,000.00	\$99.00	(\$3,960,000.00)	\$0.00	(\$3,960,000.00)	
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	14-Oct-2014	\$4,000,000.00	\$99.47	(\$3,978,760.00)	\$0.00	(\$3,978,760.00)	
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	30-Sep-2014	\$1,500,000.00	\$100.50	(\$1,507,500.00)	\$0.00	(\$1,507,500.00)	
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	30-Sep-2014	\$8,000,000.00	\$99.00	(\$7,920,000.00)	\$0.00	(\$7,920,000.00)	
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	03-Oct-2014	\$5,700,000.00	\$99.42	(\$5,666,769.00)	\$0.00	(\$5,666,769.00)	
SourceHOV LLC - Second Lien Term Loan	SRCEHOV_SL	03-Oct-2014	\$5,750,000.00	\$102.50	(\$5,893,750.00)	\$0.00	(\$5,893,750.00)	
		<b>Purchases Subtotal</b>	<b>\$33,450,000.00</b>		<b>(\$33,395,119.00)</b>	<b>\$0.00</b>	<b>(\$33,395,119.00)</b>	
		<b>Grand Total</b>	<b>\$2,191,495.49</b>		<b>(\$2,136,614.49)</b>	<b>\$0.00</b>	<b>(\$2,136,614.49)</b>	

## Class A/B Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Aug-2014 - 25-Nov-2014

Current Collection Period : 05-Aug-2014 - 03-Nov-2014

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	162.33%	>= 152.50%	<b>PASS</b>

<b>Collateral</b>			
Aggregate Principal Balance of Collateral Obligations		\$295,245,054.81	
Less:			
Total Haircut Amount		\$1,650,365.42	
Plus:			
Principal Proceeds		\$24,580,630.54	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$318,175,319.93</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$196,000,000.00</b>

Tranche	Par Amount Outstanding
<b>A</b>	
Class A-1 Notes	\$176,000,000.00
<b>A Subtotal</b>	<b>\$176,000,000.00</b>
<b>B</b>	
Class B-1 Notes	\$20,000,000.00
<b>B Subtotal</b>	<b>\$20,000,000.00</b>
<b>Grand Total</b>	<b>\$196,000,000.00</b>

# Class C-1 Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Aug-2014 - 25-Nov-2014

Current Collection Period : 05-Aug-2014 - 03-Nov-2014

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	145.29%	>= 136.50%	<b>PASS</b>

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$295,245,054.81	
Less:			
Total Haircut Amount		\$1,650,365.42	
Plus:			
Principal Proceeds		\$24,580,630.54	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$318,175,319.93</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$219,000,000.00</b>

Tranche	Par Amount Outstanding
<b>A</b>	
Class A-1 Notes	\$176,000,000.00
<b>A Subtotal</b>	<b>\$176,000,000.00</b>
<b>B</b>	
Class B-1 Notes	\$20,000,000.00
<b>B Subtotal</b>	<b>\$20,000,000.00</b>
<b>C</b>	
Class C-1 Notes	\$23,000,000.00
<b>C Subtotal</b>	<b>\$23,000,000.00</b>
<b>Grand Total</b>	<b>\$219,000,000.00</b>

# Class D-1 Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Aug-2014 - 25-Nov-2014

Current Collection Period : 05-Aug-2014 - 03-Nov-2014

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	132.57%	>= 126.00%	<b>PASS</b>

<b>Collateral</b>			
Aggregate Principal Balance of Collateral Obligations		\$295,245,054.81	
Less:			
Total Haircut Amount		\$1,650,365.42	
Plus:			
Principal Proceeds		\$24,580,630.54	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$318,175,319.93</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$240,000,000.00</b>

Tranche	Par Amount Outstanding
<b>A</b>	
Class A-1 Notes	\$176,000,000.00
<b>A Subtotal</b>	<b>\$176,000,000.00</b>
<b>B</b>	
Class B-1 Notes	\$20,000,000.00
<b>B Subtotal</b>	<b>\$20,000,000.00</b>
<b>C</b>	
Class C-1 Notes	\$23,000,000.00
<b>C Subtotal</b>	<b>\$23,000,000.00</b>
<b>D</b>	
Class D-1 Notes	\$21,000,000.00
<b>D Subtotal</b>	<b>\$21,000,000.00</b>
<b>Grand Total</b>	<b>\$240,000,000.00</b>

# Class A/B Interest Coverage Test

Report Summary

Current Distribution Period : 25-Aug-2014 - 25-Nov-2014

Current Collection Period : 05-Aug-2014 - 03-Nov-2014

	<b>Outcome</b>	<b>Requirement</b>	
<b>Interest Coverage %</b>	541.88%	>= 160.00%	<b>PASS</b>

**Actual:**

Interest Received on CDS	\$5,890,101.02	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
<b>Subtotal:</b>		<b>\$5,890,101.02</b>

**Projected:**

Interest on CDS	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	(\$8.49)	
<b>Subtotal:</b>		<b>(\$8.49)</b>

**Less:**

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i)(A) and (B)	\$17,986.93	
<b>Subtotal:</b>		<b>\$17,986.93</b>

**Collateral Interest Amount (Numerator):** **\$5,872,105.60**

**Interest due and payable on the Secured Notes (Denominator):** **\$1,083,658.80**

All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
<b>Class A-1 Notes</b>						
1.9849%	0.2349%	1.7500%	25-Aug-2014	25-Nov-2014	\$176,000,000.00	\$892,763.91
				<b>Class A-1 Notes Subtotal</b>	<b>\$176,000,000.00</b>	<b>\$892,763.91</b>
<b>Class B-1 Notes</b>						
3.7349%	0.2349%	3.5000%	25-Aug-2014	25-Nov-2014	\$20,000,000.00	\$190,894.89

Class B-1 Notes Subtotal	<u>\$20,000,000.00</u>	<u>\$190,894.89</u>
Grand Total	<u><u>\$196,000,000.00</u></u>	<u><u>\$1,083,658.80</u></u>

# Class C-1 Interest Coverage Test

Report Summary

Current Distribution Period : 25-Aug-2014 - 25-Nov-2014

Current Collection Period : 05-Aug-2014 - 03-Nov-2014

	<b>Outcome</b>	<b>Requirement</b>	
<b>Interest Coverage %</b>	426.55%	>= 140.00%	<b>PASS</b>

**Actual:**

Interest Received on CDS	\$5,890,101.02	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
<b>Subtotal:</b>		<b>\$5,890,101.02</b>

**Projected:**

Interest on CDS	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	(\$8.49)	
<b>Subtotal:</b>		<b>(\$8.49)</b>

**Less:**

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i)(A) and (B)	\$17,986.93	
<b>Subtotal:</b>		<b>\$17,986.93</b>

**Collateral Interest Amount (Numerator):** **\$5,872,105.60**

**Interest due and payable on the Secured Notes (Denominator):** **\$1,376,660.14**

All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
<b>Class A-1 Notes</b>						
1.9849%	0.2349%	1.7500%	25-Aug-2014	25-Nov-2014	\$176,000,000.00	\$892,763.91
				<b>Class A-1 Notes Subtotal</b>	<b>\$176,000,000.00</b>	<b>\$892,763.91</b>
<b>Class B-1 Notes</b>						
3.7349%	0.2349%	3.5000%	25-Aug-2014	25-Nov-2014	\$20,000,000.00	\$190,894.89



					<b>Class B-1 Notes Subtotal</b>	<b>\$20,000,000.00</b>	<b>\$190,894.89</b>
<b>Class C-1 Interest on Deferred Interest</b>							
0.0000%	0.0000%	0.0000%	04-Nov-2014	04-Nov-2014		\$0.00	\$0.00
					<b>Class C-1 Interest on Deferred Interest Subtotal</b>	<b>\$0.00</b>	<b>\$0.00</b>
<b>Class C-1 Notes</b>							
4.9849%	0.2349%	4.7500%	25-Aug-2014	25-Nov-2014		\$23,000,000.00	\$293,001.34
					<b>Class C-1 Notes Subtotal</b>	<b>\$23,000,000.00</b>	<b>\$293,001.34</b>
					<b>Grand Total</b>	<b>\$219,000,000.00</b>	<b>\$1,376,660.14</b>

# Class D-1 Interest Coverage Test

Report Summary

Current Distribution Period : 25-Aug-2014 - 25-Nov-2014

Current Collection Period : 05-Aug-2014 - 03-Nov-2014

	<b>Outcome</b>	<b>Requirement</b>	
<b>Interest Coverage %</b>	345.86%	>= 120.00%	<b>PASS</b>

**Actual:**

Interest Received on CDS	\$5,890,101.02	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
<b>Subtotal:</b>		<b>\$5,890,101.02</b>

**Projected:**

Interest on CDS	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	(\$8.49)	
<b>Subtotal:</b>		<b>(\$8.49)</b>

**Less:**

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i)(A) and (B)	\$17,986.93	
<b>Subtotal:</b>		<b>\$17,986.93</b>

**Collateral Interest Amount (Numerator):** **\$5,872,105.60**

**Interest due and payable on the Secured Notes (Denominator):** **\$1,697,849.78**

All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
<b>Class A-1 Notes</b>						
1.9849%	0.2349%	1.7500%	25-Aug-2014	25-Nov-2014	\$176,000,000.00	\$892,763.91
				<b>Class A-1 Notes Subtotal</b>	<b>\$176,000,000.00</b>	<b>\$892,763.91</b>
<b>Class B-1 Notes</b>						
3.7349%	0.2349%	3.5000%	25-Aug-2014	25-Nov-2014	\$20,000,000.00	\$190,894.89

					<b>Class B-1 Notes Subtotal</b>	<b>\$20,000,000.00</b>	<b>\$190,894.89</b>
<b>Class C-1 Interest on Deferred Interest</b>							
0.0000%	0.0000%	0.0000%	04-Nov-2014	04-Nov-2014		\$0.00	\$0.00
					<b>Class C-1 Interest on Deferred Interest Subtotal</b>	<b>\$0.00</b>	<b>\$0.00</b>
<b>Class C-1 Notes</b>							
4.9849%	0.2349%	4.7500%	25-Aug-2014	25-Nov-2014		\$23,000,000.00	\$293,001.34
					<b>Class C-1 Notes Subtotal</b>	<b>\$23,000,000.00</b>	<b>\$293,001.34</b>
<b>Class D-1 Interest on Deferred Interest</b>							
0.0000%	0.0000%	0.0000%	04-Nov-2014	04-Nov-2014		\$0.00	\$0.00
					<b>Class D-1 Interest on Deferred Interest Subtotal</b>	<b>\$0.00</b>	<b>\$0.00</b>
<b>Class D-1 Notes</b>							
5.9849%	0.2349%	5.7500%	25-Aug-2014	25-Nov-2014		\$21,000,000.00	\$321,189.63
					<b>Class D-1 Notes Subtotal</b>	<b>\$21,000,000.00</b>	<b>\$321,189.63</b>
					<b>Grand Total</b>	<b>\$240,000,000.00</b>	<b>\$1,697,849.78</b>

# Interest Diversion Test

Report Summary

Current Distribution Period : 25-Aug-2014 - 25-Nov-2014

Current Collection Period : 05-Aug-2014 - 03-Nov-2014

	<b>Outcome</b>	<b>Requirement</b>	
<b>OC Coverage %</b>	132.57%	>= 126.00%	<b>PASS</b>

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$295,245,054.81	
Less:			
Total Haircut Amount		\$1,650,365.42	
Plus:			
Principal Proceeds		\$24,580,630.54	
<b>Adjusted Collateral Principal Amount (Numerator)</b>			<b>\$318,175,319.93</b>
 <b>Aggregate Outstanding Amount of Secured Notes</b>			 <b>\$240,000,000.00</b>

Tranche	Par Amount Outstanding
<b>A</b>	
Class A-1 Notes	\$176,000,000.00
<b>A Subtotal</b>	<b>\$176,000,000.00</b>
<b>B</b>	
Class B-1 Notes	\$20,000,000.00
<b>B Subtotal</b>	<b>\$20,000,000.00</b>
<b>C</b>	
Class C-1 Notes	\$23,000,000.00
<b>C Subtotal</b>	<b>\$23,000,000.00</b>
<b>D</b>	
Class D-1 Notes	\$21,000,000.00
<b>D Subtotal</b>	<b>\$21,000,000.00</b>
<b>Grand Total</b>	<b>\$240,000,000.00</b>

## Portfolio Assets: Principal Financed Accrued Interest

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

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

# Maximum Moody's Weighted Average Rating Factor Test

Adjusted Weighted Average Moody's Rating Factor

3285

Maximum Moody's Weighted Average Rating Factor

<=3315

**Result**

**PASS**

Description	Security ID	Asset Type	Principal Balance	Moody's DP Rating AF CW - Adjusted	Rating Factor	Weight
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	\$6,550,216.84	B2	2,720.00	\$17,816,589,804.80
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	\$8,977,500.00	B2	2,720.00	\$24,418,800,000.00
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	\$2,000,000.00	Caa1	4,770.00	\$9,540,000,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	\$9,426,262.53	B2	2,720.00	\$25,639,434,081.60
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	\$5,089,179.91	B3	3,490.00	\$17,761,237,885.90
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	\$7,000,000.00	B3	3,490.00	\$24,430,000,000.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	\$8,150,000.00	B3	3,490.00	\$28,443,500,000.00
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	\$9,476,250.00	B3	3,490.00	\$33,072,112,500.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	\$1,687,500.00	B3	3,490.00	\$5,889,375,000.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	\$5,754,375.00	B3	3,490.00	\$20,082,768,750.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	\$4,568,625.00	B2	2,720.00	\$12,426,660,000.00
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	\$1,900,291.47	B2	2,720.00	\$5,168,792,798.40
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	\$3,035,078.49	B2	2,720.00	\$8,255,413,492.80
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	\$5,220,036.71	Caa1	4,770.00	\$24,899,575,106.70
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	\$9,050,721.38	B3	3,490.00	\$31,587,017,616.20
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	\$3,456,250.00	B3	3,490.00	\$12,062,312,500.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	\$4,000,000.00	Caa2	6,500.00	\$26,000,000,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	\$9,428,750.00	B3	3,490.00	\$32,906,337,500.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	\$9,504,000.00	***	***	***
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	\$7,000,000.00	B2	2,720.00	\$19,040,000,000.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	\$4,294,600.00	B3	3,490.00	\$14,988,154,000.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWVT_SSTL	Loan	\$8,936,405.55	***	***	***
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	\$4,975,000.00	B3	3,490.00	\$17,362,750,000.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	\$10,980,022.34	B3	3,490.00	\$38,320,277,966.60
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	\$9,476,250.00	B1	2,220.00	\$21,037,275,000.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	\$1,042,770.88	Ca	10,000.00	\$10,427,708,800.00
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	Loan	\$0.00	Ca	10,000.00	\$0.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	\$9,528,000.00	B3	3,490.00	\$33,252,720,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_TL	Loan	\$9,500,000.00	B2	2,720.00	\$25,840,000,000.00
Presidio Inc - Term Loan	PRESIDIOIN_FL	Loan	\$2,915,878.61	B1	2,220.00	\$6,473,250,514.20
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	\$9,452,500.00	B2	2,720.00	\$25,710,800,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	\$5,700,000.00	Caa2	6,500.00	\$37,050,000,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	\$9,500,000.00	B2	2,720.00	\$25,840,000,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	\$8,127,889.21	B2	2,720.00	\$22,107,858,651.20
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	\$6,485,617.02	B2	2,720.00	\$17,640,878,294.40
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	\$3,422,898.90	***	***	***
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	\$10,129,166.67	B2	2,720.00	\$27,551,333,342.40
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	\$9,500,000.00	B2	2,720.00	\$25,840,000,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	\$5,312,500.00	***	***	***
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	\$6,649,750.00	B2	2,720.00	\$18,087,320,000.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	Loan	\$9,240,000.00	B2	2,720.00	\$25,132,800,000.00

Description	Security ID	Asset Type	Principal Balance	Moody's DP Rating AF CW - Adjusted	Rating Factor	Weight
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	\$3,498,730.83	B2	2,720.00	\$9,516,547,857.60
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	\$3,900,000.00	Caa1	4,770.00	\$18,603,000,000.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	\$8,860,209.64	B2	2,720.00	\$24,099,770,220.80
		<b>Grand Total</b>	<b>\$292,303,226.96</b>			<b>\$960,128,614,806.10</b>

# Minimum Weighted Average Spread Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$292,303,226.96
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$291,260,456.09
Target Initial Par Amount	\$160,000,000.00
LIBOR applicable to the Secured Notes during Interest Accrual Period	0.2349%
LIBOR as of the preceding Interest Determination Date	0.2621%
Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest)	\$310,780.28
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$18,172,343.62
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

## Minimum Weighted Average Spread Test

Weighted Average Spread (excluding Defaults and Capitalized Interest)	6.346%		
Excess Weighted Average Coupon	0.008%		
Weighted Average Spread plus Excess Weighted Average Coupon		6.35%	
Minimum Weighted Average Spread		>=6.25%	

**Result:** **PASS**

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	Is Libor Floor	Libor Base Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
<b>Float</b>											
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$16,883.50	No	PRIME		1.0000%	5.7500%	2.5000%	5.4879%	\$926.55
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$1,490,909.09	No	LIBOR	Yes	1.0000%	4.5000%	3.5000%	4.2651%	\$63,588.76
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$5,042,424.24	No	LIBOR	Yes	1.0000%	4.5000%	3.5000%	4.2651%	\$215,064.44
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$479,225.98	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.2651%	\$25,231.73
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$8,498,274.02	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.2651%	\$447,442.63
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Monthly	\$2,000,000.00	No	LIBOR	Yes	1.0000%	9.5000%	8.5000%	9.2651%	\$185,302.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Quarterly	\$9,426,262.53	No	LIBOR	Yes	1.0000%	5.0000%	4.0000%	4.7651%	\$449,170.84
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Monthly	\$281,012.30	No	LIBOR	Yes	1.5000%	7.2500%	5.7500%	7.0151%	\$19,713.29
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Monthly	\$4,808,167.61	No	LIBOR	Yes	1.5000%	7.2500%	5.7500%	7.0151%	\$337,297.77
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Monthly	\$7,000,000.00	No	LIBOR	Yes	1.5000%	11.0000%	9.5000%	10.7651%	\$753,557.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Quarterly	\$8,150,000.00	No	LIBOR	Yes	1.0000%	7.7500%	6.7500%	7.5151%	\$612,480.65
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Quarterly	\$4,000,000.00	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.2651%	\$210,604.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Quarterly	\$9,476,250.00	No	LIBOR	Yes	1.0000%	6.0000%	5.0000%	5.7651%	\$546,315.29
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Quarterly	\$1,687,500.00	No	LIBOR		0.0000%	5.0000%	4.0000%	4.0000%	\$67,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Quarterly	\$5,754,375.00	No	LIBOR	Yes	1.0000%	5.0000%	4.0000%	4.7651%	\$274,201.72
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Bi-monthly	\$183,899.90	No	LIBOR	Yes	1.0000%	4.5000%	3.5000%	4.2651%	\$7,843.51



Security	Security ID	Payment Frequency	Amount	Default	Rate Index	Is Libor Floor	Libor Base Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Delttek Inc - First Lien Term Loan	DELTEKINC_FL	Quarterly	\$11,625.00	No	LIBOR	Yes	1.0000%	4.5000%	3.5000%	4.2651%	\$495.82
Delttek Inc - First Lien Term Loan	DELTEKINC_FL	Quarterly	\$4,373,100.10	No	LIBOR	Yes	1.0000%	4.5000%	3.5000%	4.2651%	\$186,517.09
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Quarterly	\$1,900,291.47	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.2651%	\$100,052.25
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Monthly	\$176,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.5151%	\$9,706.58
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Monthly	\$2,859,078.49	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.5151%	\$157,681.04
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Monthly	\$5,220,036.71	No	LIBOR	Yes	1.2500%	10.7500%	9.5000%	10.5151%	\$548,892.08
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Monthly	\$9,050,721.38	No	LIBOR		0.0000%	4.1530%	4.0000%	4.0000%	\$362,028.86
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRG_TB1L	Quarterly	\$3,456,250.00	No	LIBOR	Yes	1.0000%	5.0000%	4.0000%	4.7651%	\$164,693.77
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Quarterly	\$4,000,000.00	No	LIBOR	Yes	1.2500%	9.0000%	7.7500%	8.7651%	\$350,604.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Quarterly	\$9,428,750.00	No	LIBOR	Yes	1.0000%	6.2500%	5.2500%	6.0151%	\$567,148.74
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Quarterly	\$9,504,000.00	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.2651%	\$500,395.10
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Monthly	\$7,000,000.00	No	LIBOR	Yes	1.2500%	7.2500%	6.0000%	7.0151%	\$491,057.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Quarterly	\$2,114,600.00	No	LIBOR	Yes	1.2500%	5.2500%	4.0000%	5.0151%	\$106,049.30
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Quarterly	\$2,180,000.00	No	LIBOR	Yes	1.2500%	5.2500%	4.0000%	5.0151%	\$109,329.18
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Quarterly	\$8,936,405.55	No	LIBOR	Yes	1.5000%	10.0000%	8.5000%	9.7651%	\$872,648.94
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Quarterly	\$4,975,000.00	No	LIBOR	Yes	1.0000%	5.2500%	4.2500%	5.0151%	\$249,501.23
Merrill Communications LLC - Term Loan	MERILCOM_TL	Monthly	\$10,980,022.34	No	LIBOR	Yes	1.0000%	5.7500%	4.7500%	5.5151%	\$605,559.21
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Quarterly	\$9,476,250.00	No	LIBOR	Yes	1.0000%	4.7500%	3.7500%	4.5151%	\$427,862.16
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Quarterly	\$9,528,000.00	No	LIBOR	Yes	1.2500%	7.5000%	6.2500%	7.2651%	\$692,218.73
PGX Holdings Inc - First Lien Term B Loan	PGXHLDRG_FL	Bi-monthly	\$9,500,000.00	No	LIBOR	Yes	1.0000%	6.2500%	5.2500%	6.0151%	\$571,434.50
Presidio Inc - Term Loan	PRESIDIOIN_TL	Quarterly	\$2,915,878.61	No	LIBOR	Yes	1.0000%	5.0000%	4.0000%	4.7651%	\$138,944.53
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Quarterly	\$9,452,500.00	No	PRIME		1.5000%	6.7500%	3.5000%	6.4879%	\$613,268.75
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Quarterly	\$5,700,000.00	No	LIBOR	Yes	1.2500%	9.0000%	7.7500%	8.7651%	\$499,610.70
Serena Software Inc - Term Loan	SERENASFTW_TL	Monthly	\$9,500,000.00	No	LIBOR	Yes	1.0000%	7.5000%	6.5000%	7.2651%	\$690,184.50
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Monthly	\$8,127,889.21	No	LIBOR	Yes	1.2500%	5.0000%	4.0000%	5.0151%	\$407,621.77
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Quarterly	\$6,485,617.02	No	LIBOR	Yes	1.2500%	7.2500%	6.0000%	7.0151%	\$454,972.52
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Bi-monthly	\$8,681.52	No	LIBOR	Yes	1.2500%	6.2500%	5.0000%	6.0151%	\$522.20
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Quarterly	\$3,414,217.38	No	LIBOR	Yes	1.2500%	6.2500%	5.0000%	6.0151%	\$205,368.59
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Monthly	\$10,129,166.67	No	LIBOR	Yes	1.0000%	6.0000%	5.0000%	5.7651%	\$583,956.59
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Monthly	\$9,500,000.00	No	LIBOR	Yes	1.0000%	5.7500%	4.7500%	5.5151%	\$523,934.50
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Monthly	\$5,312,500.00	No	LIBOR	Yes	1.2500%	8.7500%	7.5000%	8.5151%	\$452,364.69
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Quarterly	\$6,649,750.00	No	LIBOR	Yes	1.2500%	7.2500%	6.0000%	7.0151%	\$466,486.61
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Quarterly	\$9,240,000.00	No	LIBOR	Yes	1.0000%	7.0000%	6.0000%	6.7651%	\$625,095.24
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Monthly	\$3,498,730.83	No	LIBOR	Yes	1.5000%	6.0000%	4.5000%	5.7651%	\$201,705.33
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	Yes	1.5000%	9.5000%	8.0000%	9.2651%	\$518,845.60
Volume Holdings Inc - Term Loan	VOLMEHLDIR_TL	Quarterly	\$3,900,000.00	No	LIBOR		0.0000%	5.2500%	4.2500%	4.2500%	\$165,750.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Monthly	\$2,117,987.05	No	LIBOR	Yes	1.0000%	4.0000%	3.0000%	3.7651%	\$79,744.33
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Monthly	\$3,198,438.64	No	LIBOR	Yes	1.0000%	4.0000%	3.0000%	3.7651%	\$120,424.41
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Quarterly	\$3,543,783.96	No	LIBOR	Yes	1.0000%	4.0000%	3.0000%	3.7651%	\$133,427.01
<b>Float Subtotal</b>			<b>\$291,260,456.09</b>								<b>\$18,172,343.62</b>
<b>Grand Total</b>			<b>\$291,260,456.09</b>								<b>\$18,172,343.62</b>

# Minimum Weighted Average Coupon Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$292,303,226.96
APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$1,042,770.88
Aggregate Coupon (excluding Defaults and Capitalized Interest)	\$96,456.31

## Minimum Weighted Average Fixed Rate Coupon Test

Weighted Average Fixed Rate Coupon (excluding Defaults and Capitalized Interest)	9.250%	
Excess Weighted Average Floating Spread	26.814%	
Weighted Average Fixed Rate Coupon plus Excess Weighted Average Floating Spread		36.06%
Minimum Weighted Average Fixed Rate Coupon		>=7.00%

Result: PASS

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Adjusted Coupon	Annual Interest
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Quarterly	\$1,042,770.88	No	Fixed	9.2500%	9.2500%	\$96,456.31
<b>Grand Total</b>			<b>\$1,042,770.88</b>					<b>\$96,456.31</b>

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

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$292,303,226.96
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$291,260,456.09
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$15,805,290.19
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Weighted Average Spread for S&P CDO Monitor (excluding Defaults and Capitalized Interest) 5.427%

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
<b>Float</b>									
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$16,883.50	No	PRIME	5.7500%	2.5000%	2.5000%	\$422.09
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$1,490,909.09	No	LIBOR	4.5000%	3.5000%	3.5000%	\$52,181.82
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$5,042,424.24	No	LIBOR	4.5000%	3.5000%	3.5000%	\$176,484.85
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$479,225.98	No	LIBOR	5.5000%	4.5000%	4.5000%	\$21,565.17
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$8,498,274.02	No	LIBOR	5.5000%	4.5000%	4.5000%	\$382,422.33
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Monthly	\$2,000,000.00	No	LIBOR	9.5000%	8.5000%	8.5000%	\$170,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Quarterly	\$9,426,262.53	No	LIBOR	5.0000%	4.0000%	4.0000%	\$377,050.50
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Monthly	\$281,012.30	No	LIBOR	7.2500%	5.7500%	5.7500%	\$16,158.21
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Monthly	\$4,808,167.61	No	LIBOR	7.2500%	5.7500%	5.7500%	\$276,469.64
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Monthly	\$7,000,000.00	No	LIBOR	11.0000%	9.5000%	9.5000%	\$665,000.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Quarterly	\$8,150,000.00	No	LIBOR	7.7500%	6.7500%	6.7500%	\$550,125.00
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONE_TLB	Quarterly	\$4,000,000.00	No	LIBOR	5.5000%	4.5000%	4.5000%	\$180,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Quarterly	\$9,476,250.00	No	LIBOR	6.0000%	5.0000%	5.0000%	\$473,812.50
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Quarterly	\$1,687,500.00	No	LIBOR	5.0000%	4.0000%	4.0000%	\$67,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Quarterly	\$5,754,375.00	No	LIBOR	5.0000%	4.0000%	4.0000%	\$230,175.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Bi-monthly	\$183,899.90	No	LIBOR	4.5000%	3.5000%	3.5000%	\$6,436.50
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Quarterly	\$11,625.00	No	LIBOR	4.5000%	3.5000%	3.5000%	\$406.88
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Quarterly	\$4,373,100.10	No	LIBOR	4.5000%	3.5000%	3.5000%	\$153,058.50
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Quarterly	\$1,900,291.47	No	LIBOR	5.5000%	4.5000%	4.5000%	\$85,513.12
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Monthly	\$176,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$7,920.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Monthly	\$2,859,078.49	No	LIBOR	5.7500%	4.5000%	4.5000%	\$128,658.53
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Monthly	\$5,220,036.71	No	LIBOR	10.7500%	9.5000%	9.5000%	\$495,903.49
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Monthly	\$9,050,721.38	No	LIBOR	4.1530%	4.0000%	4.0000%	\$362,028.86
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Quarterly	\$3,456,250.00	No	LIBOR	5.0000%	4.0000%	4.0000%	\$138,250.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Quarterly	\$4,000,000.00	No	LIBOR	9.0000%	7.7500%	7.7500%	\$310,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Quarterly	\$9,428,750.00	No	LIBOR	6.2500%	5.2500%	5.2500%	\$495,009.38
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Quarterly	\$9,504,000.00	No	LIBOR	5.5000%	4.5000%	4.5000%	\$427,680.00
iEnergy Limited - Term Loan	IENERGZRLD_TL	Monthly	\$7,000,000.00	No	LIBOR	7.2500%	6.0000%	6.0000%	\$420,000.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Quarterly	\$2,114,600.00	No	LIBOR	5.2500%	4.0000%	4.0000%	\$84,584.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Quarterly	\$2,180,000.00	No	LIBOR	5.2500%	4.0000%	4.0000%	\$87,200.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Quarterly	\$8,936,405.55	No	LIBOR	10.0000%	8.5000%	8.5000%	\$759,594.47
Knowledge Universe Education LLC - Initial Term Loan	KNOWELEDGE_TLF	Quarterly	\$4,975,000.00	No	LIBOR	5.2500%	4.2500%	4.2500%	\$211,437.50

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Merrill Communications LLC - Term Loan	MERILCOM_TL	Monthly	\$10,980,022.34	No	LIBOR	5.7500%	4.7500%	4.7500%	\$521,551.06
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Quarterly	\$9,476,250.00	No	LIBOR	4.7500%	3.7500%	3.7500%	\$355,359.38
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Quarterly	\$9,528,000.00	No	LIBOR	7.5000%	6.2500%	6.2500%	\$595,500.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Bi-monthly	\$9,500,000.00	No	LIBOR	6.2500%	5.2500%	5.2500%	\$498,750.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	Quarterly	\$2,915,878.61	No	LIBOR	5.0000%	4.0000%	4.0000%	\$116,635.14
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Quarterly	\$9,452,500.00	No	PRIME	6.7500%	3.5000%	6.4879%	\$613,268.75
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Quarterly	\$5,700,000.00	No	LIBOR	9.0000%	7.7500%	7.7500%	\$441,750.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Monthly	\$9,500,000.00	No	LIBOR	7.5000%	6.5000%	6.5000%	\$617,500.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Monthly	\$8,127,889.21	No	LIBOR	5.0000%	4.0000%	4.0000%	\$325,115.57
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Quarterly	\$6,485,617.02	No	LIBOR	7.2500%	6.0000%	6.0000%	\$389,137.02
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Bi-monthly	\$8,681.52	No	LIBOR	6.2500%	5.0000%	5.0000%	\$434.08
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Quarterly	\$3,414,217.38	No	LIBOR	6.2500%	5.0000%	5.0000%	\$170,710.87
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Monthly	\$10,129,166.67	No	LIBOR	6.0000%	5.0000%	5.0000%	\$506,458.33
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Monthly	\$9,500,000.00	No	LIBOR	5.7500%	4.7500%	4.7500%	\$451,250.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Monthly	\$5,312,500.00	No	LIBOR	8.7500%	7.5000%	7.5000%	\$398,437.50
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Quarterly	\$6,649,750.00	No	LIBOR	7.2500%	6.0000%	6.0000%	\$398,985.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	Quarterly	\$9,240,000.00	No	LIBOR	7.0000%	6.0000%	6.0000%	\$554,400.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Monthly	\$3,498,730.83	No	LIBOR	6.0000%	4.5000%	4.5000%	\$157,442.89
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	9.5000%	8.0000%	8.0000%	\$448,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Quarterly	\$3,900,000.00	No	LIBOR	5.2500%	4.2500%	4.2500%	\$165,750.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Monthly	\$2,117,987.05	No	LIBOR	4.0000%	3.0000%	3.0000%	\$63,539.61
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Monthly	\$3,198,438.64	No	LIBOR	4.0000%	3.0000%	3.0000%	\$95,953.16
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Quarterly	\$3,543,783.96	No	LIBOR	4.0000%	3.0000%	3.0000%	\$106,313.52
<b>Float Subtotal</b>			<b>\$291,260,456.09</b>						<b>\$15,805,290.19</b>
<b>Grand Total</b>			<b>\$291,260,456.09</b>						<b>\$15,805,290.19</b>

# Minimum Weighted Average Moody's Recovery Rate Test

Principal Balance Total	\$292,303,226.96
Recovery Amount Total	\$137,589,710.30
Moody Minimum Weighted Average Recovery Rate	47.1%
Requirement	>= 41.00%

**RESULT** **PASS**

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
<b>Senior Secured Loan - Differential &gt;= +2</b>								
Edmentum Inc - First Lien Term Loan	EDMENTUM_FTL	Loan	Senior Secured	B2	Ba3	\$1,900,291.47	60.0000%	\$1,140,174.88
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Senior Secured	B2	Ba3	\$3,035,078.49	60.0000%	\$1,821,047.09
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	Senior Secured	B3	B1	\$9,050,721.38	60.0000%	\$5,430,432.83
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Senior Secured	B3	B1	\$9,428,750.00	60.0000%	\$5,657,250.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	Senior Secured	B3	B1	\$10,980,022.34	60.0000%	\$6,588,013.40
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Senior Secured	B3	B1	\$9,528,000.00	60.0000%	\$5,716,800.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLNG_FL	Loan	Senior Secured	B2	Ba3	\$9,500,000.00	60.0000%	\$5,700,000.00
<b>Senior Secured Loan - Differential &gt;= +2 Subtotal</b>						<b>\$53,422,863.68</b>		<b>\$32,053,718.21</b>
<b>Senior Secured Loan - Differential = +1</b>								
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Senior Secured	B2	B1	\$8,977,500.00	50.0000%	\$4,488,750.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Senior Secured	B2	B1	\$9,426,262.53	50.0000%	\$4,713,131.27
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	B2	B1	\$5,089,179.91	50.0000%	\$2,544,589.96
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	Senior Secured	B3	B2	\$4,000,000.00	50.0000%	\$2,000,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Senior Secured	B3	B2	\$9,476,250.00	50.0000%	\$4,738,125.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Senior Secured	B3	B2	\$1,687,500.00	50.0000%	\$843,750.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	Senior Secured	B3	B2	\$5,754,375.00	50.0000%	\$2,877,187.50
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	Senior Secured	B2	B1	\$4,568,625.00	50.0000%	\$2,284,312.50
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	Senior Secured	B2	B1	\$3,456,250.00	50.0000%	\$1,728,125.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	Senior Secured	***	***	\$9,504,000.00	50.0000%	\$4,752,000.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	Senior Secured	B3	B2	\$4,294,600.00	50.0000%	\$2,147,300.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Senior Secured	***	***	\$8,936,405.55	50.0000%	\$4,468,202.77
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	Senior Secured	B3	B2	\$4,975,000.00	50.0000%	\$2,487,500.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	Senior Secured	B2	B1	\$9,452,500.00	50.0000%	\$4,726,250.00
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	Senior Secured	B2	B1	\$6,649,750.00	50.0000%	\$3,324,875.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	Senior Secured	B2	B1	\$9,240,000.00	50.0000%	\$4,620,000.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Senior Secured	B2	B1	\$3,498,730.83	50.0000%	\$1,749,365.41
<b>Senior Secured Loan - Differential = +1 Subtotal</b>						<b>\$108,986,928.82</b>		<b>\$54,493,464.41</b>
<b>Senior Secured Loan - Differential = 0</b>								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	Senior Secured	B2	B2	\$6,550,216.84	45.0000%	\$2,947,597.58
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Senior Secured	B3	B3	\$8,150,000.00	45.0000%	\$3,667,500.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Senior Secured	B2	B2	\$7,000,000.00	45.0000%	\$3,150,000.00
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Senior Secured	B1	B1	\$9,476,250.00	45.0000%	\$4,264,312.50
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	Senior Secured	Ca	Ca	\$1,042,770.88	45.0000%	\$469,246.89
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	Senior Secured	B1	B1	\$2,915,878.61	45.0000%	\$1,312,145.37
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Senior Secured	B2	B2	\$9,500,000.00	45.0000%	\$4,275,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Senior Secured	B2	B2	\$8,127,889.21	45.0000%	\$3,657,550.14
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	Senior Secured	B2	B2	\$6,485,617.02	45.0000%	\$2,918,527.66

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	Senior Secured	***	***	\$3,422,898.90	45.0000%	\$1,540,304.51
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Senior Secured	B2	B2	\$10,129,166.67	45.0000%	\$4,558,125.00
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	Senior Secured	B2	B2	\$9,500,000.00	45.0000%	\$4,275,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	Senior Secured	Caa1	Caa1	\$3,900,000.00	45.0000%	\$1,755,000.00
<b>Senior Secured Loan - Differential = 0 Subtotal</b>						<b>\$86,200,688.12</b>		<b>\$38,790,309.65</b>
<b>Senior Secured Loan - Differential = -1</b>								
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	Senior Secured	B1	B2	\$8,860,209.64	40.0000%	\$3,544,083.86
<b>Senior Secured Loan - Differential = -1 Subtotal</b>						<b>\$8,860,209.64</b>		<b>\$3,544,083.86</b>
<b>Non-Senior Secured Loan - Differential = 0</b>								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	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	\$7,000,000.00	25.0000%	\$1,750,000.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	Second Lien	Caa1	Caa1	\$5,220,036.71	25.0000%	\$1,305,009.18
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Second Lien	Caa2	Caa2	\$4,000,000.00	25.0000%	\$1,000,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Second Lien	Caa2	Caa2	\$5,700,000.00	25.0000%	\$1,425,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	Second Lien	***	***	\$5,312,500.00	25.0000%	\$1,328,125.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	Caa1	Caa1	\$5,600,000.00	25.0000%	\$1,400,000.00
<b>Non-Senior Secured Loan - Differential = 0 Subtotal</b>						<b>\$34,832,536.71</b>		<b>\$8,708,134.18</b>
<b>Grand Total</b>						<b>\$292,303,226.96</b>		<b>\$137,589,710.30</b>

## Minimum Weighted Average S&P Recovery Rate Test

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

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

Class A-1 Note Rating	AAA
Principal Balance Total	\$292,303,226.96
Recovery Amount Total	\$112,222,604.38
Weighted Average Recovery Rate	38.4%
Requirement	>= 32.00%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$5,089,179.91	65.0000%	\$3,307,966.94
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	No	No	Senior Secured	\$1,900,291.47	65.0000%	\$1,235,189.46
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	No	No	Senior Secured	\$9,050,721.38	65.0000%	\$5,882,968.90
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	No	No	Senior Secured	\$9,500,000.00	65.0000%	\$6,175,000.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$25,540,192.76</b>		<b>\$16,601,125.30</b>
<b>Asset Specific Recovery Rating 2</b>								
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$9,426,262.53	50.0000%	\$4,713,131.27
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$3,035,078.49	50.0000%	\$1,517,539.24
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	No	No	Senior Secured	\$9,428,750.00	50.0000%	\$4,714,375.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	No	No	Senior Secured	\$10,980,022.34	50.0000%	\$5,490,011.17
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,476,250.00	50.0000%	\$4,738,125.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	No	No	Senior Secured	\$9,500,000.00	50.0000%	\$4,750,000.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	No	No	Senior Secured	\$9,452,500.00	50.0000%	\$4,726,250.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$9,500,000.00	50.0000%	\$4,750,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$8,127,889.21	50.0000%	\$4,063,944.60
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	No	No	Senior Secured	\$6,485,617.02	50.0000%	\$3,242,808.51
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	No	No	Senior Secured	\$9,240,000.00	50.0000%	\$4,620,000.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,498,730.83	50.0000%	\$1,749,365.41
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$98,151,100.41</b>		<b>\$49,075,550.21</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,550,216.84	30.0000%	\$1,965,065.05
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,977,500.00	30.0000%	\$2,693,250.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$8,150,000.00	30.0000%	\$2,445,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,476,250.00	30.0000%	\$2,842,875.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	No	Yes	Senior Secured	\$4,568,625.00	30.0000%	\$1,370,587.50
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	No	No	Senior Secured	\$3,456,250.00	30.0000%	\$1,036,875.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	No	No	Senior Secured	\$4,294,600.00	30.0000%	\$1,288,380.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$8,936,405.55	30.0000%	\$2,680,921.66
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	No	No	Senior Secured	\$4,975,000.00	30.0000%	\$1,492,500.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,528,000.00	30.0000%	\$2,858,400.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	Yes	Senior Secured	\$3,422,898.90	30.0000%	\$1,026,869.67
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$10,129,166.67	30.0000%	\$3,038,750.00
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,649,750.00	30.0000%	\$1,994,925.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	No	No	Senior Secured	\$8,860,209.64	30.0000%	\$2,658,062.89
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$97,974,872.60</b>		<b>\$29,392,461.78</b>



Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 4</b>								
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	20.0000%	\$800,000.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	No	No	Senior Secured	\$2,915,878.61	20.0000%	\$583,175.72
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$6,915,878.61</b>		<b>\$1,383,175.72</b>
<b>Asset Specific Recovery Rating 6</b>								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$2,000,000.00	2.0000%	\$40,000.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	No	No	Second Lien	\$5,220,036.71	2.0000%	\$104,400.73
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	No	Yes	Second Lien	\$4,000,000.00	2.0000%	\$80,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$5,700,000.00	2.0000%	\$114,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	2.0000%	\$112,000.00
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$22,520,036.71</b>		<b>\$450,400.73</b>
<b>Group A Senior Secured Loans</b>								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$7,000,000.00	50.0000%	\$3,500,000.00
<b>Group A Senior Secured Loans Subtotal</b>						<b>\$7,000,000.00</b>		<b>\$3,500,000.00</b>
<b>Group B Senior Secured Loans</b>								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCI_HOLDG_DDTL	Loan	No	No	Senior Secured	\$1,687,500.00	45.0000%	\$759,375.00
CRCI Holdings Inc - Dollar Term Loan	CRCI_HLDG_USTL	Loan	No	No	Senior Secured	\$5,754,375.00	45.0000%	\$2,589,468.75
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	No	No	Senior Secured	\$9,504,000.00	45.0000%	\$4,276,800.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$1,042,770.88	45.0000%	\$469,246.89
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	No	No	Senior Secured	\$3,900,000.00	45.0000%	\$1,755,000.00
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$21,888,645.88</b>		<b>\$9,849,890.64</b>
<b>Group B Senior unsecured loans and Second Lien Loans</b>								
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	No	No	Second Lien	\$7,000,000.00	16.0000%	\$1,120,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	No	Second Lien	\$5,312,500.00	16.0000%	\$850,000.00
<b>Group B Senior unsecured loans and Second Lien Loans Subtotal</b>						<b>\$12,312,500.00</b>		<b>\$1,970,000.00</b>
<b>Grand Total</b>						<b>\$292,303,226.96</b>		<b>\$112,222,604.38</b>

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

Class B-1 Note Rating	AA
Principal Balance Total	\$292,303,226.96
Recovery Amount Total	\$136,726,370.24
Weighted Average Recovery Rate	46.8%
Requirement	>= 39.00%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$5,089,179.91	75.0000%	\$3,816,884.93
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	No	No	Senior Secured	\$1,900,291.47	75.0000%	\$1,425,218.60
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	No	No	Senior Secured	\$9,050,721.38	75.0000%	\$6,788,041.04
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	No	No	Senior Secured	\$9,500,000.00	75.0000%	\$7,125,000.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$25,540,192.76</b>		<b>\$19,155,144.57</b>
<b>Asset Specific Recovery Rating 2</b>								
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$9,426,262.53	60.0000%	\$5,655,757.52
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	No	No	Senior Secured	\$3,035,078.49	60.0000%	\$1,821,047.09
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	No	No	Senior Secured	\$9,428,750.00	60.0000%	\$5,657,250.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	No	No	Senior Secured	\$10,980,022.34	60.0000%	\$6,588,013.40
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,476,250.00	60.0000%	\$5,685,750.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLNG_FL	Loan	No	No	Senior Secured	\$9,500,000.00	60.0000%	\$5,700,000.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	No	No	Senior Secured	\$9,452,500.00	60.0000%	\$5,671,500.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$9,500,000.00	60.0000%	\$5,700,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$8,127,889.21	60.0000%	\$4,876,733.52
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	No	No	Senior Secured	\$6,485,617.02	60.0000%	\$3,891,370.21
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	No	No	Senior Secured	\$9,240,000.00	60.0000%	\$5,544,000.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,498,730.83	60.0000%	\$2,099,238.50
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$98,151,100.41</b>		<b>\$58,890,660.25</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,550,216.84	40.0000%	\$2,620,086.74
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,977,500.00	40.0000%	\$3,591,000.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$8,150,000.00	40.0000%	\$3,260,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,476,250.00	40.0000%	\$3,790,500.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	No	Yes	Senior Secured	\$4,568,625.00	40.0000%	\$1,827,450.00
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	No	No	Senior Secured	\$3,456,250.00	40.0000%	\$1,382,500.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	No	No	Senior Secured	\$4,294,600.00	40.0000%	\$1,717,840.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$8,936,405.55	40.0000%	\$3,574,562.22
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	No	No	Senior Secured	\$4,975,000.00	40.0000%	\$1,990,000.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,528,000.00	40.0000%	\$3,811,200.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	Yes	Senior Secured	\$3,422,898.90	40.0000%	\$1,369,159.56
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$10,129,166.67	40.0000%	\$4,051,666.67
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,649,750.00	40.0000%	\$2,659,900.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	No	No	Senior Secured	\$8,860,209.64	40.0000%	\$3,544,083.86
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$97,974,872.60</b>		<b>\$39,189,949.04</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 4</b>								
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	26.0000%	\$1,040,000.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	No	No	Senior Secured	\$2,915,878.61	26.0000%	\$758,128.44
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$6,915,878.61</b>		<b>\$1,798,128.44</b>
<b>Asset Specific Recovery Rating 6</b>								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$2,000,000.00	4.0000%	\$80,000.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	No	No	Second Lien	\$5,220,036.71	4.0000%	\$208,801.47
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	No	Yes	Second Lien	\$4,000,000.00	4.0000%	\$160,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$5,700,000.00	4.0000%	\$228,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	4.0000%	\$224,000.00
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$22,520,036.71</b>		<b>\$900,801.47</b>
<b>Group A Senior Secured Loans</b>								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$7,000,000.00	55.0000%	\$3,850,000.00
<b>Group A Senior Secured Loans Subtotal</b>						<b>\$7,000,000.00</b>		<b>\$3,850,000.00</b>
<b>Group B Senior Secured Loans</b>								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCI_HOLDG_DDTL	Loan	No	No	Senior Secured	\$1,687,500.00	49.0000%	\$826,875.00
CRCI Holdings Inc - Dollar Term Loan	CRCI_HLDG_USTL	Loan	No	No	Senior Secured	\$5,754,375.00	49.0000%	\$2,819,643.75
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	No	No	Senior Secured	\$9,504,000.00	49.0000%	\$4,656,960.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$1,042,770.88	49.0000%	\$510,957.73
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	No	No	Senior Secured	\$3,900,000.00	49.0000%	\$1,911,000.00
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$21,888,645.88</b>		<b>\$10,725,436.48</b>
<b>Group B Senior unsecured loans and Second Lien Loans</b>								
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	No	No	Second Lien	\$7,000,000.00	18.0000%	\$1,260,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	No	Second Lien	\$5,312,500.00	18.0000%	\$956,250.00
<b>Group B Senior unsecured loans and Second Lien Loans Subtotal</b>						<b>\$12,312,500.00</b>		<b>\$2,216,250.00</b>
<b>Grand Total</b>						<b>\$292,303,226.96</b>		<b>\$136,726,370.24</b>

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

Class C-1 Note Rating	A
Principal Balance Total	\$292,303,226.96
Recovery Amount Total	\$152,230,371.33
Weighted Average Recovery Rate	52.1%
Requirement	>= 44.25%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$5,089,179.91	80.0000%	\$4,071,343.93
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	No	No	Senior Secured	\$1,900,291.47	80.0000%	\$1,520,233.18
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	No	No	Senior Secured	\$9,050,721.38	80.0000%	\$7,240,577.10
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	No	No	Senior Secured	\$9,500,000.00	80.0000%	\$7,600,000.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$25,540,192.76</b>		<b>\$20,432,154.21</b>
<b>Asset Specific Recovery Rating 2</b>								
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$9,426,262.53	66.0000%	\$6,221,333.27
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	No	No	Senior Secured	\$3,035,078.49	66.0000%	\$2,003,151.80
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	No	No	Senior Secured	\$9,428,750.00	66.0000%	\$6,222,975.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	No	No	Senior Secured	\$10,980,022.34	66.0000%	\$7,246,814.74
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,476,250.00	66.0000%	\$6,254,325.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	No	No	Senior Secured	\$9,500,000.00	66.0000%	\$6,270,000.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	No	No	Senior Secured	\$9,452,500.00	66.0000%	\$6,238,650.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$9,500,000.00	66.0000%	\$6,270,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$8,127,889.21	66.0000%	\$5,364,406.88
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	No	No	Senior Secured	\$6,485,617.02	66.0000%	\$4,280,507.23
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	No	No	Senior Secured	\$9,240,000.00	66.0000%	\$6,098,400.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,498,730.83	66.0000%	\$2,309,162.35
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$98,151,100.41</b>		<b>\$64,779,726.27</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,550,216.84	46.0000%	\$3,013,099.75
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,977,500.00	46.0000%	\$4,129,650.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$8,150,000.00	46.0000%	\$3,749,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,476,250.00	46.0000%	\$4,359,075.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	No	Yes	Senior Secured	\$4,568,625.00	46.0000%	\$2,101,567.50
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	No	No	Senior Secured	\$3,456,250.00	46.0000%	\$1,589,875.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	No	No	Senior Secured	\$4,294,600.00	46.0000%	\$1,975,516.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$8,936,405.55	46.0000%	\$4,110,746.55
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	No	No	Senior Secured	\$4,975,000.00	46.0000%	\$2,288,500.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,528,000.00	46.0000%	\$4,382,880.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	Yes	Senior Secured	\$3,422,898.90	46.0000%	\$1,574,533.49
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$10,129,166.67	46.0000%	\$4,659,416.67
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,649,750.00	46.0000%	\$3,058,885.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	No	No	Senior Secured	\$8,860,209.64	46.0000%	\$4,075,696.44
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$97,974,872.60</b>		<b>\$45,068,441.40</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 4</b>								
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	33.0000%	\$1,320,000.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	No	No	Senior Secured	\$2,915,878.61	33.0000%	\$962,239.94
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$6,915,878.61</b>		<b>\$2,282,239.94</b>
<b>Asset Specific Recovery Rating 6</b>								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$2,000,000.00	6.0000%	\$120,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	No	No	Second Lien	\$5,220,036.71	6.0000%	\$313,202.20
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	No	Yes	Second Lien	\$4,000,000.00	6.0000%	\$240,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$5,700,000.00	6.0000%	\$342,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	6.0000%	\$336,000.00
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$22,520,036.71</b>		<b>\$1,351,202.20</b>
<b>Group A Senior Secured Loans</b>								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$7,000,000.00	59.0000%	\$4,130,000.00
<b>Group A Senior Secured Loans Subtotal</b>						<b>\$7,000,000.00</b>		<b>\$4,130,000.00</b>
<b>Group B Senior Secured Loans</b>								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCI_HOLDG_DDTL	Loan	No	No	Senior Secured	\$1,687,500.00	53.0000%	\$894,375.00
CRCI Holdings Inc - Dollar Term Loan	CRCI_HLDG_USTL	Loan	No	No	Senior Secured	\$5,754,375.00	53.0000%	\$3,049,818.75
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	No	No	Senior Secured	\$9,504,000.00	53.0000%	\$5,037,120.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$1,042,770.88	53.0000%	\$552,668.56
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	No	No	Senior Secured	\$3,900,000.00	53.0000%	\$2,067,000.00
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$21,888,645.88</b>		<b>\$11,600,982.31</b>
<b>Group B Senior unsecured loans and Second Lien Loans</b>								
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	No	No	Second Lien	\$7,000,000.00	21.0000%	\$1,470,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	No	Second Lien	\$5,312,500.00	21.0000%	\$1,115,625.00
<b>Group B Senior unsecured loans and Second Lien Loans Subtotal</b>						<b>\$12,312,500.00</b>		<b>\$2,585,625.00</b>
<b>Grand Total</b>						<b>\$292,303,226.96</b>		<b>\$152,230,371.33</b>

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

Class D-1 Note Rating	BBB
Principal Balance Total	\$292,303,226.96
Recovery Amount Total	\$169,845,359.83
Weighted Average Recovery Rate	58.1%
Requirement	>= 46.50%
<b>RESULT</b>	<b>PASS</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 1</b>								
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	No	No	Senior Secured	\$5,089,179.91	85.0000%	\$4,325,802.93
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	No	No	Senior Secured	\$1,900,291.47	85.0000%	\$1,615,247.75
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	No	No	Senior Secured	\$9,050,721.38	85.0000%	\$7,693,113.17
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	No	No	Senior Secured	\$9,500,000.00	85.0000%	\$8,075,000.00
<b>Asset Specific Recovery Rating 1 Subtotal</b>						<b>\$25,540,192.76</b>		<b>\$21,709,163.85</b>
<b>Asset Specific Recovery Rating 2</b>								
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$9,426,262.53	73.0000%	\$6,881,171.65
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	No	No	Senior Secured	\$3,035,078.49	73.0000%	\$2,215,607.30
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	No	No	Senior Secured	\$9,428,750.00	73.0000%	\$6,882,987.50
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	No	No	Senior Secured	\$10,980,022.34	73.0000%	\$8,015,416.31
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,476,250.00	73.0000%	\$6,917,662.50
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNF_FL	Loan	No	No	Senior Secured	\$9,500,000.00	73.0000%	\$6,935,000.00
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	No	No	Senior Secured	\$9,452,500.00	73.0000%	\$6,900,325.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$9,500,000.00	73.0000%	\$6,935,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$8,127,889.21	73.0000%	\$5,933,359.12
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	No	No	Senior Secured	\$6,485,617.02	73.0000%	\$4,734,500.43
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	No	No	Senior Secured	\$9,240,000.00	73.0000%	\$6,745,200.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,498,730.83	73.0000%	\$2,554,073.50
<b>Asset Specific Recovery Rating 2 Subtotal</b>						<b>\$98,151,100.41</b>		<b>\$71,650,303.30</b>
<b>Asset Specific Recovery Rating 3</b>								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,550,216.84	53.0000%	\$3,471,614.93
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,977,500.00	53.0000%	\$4,758,075.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$8,150,000.00	53.0000%	\$4,319,500.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,476,250.00	53.0000%	\$5,022,412.50
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	No	Yes	Senior Secured	\$4,568,625.00	53.0000%	\$2,421,371.25
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	No	No	Senior Secured	\$3,456,250.00	53.0000%	\$1,831,812.50
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	No	No	Senior Secured	\$4,294,600.00	53.0000%	\$2,276,138.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	No	No	Senior Secured	\$8,936,405.55	53.0000%	\$4,736,294.94
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	No	No	Senior Secured	\$4,975,000.00	53.0000%	\$2,636,750.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,528,000.00	53.0000%	\$5,049,840.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	No	Yes	Senior Secured	\$3,422,898.90	53.0000%	\$1,814,136.42
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$10,129,166.67	53.0000%	\$5,368,458.33
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,649,750.00	53.0000%	\$3,524,367.50
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	No	No	Senior Secured	\$8,860,209.64	53.0000%	\$4,695,911.11
<b>Asset Specific Recovery Rating 3 Subtotal</b>						<b>\$97,974,872.60</b>		<b>\$51,926,682.48</b>

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
<b>Asset Specific Recovery Rating 4</b>								
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	No	No	Senior Secured	\$4,000,000.00	39.0000%	\$1,560,000.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	No	No	Senior Secured	\$2,915,878.61	39.0000%	\$1,137,192.66
<b>Asset Specific Recovery Rating 4 Subtotal</b>						<b>\$6,915,878.61</b>		<b>\$2,697,192.66</b>
<b>Asset Specific Recovery Rating 6</b>								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$2,000,000.00	8.0000%	\$160,000.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	No	No	Second Lien	\$5,220,036.71	8.0000%	\$417,602.94
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	No	Yes	Second Lien	\$4,000,000.00	8.0000%	\$320,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$5,700,000.00	8.0000%	\$456,000.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	No	No	Second Lien	\$5,600,000.00	8.0000%	\$448,000.00
<b>Asset Specific Recovery Rating 6 Subtotal</b>						<b>\$22,520,036.71</b>		<b>\$1,801,602.94</b>
<b>Group A Senior Secured Loans</b>								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$7,000,000.00	63.0000%	\$4,410,000.00
<b>Group A Senior Secured Loans Subtotal</b>						<b>\$7,000,000.00</b>		<b>\$4,410,000.00</b>
<b>Group B Senior Secured Loans</b>								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCIHLDG_DDTL	Loan	No	No	Senior Secured	\$1,687,500.00	58.0000%	\$978,750.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	No	Senior Secured	\$5,754,375.00	58.0000%	\$3,337,537.50
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	No	No	Senior Secured	\$9,504,000.00	58.0000%	\$5,512,320.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	No	No	Senior Secured	\$1,042,770.88	58.0000%	\$604,807.11
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	No	No	Senior Secured	\$3,900,000.00	58.0000%	\$2,262,000.00
<b>Group B Senior Secured Loans Subtotal</b>						<b>\$21,888,645.88</b>		<b>\$12,695,414.61</b>
<b>Group B Senior unsecured loans and Second Lien Loans</b>								
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	No	No	Second Lien	\$7,000,000.00	24.0000%	\$1,680,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	No	No	Second Lien	\$5,312,500.00	24.0000%	\$1,275,000.00
<b>Group B Senior unsecured loans and Second Lien Loans Subtotal</b>						<b>\$12,312,500.00</b>		<b>\$2,955,000.00</b>
<b>Grand Total</b>						<b>\$292,303,226.96</b>		<b>\$169,845,359.83</b>

# Moody's Diversity Test

Aggregate Par Amount	\$292,303,226.96
Issuer Count	40
Average Par Amount	\$7,307,580.67

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

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
<b>Automotive</b>				
Waupaca Foundry Inc	\$8,860,209.64	1.2125	1.0000	
<b>Automotive Subtotal</b>	<b>\$8,860,209.64</b>		<b>1.0000</b>	<b>1.0000</b>
<b>Banking, Finance, Insurance &amp; Real Estate</b>				
Ascensus Inc	\$9,426,262.53	1.2899	1.0000	
First American Payment Systems	\$8,255,115.20	1.1297	1.0000	
First Data Corp	\$9,050,721.38	1.2385	1.0000	
NAB Holdings LLC	\$9,476,250.00	1.2968	1.0000	
<b>Banking, Finance, Insurance &amp; Real Estate Subtotal</b>	<b>\$36,208,349.11</b>		<b>4.0000</b>	<b>2.3333</b>
<b>Consumer goods: Durable</b>				
Sportsman's Warehouse Inc	\$6,485,617.02	0.8875	0.8875	
<b>Consumer goods: Durable Subtotal</b>	<b>\$6,485,617.02</b>		<b>0.8875</b>	<b>0.9000</b>
<b>Consumer goods: Non-durable</b>				
ABB Con-Cise Optical Group LLC	\$6,550,216.84	0.8964	0.8964	
<b>Consumer goods: Non-durable Subtotal</b>	<b>\$6,550,216.84</b>		<b>0.8964</b>	<b>0.9000</b>
<b>Healthcare &amp; Pharmaceuticals</b>				
Generic Drug Holdings Inc	\$3,456,250.00	0.4730	0.4730	
<b>Healthcare &amp; Pharmaceuticals Subtotal</b>	<b>\$3,456,250.00</b>		<b>0.4730</b>	<b>0.5000</b>
<b>High Tech Industries</b>				
Attachmate Corporation	\$12,089,179.91	1.6543	1.0000	
Help Systems Holdings Inc	\$9,504,000.00	1.3006	1.0000	
SafeNet Inc	\$9,452,500.00	1.2935	1.0000	
Serena Software Inc	\$9,500,000.00	1.3000	1.0000	
Stratus Technologies Inc	\$10,129,166.67	1.3861	1.0000	
Vision Solutions Inc	\$9,098,730.83	1.2451	1.0000	
<b>High Tech Industries Subtotal</b>	<b>\$59,773,577.41</b>		<b>6.0000</b>	<b>3.0000</b>
<b>Hotel, Gaming &amp; Leisure</b>				
Topps Company (The)	\$6,649,750.00	0.9100	0.9100	
Travel Leaders Group LLC	\$9,240,000.00	1.2644	1.0000	



	<b>Hotel, Gaming &amp; Leisure Subtotal</b>	<b>\$15,889,750.00</b>		<b>1.9100</b>	<b>1.4500</b>
<b>Media: Advertising, Printing &amp; Publishing</b>					
iEnergizer Limited	\$7,000,000.00	0.9579	0.9579		
Merrill Communications LLC	\$10,980,022.34	1.5026	1.0000		
Novitex Acquisition LLC	\$9,528,000.00	1.3039	1.0000		
Volume Holdings Inc	\$3,900,000.00	0.5337	0.5337		
	<b>Media: Advertising, Printing &amp; Publishing Subtotal</b>	<b>\$31,408,022.34</b>		<b>3.4916</b>	<b>2.1667</b>
<b>Media: Broadcasting &amp; Subscription</b>					
SESAC Holdco II LLC	\$8,127,889.21	1.1123	1.0000		
	<b>Media: Broadcasting &amp; Subscription Subtotal</b>	<b>\$8,127,889.21</b>		<b>1.0000</b>	<b>1.0000</b>
<b>Retail</b>					
NexTag Inc	\$1,042,770.88	0.1427	0.1427		
	<b>Retail Subtotal</b>	<b>\$1,042,770.88</b>		<b>0.1427</b>	<b>0.1000</b>
<b>Services: Business</b>					
Deltek Inc	\$4,568,625.00	0.6252	0.6252		
GlobalLogic Holdings Inc	\$9,428,750.00	1.2903	1.0000		
Presidio Inc	\$2,915,878.61	0.3990	0.3990		
STG-Fairway Acquisitions Inc	\$3,422,898.90	0.4684	0.4684		
Symphony Teleca Services Inc	\$9,500,000.00	1.3000	1.0000		
	<b>Services: Business Subtotal</b>	<b>\$29,836,152.51</b>		<b>3.4926</b>	<b>2.1667</b>
<b>Services: Consumer</b>					
Edmentum Inc	\$1,900,291.47	0.2600	0.2600		
Jackson Hewitt Inc	\$8,936,405.55	1.2229	1.0000		
Knowledge Universe Education LLC	\$4,975,000.00	0.6808	0.6808		
PGX Holdings Inc	\$9,500,000.00	1.3000	1.0000		
	<b>Services: Consumer Subtotal</b>	<b>\$25,311,697.02</b>		<b>2.9408</b>	<b>1.9500</b>
<b>Telecommunications</b>					
Aricent Technologies	\$10,977,500.00	1.5022	1.0000		
Birch Communications Inc	\$8,150,000.00	1.1153	1.0000		
ConvergeOne Holdings Corporation	\$9,476,250.00	1.2968	1.0000		
Global Tel Link Corp	\$4,000,000.00	0.5474	0.5474		
Integra Telecom Holdings Inc	\$4,294,600.00	0.5877	0.5877		
Securus Technologies Holdings Inc	\$5,700,000.00	0.7800	0.7800		
TeleGuam Holdings LLC	\$5,312,500.00	0.7270	0.7270		
	<b>Telecommunications Subtotal</b>	<b>\$47,910,850.00</b>		<b>5.6421</b>	<b>2.8667</b>
<b>Transportation: Cargo</b>					
Capstone Logistics Acquisition Inc	\$4,000,000.00	0.5474	0.5474		
	<b>Transportation: Cargo Subtotal</b>	<b>\$4,000,000.00</b>		<b>0.5474</b>	<b>0.5000</b>
<b>Utilities: Electric</b>					
CRCI Holdings Inc	\$7,441,875.00	1.0184	1.0000		
	<b>Utilities: Electric Subtotal</b>	<b>\$7,441,875.00</b>		<b>1.0000</b>	<b>1.0000</b>
	<b>Grand Total</b>	<b>\$292,303,226.96</b>			<b>21.8334</b>

# Weighted Average Life Test

As of Date	04-Nov-2014
Reinvestment End Date	25-Aug-2016
Weighted Average Life	4.56
Aggregate number of Determination Dates that have elapsed since the end of the Reinvestment Period	N/A
Aggregate number of Determination Dates remaining until the end of the Reinvestment Period	7
Requirement	<=5.75
<b>Result</b>	<b>PASS</b>

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$8,441.75	31-Dec-2014	0.16	\$1,350.68
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$8,441.75	31-Mar-2015	0.4	\$3,376.70
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	30-Jun-2015	0.65	\$10,833.33
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	30-Sep-2015	0.9	\$15,000.00
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	31-Dec-2015	1.16	\$19,333.33
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	31-Mar-2016	1.41	\$23,500.00
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	30-Jun-2016	1.65	\$27,500.00
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	30-Sep-2016	1.91	\$31,833.33
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	30-Dec-2016	2.16	\$36,000.00
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	31-Mar-2017	2.41	\$40,166.67
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	30-Jun-2017	2.65	\$44,166.67
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	29-Sep-2017	2.9	\$48,333.33
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	29-Dec-2017	3.15	\$52,500.00
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	30-Mar-2018	3.4	\$56,666.67
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	29-Jun-2018	3.65	\$60,833.33
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	28-Sep-2018	3.9	\$65,000.00
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$16,666.67	31-Dec-2018	4.16	\$69,333.33
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$6,283,333.34	06-Feb-2019	4.26	\$26,767,000.01
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Dec-2014	0.16	\$3,600.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Mar-2015	0.4	\$9,000.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Jun-2015	0.65	\$14,625.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Sep-2015	0.9	\$20,250.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Dec-2015	1.16	\$26,100.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Mar-2016	1.41	\$31,725.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Jun-2016	1.65	\$37,125.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Sep-2016	1.91	\$42,975.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Dec-2016	2.16	\$48,600.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Mar-2017	2.41	\$54,225.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Jun-2017	2.65	\$59,625.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	29-Sep-2017	2.9	\$65,250.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	29-Dec-2017	3.15	\$70,875.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Mar-2018	3.4	\$76,500.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	29-Jun-2018	3.65	\$82,125.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	28-Sep-2018	3.9	\$87,750.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Dec-2018	4.16	\$93,600.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	29-Mar-2019	4.4	\$99,000.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	28-Jun-2019	4.65	\$104,625.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Sep-2019	4.91	\$110,475.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Dec-2019	5.16	\$116,100.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Mar-2020	5.41	\$121,725.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Jun-2020	5.66	\$127,350.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	30-Sep-2020	5.91	\$132,975.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Dec-2020	6.16	\$138,600.00
Aricent Technologies	First Lien Initial Term Loan	\$22,500.00	31-Mar-2021	6.41	\$144,225.00
Aricent Technologies	First Lien Initial Term Loan	\$8,392,500.00	14-Apr-2021	6.45	\$54,131,625.00
Aricent Technologies	Second Lien Initial Term Loan	\$2,000,000.00	14-Apr-2022	7.45	\$14,900,000.00
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Dec-2014	0.16	\$3,799.00
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Mar-2015	0.4	\$9,497.49
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Jun-2015	0.65	\$15,433.43
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Sep-2015	0.9	\$21,369.36
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Dec-2015	1.16	\$27,542.73
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Mar-2016	1.41	\$33,478.67
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Jun-2016	1.65	\$39,177.16
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Sep-2016	1.91	\$45,350.53
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Dec-2016	2.16	\$51,286.47
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Mar-2017	2.41	\$57,222.40
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Jun-2017	2.65	\$62,920.90
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Sep-2017	2.9	\$68,856.83
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Dec-2017	3.15	\$74,792.76
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Mar-2018	3.4	\$80,728.70
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Jun-2018	3.65	\$86,664.63
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	28-Sep-2018	3.9	\$92,600.56
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Dec-2018	4.16	\$98,773.93
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Mar-2019	4.4	\$104,472.43
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	28-Jun-2019	4.65	\$110,408.36
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Sep-2019	4.91	\$116,581.74
Ascensus Inc	First Lien Initial Term Loan	\$8,951,387.84	02-Dec-2019	5.08	\$45,473,050.25
Attachmate Corporation	First Lien Term Loan	\$66,085.06	31-Dec-2014	0.16	\$10,573.61
Attachmate Corporation	First Lien Term Loan	\$115,917.57	31-Mar-2015	0.4	\$46,367.03
Attachmate Corporation	First Lien Term Loan	\$115,917.57	30-Jun-2015	0.65	\$75,346.42
Attachmate Corporation	First Lien Term Loan	\$115,917.57	30-Sep-2015	0.9	\$104,325.82
Attachmate Corporation	First Lien Term Loan	\$115,917.57	31-Dec-2015	1.16	\$134,464.39
Attachmate Corporation	First Lien Term Loan	\$115,917.57	31-Mar-2016	1.41	\$163,443.78
Attachmate Corporation	First Lien Term Loan	\$115,917.57	30-Jun-2016	1.65	\$191,264.00
Attachmate Corporation	First Lien Term Loan	\$154,556.76	30-Sep-2016	1.91	\$295,203.42
Attachmate Corporation	First Lien Term Loan	\$154,556.76	31-Dec-2016	2.16	\$333,842.61
Attachmate Corporation	First Lien Term Loan	\$154,556.76	31-Mar-2017	2.41	\$372,481.80
Attachmate Corporation	First Lien Term Loan	\$154,556.76	30-Jun-2017	2.65	\$409,575.43
Attachmate Corporation	First Lien Term Loan	\$154,556.76	30-Sep-2017	2.91	\$449,760.19
Attachmate Corporation	First Lien Term Loan	\$3,554,805.59	22-Nov-2017	3.05	\$10,842,157.05
Attachmate Corporation	Second Lien Term Loan	\$7,000,000.00	22-Nov-2018	4.05	\$28,350,000.00
Birch Communications Inc	Term Loan	\$50,937.50	31-Dec-2014	0.16	\$8,150.00
Birch Communications Inc	Term Loan	\$50,937.50	31-Mar-2015	0.4	\$20,375.00
Birch Communications Inc	Term Loan	\$50,937.50	30-Jun-2015	0.65	\$33,109.38
Birch Communications Inc	Term Loan	\$50,937.50	30-Sep-2015	0.9	\$45,843.75
Birch Communications Inc	Term Loan	\$50,937.50	31-Dec-2015	1.16	\$59,087.50
Birch Communications Inc	Term Loan	\$50,937.50	31-Mar-2016	1.41	\$71,821.88
Birch Communications Inc	Term Loan	\$50,937.50	30-Jun-2016	1.65	\$84,046.88
Birch Communications Inc	Term Loan	\$50,937.50	30-Sep-2016	1.91	\$97,290.63
Birch Communications Inc	Term Loan	\$50,937.50	30-Dec-2016	2.16	\$110,025.00
Birch Communications Inc	Term Loan	\$50,937.50	31-Mar-2017	2.41	\$122,759.38
Birch Communications Inc	Term Loan	\$50,937.50	30-Jun-2017	2.65	\$134,984.38

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Birch Communications Inc	Term Loan	\$50,937.50	29-Sep-2017	2.9	\$147,718.75
Birch Communications Inc	Term Loan	\$50,937.50	29-Dec-2017	3.15	\$160,453.13
Birch Communications Inc	Term Loan	\$50,937.50	30-Mar-2018	3.4	\$173,187.50
Birch Communications Inc	Term Loan	\$50,937.50	29-Jun-2018	3.65	\$185,921.88
Birch Communications Inc	Term Loan	\$50,937.50	28-Sep-2018	3.9	\$198,656.25
Birch Communications Inc	Term Loan	\$50,937.50	31-Dec-2018	4.16	\$211,900.00
Birch Communications Inc	Term Loan	\$50,937.50	29-Mar-2019	4.4	\$224,125.00
Birch Communications Inc	Term Loan	\$50,937.50	28-Jun-2019	4.65	\$236,859.38
Birch Communications Inc	Term Loan	\$50,937.50	30-Sep-2019	4.91	\$250,103.13
Birch Communications Inc	Term Loan	\$50,937.50	31-Dec-2019	5.16	\$262,837.50
Birch Communications Inc	Term Loan	\$50,937.50	31-Mar-2020	5.41	\$275,571.88
Birch Communications Inc	Term Loan	\$50,937.50	30-Jun-2020	5.66	\$288,306.25
Birch Communications Inc	Term Loan	\$6,978,437.50	17-Jul-2020	5.7	\$39,777,093.75
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	27-Dec-2014	0.15	\$1,500.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	18-Apr-2015	0.45	\$4,500.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	11-Jul-2015	0.68	\$6,800.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	03-Oct-2015	0.91	\$9,100.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	26-Dec-2015	1.14	\$11,400.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	16-Apr-2016	1.45	\$14,500.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	09-Jul-2016	1.68	\$16,800.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	01-Oct-2016	1.91	\$19,100.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	31-Dec-2016	2.16	\$21,600.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	22-Apr-2017	2.47	\$24,700.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	15-Jul-2017	2.7	\$27,000.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	07-Oct-2017	2.93	\$29,300.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	30-Dec-2017	3.16	\$31,600.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	21-Apr-2018	3.46	\$34,600.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	14-Jul-2018	3.69	\$36,900.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	06-Oct-2018	3.92	\$39,200.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	29-Dec-2018	4.15	\$41,500.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	20-Apr-2019	4.46	\$44,600.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	13-Jul-2019	4.69	\$46,900.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	05-Oct-2019	4.92	\$49,200.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	28-Dec-2019	5.15	\$51,500.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	18-Apr-2020	5.46	\$54,600.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	11-Jul-2020	5.69	\$56,900.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	03-Oct-2020	5.92	\$59,200.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	26-Dec-2020	6.15	\$61,500.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	17-Apr-2021	6.45	\$64,500.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,000.00	10-Jul-2021	6.68	\$66,800.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$3,730,000.00	07-Oct-2021	6.93	\$25,848,900.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Dec-2014	0.16	\$3,800.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Mar-2015	0.4	\$9,500.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Jun-2015	0.65	\$15,437.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Sep-2015	0.9	\$21,375.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Dec-2015	1.16	\$27,550.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Mar-2016	1.41	\$33,487.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Jun-2016	1.65	\$39,187.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Sep-2016	1.91	\$45,362.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Dec-2016	2.16	\$51,300.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Mar-2017	2.41	\$57,237.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Jun-2017	2.65	\$62,937.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Sep-2017	2.9	\$68,875.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Dec-2017	3.15	\$74,812.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Mar-2018	3.4	\$80,750.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Jun-2018	3.65	\$86,687.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	28-Sep-2018	3.9	\$92,625.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Dec-2018	4.16	\$98,800.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Mar-2019	4.4	\$104,500.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	28-Jun-2019	4.65	\$110,437.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	28-Sep-2019	4.9	\$116,375.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Dec-2019	5.16	\$122,550.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Mar-2020	5.41	\$128,487.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$8,953,750.00	17-Jun-2020	5.62	\$50,320,075.00
CRCI Holdings Inc	Delayed Draw Term Loan	\$1,687,500.00	10-Jul-2019	4.68	\$7,897,500.00
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Dec-2014	0.16	\$2,325.00
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Mar-2015	0.4	\$5,812.50
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Jun-2015	0.65	\$9,445.31
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Sep-2015	0.9	\$13,078.13
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Dec-2015	1.16	\$16,856.25
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Mar-2016	1.41	\$20,489.06
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Jun-2016	1.65	\$23,976.56
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Sep-2016	1.91	\$27,754.69
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Dec-2016	2.16	\$31,387.50
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Mar-2017	2.41	\$35,020.31
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Jun-2017	2.65	\$38,507.81
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Sep-2017	2.9	\$42,140.63
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Dec-2017	3.15	\$45,773.44
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Mar-2018	3.4	\$49,406.25
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Jun-2018	3.65	\$53,039.06
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	28-Sep-2018	3.9	\$56,671.88
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Dec-2018	4.16	\$60,450.00
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Mar-2019	4.4	\$63,937.50
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	28-Jun-2019	4.65	\$67,570.31
CRCI Holdings Inc	Dollar Term Loan	\$5,478,281.25	10-Jul-2019	4.68	\$25,638,356.25
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2014	0.16	\$1,860.00
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2015	0.4	\$4,650.00
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2015	0.65	\$7,556.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2015	0.9	\$10,462.50
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2015	1.16	\$13,485.00
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2016	1.41	\$16,391.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2016	1.65	\$19,181.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2016	1.91	\$22,203.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Dec-2016	2.16	\$25,110.00
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2017	2.41	\$28,016.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2017	2.65	\$30,806.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2017	2.91	\$33,828.75
Deltek Inc	First Lien Term Loan	\$11,625.00	29-Dec-2017	3.15	\$36,618.75
Deltek Inc	First Lien Term Loan	\$11,625.00	31-Mar-2018	3.41	\$39,641.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Jun-2018	3.65	\$42,431.25
Deltek Inc	First Lien Term Loan	\$11,625.00	30-Sep-2018	3.91	\$45,453.75
Deltek Inc	First Lien Term Loan	\$4,382,625.00	10-Oct-2018	3.93	\$17,223,716.24
Edmentum Inc	First Lien Term Loan	\$4,798.72	31-Dec-2014	0.16	\$767.79
Edmentum Inc	First Lien Term Loan	\$4,798.72	31-Mar-2015	0.4	\$1,919.49
Edmentum Inc	First Lien Term Loan	\$4,798.72	30-Jun-2015	0.65	\$3,119.17
Edmentum Inc	First Lien Term Loan	\$4,798.72	30-Sep-2015	0.9	\$4,318.84
Edmentum Inc	First Lien Term Loan	\$4,798.72	31-Dec-2015	1.16	\$5,566.51
Edmentum Inc	First Lien Term Loan	\$4,798.72	31-Mar-2016	1.41	\$6,766.19

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Edmentum Inc	First Lien Term Loan	\$4,798.72	30-Jun-2016	1.65	\$7,917.88
Edmentum Inc	First Lien Term Loan	\$4,798.72	30-Sep-2016	1.91	\$9,165.55
Edmentum Inc	First Lien Term Loan	\$4,798.72	30-Dec-2016	2.16	\$10,365.23
Edmentum Inc	First Lien Term Loan	\$4,798.72	31-Mar-2017	2.41	\$11,564.91
Edmentum Inc	First Lien Term Loan	\$4,798.72	30-Jun-2017	2.65	\$12,716.60
Edmentum Inc	First Lien Term Loan	\$4,798.72	29-Sep-2017	2.9	\$13,916.28
Edmentum Inc	First Lien Term Loan	\$4,798.72	29-Dec-2017	3.15	\$15,115.95
Edmentum Inc	First Lien Term Loan	\$4,798.72	30-Mar-2018	3.4	\$16,315.63
Edmentum Inc	First Lien Term Loan	\$1,833,109.45	17-May-2018	3.53	\$6,470,876.36
First American Payment Systems	First Lien Term Loan	\$0.00	31-Dec-2014	0.16	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	31-Mar-2015	0.4	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Jun-2015	0.65	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Sep-2015	0.9	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	31-Dec-2015	1.16	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	31-Mar-2016	1.41	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Jun-2016	1.65	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Sep-2016	1.91	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Dec-2016	2.16	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	31-Mar-2017	2.41	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Jun-2017	2.65	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	29-Sep-2017	2.9	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	29-Dec-2017	3.15	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Mar-2018	3.4	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	29-Jun-2018	3.65	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Sep-2018	3.91	\$0.00
First American Payment Systems	First Lien Term Loan	\$3,035,078.49	12-Oct-2018	3.94	\$11,958,209.24
First American Payment Systems	Second Lien Term Loan	\$5,220,036.71	12-Apr-2019	4.44	\$23,176,963.00
First Data Corp	2021 Extended USD Term Loan	\$9,050,721.38	24-Mar-2021	6.39	\$57,834,109.62
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jan-2015	0.16	\$1,400.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Apr-2015	0.41	\$3,587.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jul-2015	0.65	\$5,687.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Oct-2015	0.91	\$7,962.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jan-2016	1.16	\$10,150.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Apr-2016	1.41	\$12,337.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jul-2016	1.66	\$14,525.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Oct-2016	1.91	\$16,712.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jan-2017	2.16	\$18,900.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Apr-2017	2.41	\$21,087.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jul-2017	2.66	\$23,275.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Oct-2017	2.91	\$25,462.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jan-2018	3.16	\$27,650.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Apr-2018	3.41	\$29,837.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jul-2018	3.66	\$32,025.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Oct-2018	3.91	\$34,212.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jan-2019	4.16	\$36,400.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Apr-2019	4.41	\$38,587.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jul-2019	4.66	\$40,775.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Oct-2019	4.91	\$42,962.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jan-2020	5.16	\$45,150.00
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Apr-2020	5.41	\$47,337.50
Generic Drug Holdings Inc	Term B-1 Loan	\$8,750.00	01-Jul-2020	5.66	\$49,525.00
Generic Drug Holdings Inc	Term B-1 Loan	\$3,255,000.00	16-Aug-2020	5.79	\$18,846,450.00
Global Tel Link Corp	Second Lien Term Loan	\$4,000,000.00	23-Nov-2020	6.06	\$24,240,000.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Dec-2014	0.16	\$3,800.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Mar-2015	0.4	\$9,500.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Jun-2015	0.65	\$15,437.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Sep-2015	0.9	\$21,375.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Dec-2015	1.16	\$27,550.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Mar-2016	1.41	\$33,487.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Jun-2016	1.65	\$39,187.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Sep-2016	1.91	\$45,362.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Dec-2016	2.16	\$51,300.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Mar-2017	2.41	\$57,237.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Jun-2017	2.65	\$62,937.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Sep-2017	2.9	\$68,875.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Dec-2017	3.15	\$74,812.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Mar-2018	3.4	\$80,750.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Jun-2018	3.65	\$86,687.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	28-Sep-2018	3.9	\$92,625.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Dec-2018	4.16	\$98,800.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Mar-2019	4.4	\$104,500.00
GlobalLogic Holdings Inc	Term Loan	\$9,001,250.00	31-May-2019	4.57	\$41,135,712.50
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Dec-2014	0.16	\$3,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Mar-2015	0.4	\$9,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Jun-2015	0.65	\$15,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Sep-2015	0.9	\$21,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Dec-2015	1.16	\$27,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Mar-2016	1.41	\$33,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Jun-2016	1.65	\$39,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Sep-2016	1.91	\$45,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Dec-2016	2.16	\$51,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Mar-2017	2.41	\$57,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Jun-2017	2.65	\$63,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Sep-2017	2.91	\$69,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Dec-2017	3.16	\$75,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Mar-2018	3.41	\$81,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Jun-2018	3.65	\$87,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	30-Sep-2018	3.91	\$93,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Dec-2018	4.16	\$99,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$24,000.00	31-Mar-2019	4.41	\$105,840.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$9,072,000.00	28-Jun-2019	4.65	\$42,184,800.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Dec-2014	0.16	\$32,000.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Mar-2015	0.4	\$80,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Jun-2015	0.65	\$130,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Sep-2015	0.9	\$180,000.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Dec-2015	1.16	\$232,000.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Mar-2016	1.41	\$282,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Jun-2016	1.65	\$330,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Sep-2016	1.91	\$382,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Dec-2016	2.16	\$432,000.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Mar-2017	2.41	\$482,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Jun-2017	2.65	\$530,000.00
iEnergizer Limited	Term Loan	\$200,000.00	29-Sep-2017	2.9	\$580,000.00
iEnergizer Limited	Term Loan	\$200,000.00	29-Dec-2017	3.15	\$630,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Mar-2018	3.4	\$680,000.00
iEnergizer Limited	Term Loan	\$200,000.00	29-Jun-2018	3.65	\$730,000.00
iEnergizer Limited	Term Loan	\$200,000.00	28-Sep-2018	3.9	\$780,000.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Dec-2018	4.16	\$832,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
iEnergizer Limited	Term Loan	\$200,000.00	29-Mar-2019	4.4	\$880,000.00
iEnergizer Limited	Term Loan	\$3,400,000.00	01-May-2019	4.49	\$15,266,000.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	31-Dec-2014	0.16	\$1,744.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	31-Mar-2015	0.4	\$4,360.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	30-Jun-2015	0.65	\$7,085.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	30-Sep-2015	0.9	\$9,810.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	31-Dec-2015	1.16	\$12,644.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	31-Mar-2016	1.41	\$15,369.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	30-Jun-2016	1.65	\$17,985.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	30-Sep-2016	1.91	\$20,819.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	30-Dec-2016	2.16	\$23,544.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	31-Mar-2017	2.41	\$26,269.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	30-Jun-2017	2.65	\$28,885.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	29-Sep-2017	2.9	\$31,610.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	29-Dec-2017	3.15	\$34,335.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	30-Mar-2018	3.4	\$37,060.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	29-Jun-2018	3.65	\$39,785.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	28-Sep-2018	3.9	\$42,510.00
Integra Telecom Holdings Inc	Term B Loan	\$10,900.00	31-Dec-2018	4.16	\$45,344.00
Integra Telecom Holdings Inc	Term B Loan	\$4,109,300.00	22-Feb-2019	4.3	\$17,669,990.00
Jackson Hewitt Inc	Senior Secured Term Loan	\$796,313.37	30-Apr-2015	0.48	\$382,230.42
Jackson Hewitt Inc	Senior Secured Term Loan	\$796,313.37	29-Apr-2016	1.48	\$1,178,543.78
Jackson Hewitt Inc	Senior Secured Term Loan	\$796,313.37	28-Apr-2017	2.48	\$1,974,857.15
Jackson Hewitt Inc	Senior Secured Term Loan	\$6,547,465.45	16-Oct-2017	2.95	\$19,315,023.08
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Dec-2014	0.16	\$2,000.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Mar-2015	0.4	\$5,000.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Jun-2015	0.65	\$8,125.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Sep-2015	0.9	\$11,250.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Dec-2015	1.16	\$14,500.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Mar-2016	1.41	\$17,625.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Jun-2016	1.65	\$20,625.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Sep-2016	1.91	\$23,875.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Dec-2016	2.16	\$27,000.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Mar-2017	2.41	\$30,125.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Jun-2017	2.65	\$33,125.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	29-Sep-2017	2.9	\$36,250.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	29-Dec-2017	3.15	\$39,375.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Mar-2018	3.4	\$42,500.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	29-Jun-2018	3.65	\$45,625.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	28-Sep-2018	3.9	\$48,750.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Dec-2018	4.16	\$52,000.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	29-Mar-2019	4.4	\$55,000.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	28-Jun-2019	4.65	\$58,125.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Sep-2019	4.91	\$61,375.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Dec-2019	5.16	\$64,500.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Mar-2020	5.41	\$67,625.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Jun-2020	5.66	\$70,750.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	30-Sep-2020	5.91	\$73,875.00
Knowledge Universe Education LLC	Initial Term Loan	\$12,500.00	31-Dec-2020	6.16	\$77,000.00
Knowledge Universe Education LLC	Initial Term Loan	\$4,662,500.00	18-Mar-2021	6.37	\$29,700,125.00
Merrill Communications LLC	Term Loan	\$0.00	30-Jan-2015	0.24	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	30-Apr-2015	0.48	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	31-Jul-2015	0.74	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	30-Oct-2015	0.99	\$0.00



Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Merrill Communications LLC	Term Loan	\$0.00	29-Jan-2016	1.24	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	29-Apr-2016	1.48	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	29-Jul-2016	1.73	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	31-Oct-2016	1.99	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	31-Jan-2017	2.24	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	28-Apr-2017	2.48	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	31-Jul-2017	2.74	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	31-Oct-2017	2.99	\$0.00
Merrill Communications LLC	Term Loan	\$0.00	31-Jan-2018	3.24	\$0.00
Merrill Communications LLC	Term Loan	\$10,980,022.34	08-Mar-2018	3.34	\$36,673,274.60
NAB Holdings LLC	Term Loan	\$23,750.00	31-Dec-2014	0.16	\$3,800.00
NAB Holdings LLC	Term Loan	\$23,750.00	31-Mar-2015	0.4	\$9,500.00
NAB Holdings LLC	Term Loan	\$23,750.00	30-Jun-2015	0.65	\$15,437.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Sep-2015	0.9	\$21,375.00
NAB Holdings LLC	Term Loan	\$23,750.00	31-Dec-2015	1.16	\$27,550.00
NAB Holdings LLC	Term Loan	\$23,750.00	31-Mar-2016	1.41	\$33,487.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Jun-2016	1.65	\$39,187.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Sep-2016	1.91	\$45,362.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Dec-2016	2.16	\$51,300.00
NAB Holdings LLC	Term Loan	\$23,750.00	31-Mar-2017	2.41	\$57,237.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Jun-2017	2.65	\$62,937.50
NAB Holdings LLC	Term Loan	\$23,750.00	29-Sep-2017	2.9	\$68,875.00
NAB Holdings LLC	Term Loan	\$23,750.00	29-Dec-2017	3.15	\$74,812.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Mar-2018	3.4	\$80,750.00
NAB Holdings LLC	Term Loan	\$23,750.00	29-Jun-2018	3.65	\$86,687.50
NAB Holdings LLC	Term Loan	\$23,750.00	28-Sep-2018	3.9	\$92,625.00
NAB Holdings LLC	Term Loan	\$23,750.00	31-Dec-2018	4.16	\$98,800.00
NAB Holdings LLC	Term Loan	\$23,750.00	29-Mar-2019	4.4	\$104,500.00
NAB Holdings LLC	Term Loan	\$23,750.00	28-Jun-2019	4.65	\$110,437.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Sep-2019	4.91	\$116,612.50
NAB Holdings LLC	Term Loan	\$23,750.00	31-Dec-2019	5.16	\$122,550.00
NAB Holdings LLC	Term Loan	\$23,750.00	31-Mar-2020	5.41	\$128,487.50
NAB Holdings LLC	Term Loan	\$23,750.00	30-Jun-2020	5.66	\$134,425.00
NAB Holdings LLC	Term Loan	\$23,750.00	30-Sep-2020	5.91	\$140,362.50
NAB Holdings LLC	Term Loan	\$23,750.00	31-Dec-2020	6.16	\$146,300.00
NAB Holdings LLC	Term Loan	\$23,750.00	31-Mar-2021	6.41	\$152,237.50
NAB Holdings LLC	Term Loan	\$8,858,750.00	21-May-2021	6.55	\$58,024,812.50
NexTag Inc	Common Stock				
NexTag Inc	Term Loan Non-PIK	\$62,935.59	31-Dec-2014	0.16	\$10,069.69
NexTag Inc	Term Loan Non-PIK	\$272,720.88	31-Mar-2015	0.4	\$109,088.35
NexTag Inc	Term Loan Non-PIK	\$272,720.88	30-Jun-2015	0.65	\$177,268.57
NexTag Inc	Term Loan Non-PIK	\$272,720.88	30-Sep-2015	0.9	\$245,448.79
NexTag Inc	Term Loan Non-PIK	\$35,801.49	28-Jan-2016	1.23	\$44,035.83
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$23,820.00	31-Dec-2014	0.16	\$3,811.20
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$23,820.00	31-Mar-2015	0.4	\$9,528.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$23,820.00	30-Jun-2015	0.65	\$15,483.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Sep-2015	0.9	\$53,595.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	31-Dec-2015	1.16	\$69,078.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	31-Mar-2016	1.41	\$83,965.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Jun-2016	1.65	\$98,257.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Sep-2016	1.91	\$113,740.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Dec-2016	2.16	\$128,628.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	31-Mar-2017	2.41	\$143,515.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Jun-2017	2.65	\$157,807.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	29-Sep-2017	2.9	\$172,695.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	29-Dec-2017	3.15	\$187,582.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Mar-2018	3.4	\$202,470.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	29-Jun-2018	3.65	\$217,357.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	28-Sep-2018	3.9	\$232,245.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	31-Dec-2018	4.16	\$247,728.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	29-Mar-2019	4.4	\$262,020.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	28-Jun-2019	4.65	\$276,907.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Sep-2019	4.91	\$292,390.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	31-Dec-2019	5.16	\$307,278.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	31-Mar-2020	5.41	\$322,165.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$59,550.00	30-Jun-2020	5.66	\$337,053.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$8,265,540.00	07-Jul-2020	5.68	\$46,948,267.20
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Dec-2014	0.16	\$9,500.00
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Mar-2015	0.4	\$23,750.00
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Jun-2015	0.65	\$38,593.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Sep-2015	0.9	\$53,437.50
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Dec-2015	1.16	\$68,875.00
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Mar-2016	1.41	\$83,718.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Jun-2016	1.65	\$97,968.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Sep-2016	1.91	\$113,406.25
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Dec-2016	2.16	\$128,250.00
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Mar-2017	2.41	\$143,093.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Jun-2017	2.65	\$157,343.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Sep-2017	2.91	\$172,781.25
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Dec-2017	3.16	\$187,625.00
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Mar-2018	3.41	\$202,468.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Jun-2018	3.65	\$216,718.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Sep-2018	3.91	\$232,156.25
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Dec-2018	4.16	\$247,000.00
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Mar-2019	4.41	\$261,843.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Jun-2019	4.65	\$276,093.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Sep-2019	4.91	\$291,531.25
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Dec-2019	5.16	\$306,375.00
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	31-Mar-2020	5.41	\$321,218.75
PGX Holdings Inc	First Lien Term B Loan	\$59,375.00	30-Jun-2020	5.66	\$336,062.50
PGX Holdings Inc	First Lien Term B Loan	\$8,134,375.00	29-Sep-2020	5.91	\$48,074,156.25
Presidio Inc	Term Loan	\$43,203.13	31-Dec-2014	0.16	\$6,912.50
Presidio Inc	Term Loan	\$43,203.13	31-Mar-2015	0.4	\$17,281.25
Presidio Inc	Term Loan	\$43,203.13	30-Jun-2015	0.65	\$28,082.03
Presidio Inc	Term Loan	\$43,203.13	30-Sep-2015	0.9	\$38,882.81
Presidio Inc	Term Loan	\$43,203.13	31-Dec-2015	1.16	\$50,115.63
Presidio Inc	Term Loan	\$43,203.13	31-Mar-2016	1.41	\$60,916.41
Presidio Inc	Term Loan	\$43,203.13	30-Jun-2016	1.65	\$71,285.16
Presidio Inc	Term Loan	\$43,203.13	30-Sep-2016	1.91	\$82,517.97
Presidio Inc	Term Loan	\$43,203.13	30-Dec-2016	2.16	\$93,318.75
Presidio Inc	Term Loan	\$2,527,050.48	31-Mar-2017	2.41	\$6,090,191.66
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	31-Dec-2014	0.16	\$3,800.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	31-Mar-2015	0.4	\$9,500.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Jun-2015	0.65	\$15,437.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Sep-2015	0.9	\$21,375.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	31-Dec-2015	1.16	\$27,550.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	31-Mar-2016	1.41	\$33,487.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Jun-2016	1.65	\$39,187.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Sep-2016	1.91	\$45,362.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Dec-2016	2.16	\$51,300.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	31-Mar-2017	2.41	\$57,237.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Jun-2017	2.65	\$62,937.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	29-Sep-2017	2.9	\$68,875.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	29-Dec-2017	3.15	\$74,812.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Mar-2018	3.4	\$80,750.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	29-Jun-2018	3.65	\$86,687.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	28-Sep-2018	3.9	\$92,625.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	31-Dec-2018	4.16	\$98,800.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	29-Mar-2019	4.4	\$104,500.00
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	28-Jun-2019	4.65	\$110,437.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	30-Sep-2019	4.91	\$116,612.50
SafeNet Inc	First Lien Initial Term Loan	\$23,750.00	31-Dec-2019	5.16	\$122,550.00
SafeNet Inc	First Lien Initial Term Loan	\$8,953,750.00	05-Mar-2020	5.34	\$47,813,025.00
Securus Technologies Holdings Inc	Second Lien Initial Term Loan	\$5,700,000.00	30-Apr-2021	6.49	\$36,993,000.00
Serena Software Inc	Term Loan	\$237,500.00	04-Feb-2015	0.25	\$59,375.00
Serena Software Inc	Term Loan	\$237,500.00	05-May-2015	0.5	\$118,750.00
Serena Software Inc	Term Loan	\$356,250.00	03-Feb-2016	1.25	\$445,312.50
Serena Software Inc	Term Loan	\$356,250.00	04-May-2016	1.5	\$534,375.00
Serena Software Inc	Term Loan	\$356,250.00	03-Feb-2017	2.25	\$801,562.50
Serena Software Inc	Term Loan	\$356,250.00	03-May-2017	2.5	\$890,625.00
Serena Software Inc	Term Loan	\$356,250.00	05-Feb-2018	3.26	\$1,161,375.00
Serena Software Inc	Term Loan	\$356,250.00	03-May-2018	3.5	\$1,246,875.00
Serena Software Inc	Term Loan	\$356,250.00	05-Feb-2019	4.26	\$1,517,625.00
Serena Software Inc	Term Loan	\$356,250.00	03-May-2019	4.5	\$1,603,125.00
Serena Software Inc	Term Loan	\$356,250.00	05-Feb-2020	5.26	\$1,873,875.00
Serena Software Inc	Term Loan	\$5,818,750.00	14-Apr-2020	5.45	\$31,712,187.50
SESAC Holdco II LLC	First Lien Term Loan	\$20,466.15	31-Dec-2014	0.16	\$3,274.58
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	31-Mar-2015	0.4	\$8,238.37
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	30-Jun-2015	0.65	\$13,387.34
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	30-Sep-2015	0.9	\$18,536.32
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	31-Dec-2015	1.16	\$23,891.26
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	31-Mar-2016	1.41	\$29,040.24
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	30-Jun-2016	1.65	\$33,983.26
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	30-Sep-2016	1.91	\$39,338.20
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	30-Dec-2016	2.16	\$44,487.18
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	31-Mar-2017	2.41	\$49,636.16
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	30-Jun-2017	2.65	\$54,579.17
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	29-Sep-2017	2.9	\$59,728.15
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	29-Dec-2017	3.15	\$64,877.13
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	30-Mar-2018	3.4	\$70,026.11
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	29-Jun-2018	3.65	\$75,175.09
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	28-Sep-2018	3.9	\$80,324.07
SESAC Holdco II LLC	First Lien Term Loan	\$20,595.92	31-Dec-2018	4.16	\$85,679.01
SESAC Holdco II LLC	First Lien Term Loan	\$7,777,888.42	07-Feb-2019	4.26	\$33,133,804.68
Sportsman's Warehouse Inc	First Out Term Loan	\$0.00	28-Nov-2014	0.07	\$0.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	27-Feb-2015	0.32	\$7,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	29-May-2015	0.56	\$13,440.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-Aug-2015	0.82	\$19,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	30-Nov-2015	1.07	\$25,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	26-Feb-2016	1.31	\$31,440.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-May-2016	1.57	\$37,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-Aug-2016	1.82	\$43,680.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	30-Nov-2016	2.07	\$49,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	28-Feb-2017	2.32	\$55,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-May-2017	2.57	\$61,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-Aug-2017	2.82	\$67,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	30-Nov-2017	3.07	\$73,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	28-Feb-2018	3.32	\$79,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-May-2018	3.57	\$85,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-Aug-2018	3.82	\$91,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	30-Nov-2018	4.07	\$97,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	28-Feb-2019	4.32	\$103,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$24,000.00	31-May-2019	4.57	\$109,680.00
Sportsman's Warehouse Inc	First Out Term Loan	\$6,053,617.02	20-Aug-2019	4.79	\$28,996,825.53
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	31-Dec-2014	0.16	\$1,389.04
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	31-Mar-2015	0.4	\$3,472.61
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	30-Jun-2015	0.65	\$5,642.99
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	30-Sep-2015	0.9	\$7,813.37
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	31-Dec-2015	1.16	\$10,070.57
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	31-Mar-2016	1.41	\$12,240.95
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	30-Jun-2016	1.65	\$14,324.51
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	30-Sep-2016	1.91	\$16,581.71
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	30-Dec-2016	2.16	\$18,752.09
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	31-Mar-2017	2.41	\$20,922.47
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	30-Jun-2017	2.65	\$23,006.04
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	29-Sep-2017	2.9	\$25,176.42
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	29-Dec-2017	3.15	\$27,346.80
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	30-Mar-2018	3.4	\$29,517.18
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	29-Jun-2018	3.65	\$31,687.56
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	28-Sep-2018	3.9	\$33,857.94
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$8,681.52	31-Dec-2018	4.16	\$36,115.14
STG-Fairway Acquisitions Inc	First Lien Term Loan	\$3,275,313.00	28-Feb-2019	4.32	\$14,149,352.14
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2014	0.16	\$22,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2015	0.4	\$55,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Jun-2015	0.65	\$89,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Sep-2015	0.9	\$123,750.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2015	1.16	\$159,500.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2016	1.41	\$193,875.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Jun-2016	1.65	\$226,875.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Sep-2016	1.91	\$262,625.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Dec-2016	2.16	\$297,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2017	2.41	\$331,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Jun-2017	2.65	\$364,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Sep-2017	2.9	\$398,750.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Dec-2017	3.15	\$433,125.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Mar-2018	3.4	\$467,500.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Jun-2018	3.65	\$501,875.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	28-Sep-2018	3.9	\$536,250.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2018	4.16	\$572,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Mar-2019	4.4	\$605,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	28-Jun-2019	4.65	\$639,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Sep-2019	4.91	\$675,125.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2019	5.16	\$709,500.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2020	5.41	\$743,875.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Jun-2020	5.66	\$778,250.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Sep-2020	5.91	\$812,625.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2020	6.16	\$847,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2021	6.41	\$881,375.00
Stratus Technologies Inc	Initial Term Loan	\$6,554,166.67	28-Apr-2021	6.48	\$42,471,000.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	31-Dec-2014	0.16	\$19,000.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	31-Mar-2015	0.4	\$47,500.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	30-Jun-2015	0.65	\$77,187.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	30-Sep-2015	0.9	\$106,875.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	31-Dec-2015	1.16	\$137,750.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	31-Mar-2016	1.41	\$167,437.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	30-Jun-2016	1.65	\$195,937.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	30-Sep-2016	1.91	\$226,812.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	30-Dec-2016	2.16	\$256,500.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	31-Mar-2017	2.41	\$286,187.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	30-Jun-2017	2.65	\$314,687.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	29-Sep-2017	2.9	\$344,375.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	29-Dec-2017	3.15	\$374,062.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	30-Mar-2018	3.4	\$403,750.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	29-Jun-2018	3.65	\$433,437.50
Symphony Teleca Services Inc	Term Loan	\$118,750.00	28-Sep-2018	3.9	\$463,125.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	31-Dec-2018	4.16	\$494,000.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	29-Mar-2019	4.4	\$522,500.00
Symphony Teleca Services Inc	Term Loan	\$118,750.00	28-Jun-2019	4.65	\$552,187.50
Symphony Teleca Services Inc	Term Loan	\$7,243,750.00	07-Aug-2019	4.76	\$34,480,250.00
TeleGuam Holdings LLC	Second Lien Term Loan	\$5,312,500.00	10-Dec-2018	4.1	\$21,781,250.00
Topps Company (The)	Term Loan	\$16,750.00	31-Dec-2014	0.16	\$2,680.00
Topps Company (The)	Term Loan	\$16,750.00	31-Mar-2015	0.4	\$6,700.00
Topps Company (The)	Term Loan	\$16,750.00	30-Jun-2015	0.65	\$10,887.50
Topps Company (The)	Term Loan	\$16,750.00	30-Sep-2015	0.9	\$15,075.00
Topps Company (The)	Term Loan	\$16,750.00	31-Dec-2015	1.16	\$19,430.00
Topps Company (The)	Term Loan	\$16,750.00	31-Mar-2016	1.41	\$23,617.50
Topps Company (The)	Term Loan	\$16,750.00	30-Jun-2016	1.65	\$27,637.50
Topps Company (The)	Term Loan	\$16,750.00	30-Sep-2016	1.91	\$31,992.50
Topps Company (The)	Term Loan	\$16,750.00	30-Dec-2016	2.16	\$36,180.00
Topps Company (The)	Term Loan	\$16,750.00	31-Mar-2017	2.41	\$40,367.50
Topps Company (The)	Term Loan	\$16,750.00	30-Jun-2017	2.65	\$44,387.50
Topps Company (The)	Term Loan	\$16,750.00	29-Sep-2017	2.9	\$48,575.00
Topps Company (The)	Term Loan	\$16,750.00	29-Dec-2017	3.15	\$52,762.50
Topps Company (The)	Term Loan	\$16,750.00	30-Mar-2018	3.4	\$56,950.00
Topps Company (The)	Term Loan	\$16,750.00	29-Jun-2018	3.65	\$61,137.50
Topps Company (The)	Term Loan	\$16,750.00	28-Sep-2018	3.9	\$65,325.00
Topps Company (The)	Term Loan	\$6,381,750.00	02-Oct-2018	3.91	\$24,952,642.50
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Dec-2014	0.16	\$19,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Mar-2015	0.4	\$48,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Jun-2015	0.65	\$78,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Sep-2015	0.9	\$108,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Dec-2015	1.16	\$139,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Mar-2016	1.41	\$169,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Jun-2016	1.65	\$198,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Sep-2016	1.91	\$229,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Dec-2016	2.16	\$259,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Mar-2017	2.41	\$289,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Jun-2017	2.65	\$318,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	29-Sep-2017	2.9	\$348,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	29-Dec-2017	3.15	\$378,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Mar-2018	3.4	\$408,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	29-Jun-2018	3.65	\$438,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	28-Sep-2018	3.9	\$468,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$7,320,000.00	05-Dec-2018	4.09	\$29,938,800.00
Vision Solutions Inc	First Lien Term Loan	\$52,358.90	30-Jan-2015	0.24	\$12,566.14
Vision Solutions Inc	First Lien Term Loan	\$52,358.90	30-Apr-2015	0.48	\$25,132.27
Vision Solutions Inc	First Lien Term Loan	\$52,358.90	31-Jul-2015	0.74	\$38,745.59
Vision Solutions Inc	First Lien Term Loan	\$52,358.90	30-Oct-2015	0.99	\$51,835.31
Vision Solutions Inc	First Lien Term Loan	\$52,358.90	29-Jan-2016	1.24	\$64,925.04
Vision Solutions Inc	First Lien Term Loan	\$52,358.90	29-Apr-2016	1.48	\$77,491.17
Vision Solutions Inc	First Lien Term Loan	\$3,184,577.43	25-Jul-2016	1.72	\$5,477,473.18
Vision Solutions Inc	Second Lien Term Loan	\$5,600,000.00	21-Jul-2017	2.71	\$15,176,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Dec-2014	0.16	\$8,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Mar-2015	0.4	\$20,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Jun-2015	0.65	\$32,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Sep-2015	0.9	\$45,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Dec-2015	1.16	\$58,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Mar-2016	1.41	\$70,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Jun-2016	1.65	\$82,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Sep-2016	1.91	\$95,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Dec-2016	2.16	\$108,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Mar-2017	2.41	\$120,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Jun-2017	2.65	\$132,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Sep-2017	2.91	\$145,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Dec-2017	3.16	\$158,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Mar-2018	3.41	\$170,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Jun-2018	3.65	\$182,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Sep-2018	3.91	\$195,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Dec-2018	4.16	\$208,000.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Mar-2019	4.41	\$220,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Jun-2019	4.65	\$232,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	30-Sep-2019	4.91	\$245,500.00
Volume Holdings Inc	Term Loan	\$50,000.00	31-Dec-2019	5.16	\$258,000.00
Volume Holdings Inc	Term Loan	\$2,850,000.00	31-Jan-2020	5.24	\$14,934,000.00
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	31-Dec-2014	0.16	\$19,727.74
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	31-Mar-2015	0.4	\$49,319.36
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	30-Jun-2015	0.65	\$80,143.96
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	30-Sep-2015	0.9	\$110,968.55
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	31-Dec-2015	1.16	\$143,026.14
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	31-Mar-2016	1.41	\$173,850.74
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	30-Jun-2016	1.65	\$203,442.35
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	30-Sep-2016	1.91	\$235,499.93
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	30-Dec-2016	2.16	\$266,324.53
Waupaca Foundry Inc	Tranche A-1 Loan	\$123,298.39	31-Mar-2017	2.41	\$297,149.13
Waupaca Foundry Inc	Tranche A-1 Loan	\$7,627,225.70	29-Jun-2017	2.65	\$20,212,148.10
<b>Grand Total</b>		<b>\$292,177,355.79</b>			<b>\$1,332,824,475.73</b>

# Interest Coverage Detail

Reinvestment Rate: 0.0100%  
 Collection Period Start Date: 05-Aug-2014  
 Collection Period End Date: 03-Nov-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
<b>ABB Con-Cise Optical Group LLC - Term B-1 Loan</b>										
06-Feb-2019	\$75,454.55							\$0.00		\$0.00
<b>Aricent Technologies - First Lien Initial Term Loan</b>										
14-Apr-2021	\$126,451.88							\$0.00		\$0.00
<b>Aricent Technologies - Second Lien Initial Term Loan</b>										
14-Apr-2022	\$5,805.56							\$0.00		\$0.00
<b>Ascensus Inc - First Lien Initial Term Loan</b>										
02-Dec-2019	\$120,750.08							\$0.00		\$0.00
<b>ASP HHI Acquisition Co Inc - Additional Term Loan</b>										
05-Oct-2018	\$93,256.04							\$0.00		\$0.00
<b>Attachmate Corporation - First Lien Term Loan</b>										
22-Nov-2017	\$94,291.19							\$0.00		\$0.00
<b>Attachmate Corporation - Second Lien Term Loan</b>										
22-Nov-2018	\$196,777.78							\$0.00		\$0.00
<b>Birch Communications Inc - Term Loan</b>										
17-Jul-2020	\$106,950.00							\$0.00		\$0.00
<b>ConvergeOne Holdings Corporation - First Lien Initial Term Loan</b>										
17-Jun-2020	\$96,583.33							\$0.00		\$0.00
<b>CRCI Holdings Inc - Delayed Draw Term Loan</b>										
10-Jul-2019	\$8,613.28							\$0.00		\$0.00
<b>CRCI Holdings Inc - Dollar Term Loan</b>										
10-Jul-2019	\$73,758.59							\$0.00		\$0.00
<b>Deltek Inc - First Lien Term Loan</b>										
10-Oct-2018	\$52,680.55							\$0.00		\$0.00
<b>Edmentum Inc - First Lien Term Loan</b>										
17-May-2018	\$26,777.10							\$0.00		\$0.00
<b>First American Payment Systems - First Lien Term Loan</b>										
12-Oct-2018	\$46,257.24							\$0.00		\$0.00
<b>First American Payment Systems - Second Lien Term Loan</b>										
12-Apr-2019	\$148,738.69							\$0.00		\$0.00
<b>First Data Corp - 2021 Extended USD Term Loan</b>										
24-Mar-2021	\$96,101.88							\$0.00		\$0.00
<b>Generic Drug Holdings Inc - Term B-1 Loan</b>										
17-Aug-2020	\$44,275.00							\$0.00		\$0.00
<b>GlobalLogic Holdings Inc - Term Loan</b>										
31-May-2019	\$150,977.43							\$0.00		\$0.00
<b>Help Systems Holdings Inc - First Lien Initial Term Loan</b>										
28-Jun-2019	\$133,921.33							\$0.00		\$0.00
<b>iEnergizer Limited - Term Loan</b>										
01-May-2019	\$177,101.39							\$0.00		\$0.00
<b>Integra Telecom Holdings Inc - Term B Loan</b>										
22-Feb-2019	\$57,765.46							\$0.00		\$0.00
<b>Jackson Hewitt Inc - Senior Secured Term Loan</b>										

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
16-Oct-2017	\$228,374.81							\$0.00		\$0.00
<b>JHCI Acquisition Inc - First Lien Term Loan</b>										
11-Jul-2019	\$72,030.03							\$0.00		\$0.00
<b>Knowledge Universe Education LLC - Initial Term Loan</b>										
18-Mar-2021	\$66,915.63							\$0.00		\$0.00
<b>Merrill Communications LLC - Term Loan</b>										
08-Mar-2018	\$165,354.25							\$0.00		\$0.00
<b>NAB Holdings LLC - Term Loan</b>										
21-May-2021	\$115,341.38							\$0.00		\$0.00
<b>New Breed Inc - Term Loan</b>										
01-Oct-2019	\$35,578.13							\$0.00		\$0.00
<b>NexTag Inc - Term Loan Non-PIK</b>										
04-Jun-2019	\$24,312.27							\$0.00		\$0.00
<b>NexTag Inc - Term Loan PIK</b>										
04-Jun-2019	\$160.19							\$0.00		\$0.00
<b>Novitex Acquisition LLC - First Lien Tranche B2 Term Loan</b>										
07-Jul-2020	\$182,620.00							\$0.00		\$0.00
<b>PGX Holdings Inc - First Lien Term B Loan</b>										
29-Sep-2020	\$51,128.47							\$0.00		\$0.00
<b>Presidio Inc - Term Loan</b>										
31-Mar-2017	\$42,693.92							\$0.00		\$0.00
<b>Renfro Corporation - Tranche B Term Loan</b>										
30-Jan-2019	\$30,815.46							\$0.00		\$0.00
<b>SafeNet Inc - First Lien Initial Term Loan</b>										
05-Mar-2020	\$88,313.39							\$0.00		\$0.00
<b>Serena Software Inc - Term Loan</b>										
14-Apr-2020	\$241,458.33							\$0.00		\$0.00
<b>SESAC Holdco II LLC - First Lien Term Loan</b>										
08-Feb-2019	\$96,140.51							\$0.00		\$0.00
<b>SourceHOV LLC - Retired First Lien Term B Loan</b>										
30-Apr-2018	\$63,701.75							\$0.00		\$0.00
<b>SourceHOV LLC - Second Lien Term Loan</b>										
30-Apr-2019	\$83,854.17							\$0.00		\$0.00
<b>Sportsman's Warehouse Inc - First Out Term Loan</b>										
20-Aug-2019	\$119,297.77							\$0.00		\$0.00
<b>STG-Fairway Acquisitions Inc - First Lien Term Loan</b>										
28-Feb-2019	\$91,700.39							\$0.00		\$0.00
<b>Stratus Technologies Inc - Initial Term Loan</b>										
28-Apr-2021	\$156,711.81							\$0.00		\$0.00
<b>SumTotal Systems LLC - Second Lien Term Loan</b>										
16-May-2019	\$442,000.21							\$0.00		\$0.00
<b>Symphony Teleca Services Inc - Term Loan</b>										
07-Aug-2019	\$74,350.69							\$0.00		\$0.00
<b>TeleGuam Holdings LLC - Second Lien Term Loan</b>										
10-Dec-2018	\$120,084.64							\$0.00		\$0.00
<b>Topps Company (The) - Term Loan</b>										
02-Oct-2018	\$123,515.43							\$0.00		\$0.00
<b>Travel Leaders Group LLC - Tranche B Term Loan</b>										
05-Dec-2018	\$167,440.00							\$0.00		\$0.00
<b>UniTek Global Services Inc - New Incremental Term Loan</b>										
16-Apr-2018	\$14,010.66							\$0.00		\$0.00
<b>UniTek Global Services Inc - New Incremental Term Loan PIK</b>										



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
16-Apr-2018	\$8,084.12							\$0.00		\$0.00
<b>Vision Solutions Inc - First Lien Term Loan</b>										
25-Jul-2016	\$54,460.41							\$0.00		\$0.00
<b>Vision Solutions Inc - Second Lien Term Loan</b>										
24-Jul-2017	\$135,955.56							\$0.00		\$0.00
<b>Volume Holdings Inc - Term Loan</b>										
31-Jan-2020	\$52,995.83							\$0.00		\$0.00
<b>Waupaca Foundry Inc - Tranche A-1 Loan</b>										
29-Jun-2017	\$102,848.26							\$0.00		\$0.00
<b>Grand Total</b>	<b>\$5,185,536.82</b>							<b>\$0.00</b>		<b>\$0.00</b>

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

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$318,175,319.93	100.0%	>= 90.0%	<b>PASS</b>

Description	Security ID	Asset Type	Security Level	Principal Balance
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	Senior Secured	\$6,550,216.84
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Senior Secured	\$8,977,500.00
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Second Lien	\$2,000,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Senior Secured	\$9,426,262.53
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Senior Secured	\$5,089,179.91
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	Second Lien	\$7,000,000.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Senior Secured	\$8,150,000.00
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	Senior Secured	\$4,000,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Senior Secured	\$9,476,250.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Senior Secured	\$1,687,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	Senior Secured	\$5,754,375.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	Senior Secured	\$4,568,625.00
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	Senior Secured	\$1,900,291.47
Eligible Principal Investments	Eligible Principal Investments	Eligible Principal Investments	Senior Secured	\$24,580,630.54
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	Senior Secured	\$3,035,078.49
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	Second Lien	\$5,220,036.71
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	Senior Secured	\$9,050,721.38
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	Senior Secured	\$3,456,250.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Second Lien	\$4,000,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Senior Secured	\$9,428,750.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	Senior Secured	\$9,504,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Senior Secured	\$7,000,000.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	Senior Secured	\$4,294,600.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Senior Secured	\$8,936,405.55
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	Senior Secured	\$4,975,000.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	Senior Secured	\$10,980,022.34
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Senior Secured	\$9,476,250.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	Senior Secured	\$1,042,770.88
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Senior Secured	\$9,528,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	Senior Secured	\$9,500,000.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	Senior Secured	\$2,915,878.61
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	Senior Secured	\$9,452,500.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Second Lien	\$5,700,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Senior Secured	\$9,500,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Senior Secured	\$8,127,889.21
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	Senior Secured	\$6,485,617.02
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	Senior Secured	\$3,422,898.90
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Senior Secured	\$10,129,166.67
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	Senior Secured	\$9,500,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	Second Lien	\$5,312,500.00
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	Senior Secured	\$6,649,750.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	Loan	Senior Secured	\$9,240,000.00

Description	Security ID	Asset Type	Security Level	Principal Balance
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Senior Secured	\$1,291,462.42
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Senior Secured	\$3,498,730.83
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	\$5,600,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	Senior Secured	\$3,900,000.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	Senior Secured	\$8,860,209.64
<b>Grand Total</b>				<b>\$318,175,319.93</b>

## Concentration Limitation: (ii) Second Lien Loans

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	<b>PASS</b>
	\$318,175,319.93	\$34,832,536.71	10.9%	<= 15.0%	

Security	Security ID	Asset Type	Security Level	Principal Balance
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Second Lien	\$2,000,000.00
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	Second Lien	\$7,000,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	Second Lien	\$5,220,036.71
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Second Lien	\$4,000,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Second Lien	\$5,700,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	Second Lien	\$5,312,500.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	\$5,600,000.00
<b>Grand Total</b>				<b>\$34,832,536.71</b>

## Concentration Limitation: (iii) Bonds

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 10.0%	PASS

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

## Concentration Limitation: (iv) Seventh highest Obligor

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$318,175,319.93	\$9,500,000.00	3.0%	<= 3.0%	

Affiliated Issuer

PGX Holdings Inc

Principal Balance

\$9,500,000.00

**Grand Total \$9,500,000.00**

## Concentration Limitation: (iv) Fourth highest Obligor

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$10,129,166.67	3.2%	<= 3.5%	<b>PASS</b>

Affiliated Issuer	Principal Balance
Stratus Technologies Inc	\$10,129,166.67
<b>Grand Total</b>	<b>\$10,129,166.67</b>

## Concentration Limitation: (iv) Highest Obligor

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$12,089,179.91	3.8%	<= 4.0%	<b>PASS</b>

Affiliated Issuer	Principal Balance
Attachmate Corporation	\$12,089,179.91
<b>Grand Total</b>	<b>\$12,089,179.91</b>



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

Top 10 Obligors	\$101,184,118.92
Collateral Principal Amount	\$318,175,319.93
Percent of Collateral Principal Amount:	31.8014%
Highest Obligor with Moody's DP Rating < B3 and S&P Rating < B- at purchase	\$1,291,462.42
Percent of Collateral Principal Amount:	0.4059%
Max threshold if Top Obligor > 33%	N/A
Result:	N/A

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
<b>ABB Con-Cise Optical Group LLC</b>					
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,550,216.84	B2	B	2.0587%
	<b>ABB Con-Cise Optical Group LLC Subtotal</b>	<b>\$6,550,216.84</b>			<b>2.0587%</b>
<b>Aricent Technologies</b>					
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,977,500.00	B2	B	2.8216%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$2,000,000.00	Caa1	B	0.6286%
	<b>Aricent Technologies Subtotal</b>	<b>\$10,977,500.00</b>			<b>3.4501%</b>
<b>Ascensus Inc</b>					
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$9,426,262.53	B2	B	2.9626%
	<b>Ascensus Inc Subtotal</b>	<b>\$9,426,262.53</b>			<b>2.9626%</b>
<b>Attachmate Corporation</b>					
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$5,089,179.91	B2	B	1.5995%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$7,000,000.00	B2	BB-	2.2000%
	<b>Attachmate Corporation Subtotal</b>	<b>\$12,089,179.91</b>			<b>3.7995%</b>
<b>Birch Communications Inc</b>					
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$8,150,000.00	B3	B	2.5615%
	<b>Birch Communications Inc Subtotal</b>	<b>\$8,150,000.00</b>			<b>2.5615%</b>
<b>Capstone Logistics Acquisition Inc</b>					
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$4,000,000.00	B3	B	1.2572%
	<b>Capstone Logistics Acquisition Inc Subtotal</b>	<b>\$4,000,000.00</b>			<b>1.2572%</b>
<b>ConvergeOne Holdings Corporation</b>					
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,476,250.00	B3	B	2.9783%
	<b>ConvergeOne Holdings Corporation Subtotal</b>	<b>\$9,476,250.00</b>			<b>2.9783%</b>
<b>CRCI Holdings Inc</b>					
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,687,500.00	B3	***	0.5304%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,754,375.00	B3	***	1.8086%

	<b>CRCI Holdings Inc Subtotal</b>	<b>\$7,441,875.00</b>			<b>2.3389%</b>
<b>Deltek Inc</b>					
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	\$4,568,625.00	B2	B	1.4359%
	<b>Deltek Inc Subtotal</b>	<b>\$4,568,625.00</b>			<b>1.4359%</b>
<b>Edmentum Inc</b>					
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$1,900,291.47	B2	B	0.5972%
	<b>Edmentum Inc Subtotal</b>	<b>\$1,900,291.47</b>			<b>0.5972%</b>
<b>First American Payment Systems</b>					
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	\$3,035,078.49	B2	B	0.9539%
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	\$5,220,036.71	Caa1	B	1.6406%
	<b>First American Payment Systems Subtotal</b>	<b>\$8,255,115.20</b>			<b>2.5945%</b>
<b>First Data Corp</b>					
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	B3	BB-	2.8446%
	<b>First Data Corp Subtotal</b>	<b>\$9,050,721.38</b>			<b>2.8446%</b>
<b>Generic Drug Holdings Inc</b>					
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	\$3,456,250.00	B2	B	1.0863%
	<b>Generic Drug Holdings Inc Subtotal</b>	<b>\$3,456,250.00</b>			<b>1.0863%</b>
<b>Global Tel Link Corp</b>					
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$4,000,000.00	Caa2	B	1.2572%
	<b>Global Tel Link Corp Subtotal</b>	<b>\$4,000,000.00</b>			<b>1.2572%</b>
<b>GlobalLogic Holdings Inc</b>					
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,428,750.00	B3	B	2.9634%
	<b>GlobalLogic Holdings Inc Subtotal</b>	<b>\$9,428,750.00</b>			<b>2.9634%</b>
<b>Help Systems Holdings Inc</b>					
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$9,504,000.00	***	B	2.9870%
	<b>Help Systems Holdings Inc Subtotal</b>	<b>\$9,504,000.00</b>			<b>2.9870%</b>
<b>iEnergizer Limited</b>					
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$7,000,000.00	B2	B	2.2000%
	<b>iEnergizer Limited Subtotal</b>	<b>\$7,000,000.00</b>			<b>2.2000%</b>
<b>Integra Telecom Holdings Inc</b>					
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$4,294,600.00	B3	B+	1.3498%
	<b>Integra Telecom Holdings Inc Subtotal</b>	<b>\$4,294,600.00</b>			<b>1.3498%</b>
<b>Jackson Hewitt Inc</b>					
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$8,936,405.55	***	***	2.8086%
	<b>Jackson Hewitt Inc Subtotal</b>	<b>\$8,936,405.55</b>			<b>2.8086%</b>
<b>Knowledge Universe Education LLC</b>					
Knowledge Universe Education LLC - Initial Term Loan	KNOWELEDGE_TLF	\$4,975,000.00	B3	B	1.5636%
	<b>Knowledge Universe Education LLC Subtotal</b>	<b>\$4,975,000.00</b>			<b>1.5636%</b>
<b>Merrill Communications LLC</b>					
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$10,980,022.34	B3	B	3.4509%

	<b>Merrill Communications LLC Subtotal</b>	<b>\$10,980,022.34</b>			<b>3.4509%</b>
<b>NAB Holdings LLC</b>					
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,476,250.00	B1	BB-	2.9783%
	<b>NAB Holdings LLC Subtotal</b>	<b>\$9,476,250.00</b>			<b>2.9783%</b>
<b>NexTag Inc</b>					
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	\$1,042,770.88	Ca	CCC	0.3277%
	<b>NexTag Inc Subtotal</b>	<b>\$1,042,770.88</b>			<b>0.3277%</b>
<b>Novitex Acquisition LLC</b>					
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,528,000.00	B3	B	2.9946%
	<b>Novitex Acquisition LLC Subtotal</b>	<b>\$9,528,000.00</b>			<b>2.9946%</b>
<b>PGX Holdings Inc</b>					
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,500,000.00	B2	B	2.9858%
	<b>PGX Holdings Inc Subtotal</b>	<b>\$9,500,000.00</b>			<b>2.9858%</b>
<b>Presidio Inc</b>					
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$2,915,878.61	B1	B+	0.9164%
	<b>Presidio Inc Subtotal</b>	<b>\$2,915,878.61</b>			<b>0.9164%</b>
<b>SafeNet Inc</b>					
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$9,452,500.00	B2	B	2.9708%
	<b>SafeNet Inc Subtotal</b>	<b>\$9,452,500.00</b>			<b>2.9708%</b>
<b>Securus Technologies Holdings Inc</b>					
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$5,700,000.00	Caa2	B	1.7915%
	<b>Securus Technologies Holdings Inc Subtotal</b>	<b>\$5,700,000.00</b>			<b>1.7915%</b>
<b>Serena Software Inc</b>					
Serena Software Inc - Term Loan	SERENASFTW_TL	\$9,500,000.00	B2	B	2.9858%
	<b>Serena Software Inc Subtotal</b>	<b>\$9,500,000.00</b>			<b>2.9858%</b>
<b>SESAC Holdco II LLC</b>					
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$8,127,889.21	B2	B	2.5545%
	<b>SESAC Holdco II LLC Subtotal</b>	<b>\$8,127,889.21</b>			<b>2.5545%</b>
<b>Sportsman's Warehouse Inc</b>					
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$6,485,617.02	B2	B+	2.0384%
	<b>Sportsman's Warehouse Inc Subtotal</b>	<b>\$6,485,617.02</b>			<b>2.0384%</b>
<b>STG-Fairway Acquisitions Inc</b>					
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$3,422,898.90	***	B	1.0758%
	<b>STG-Fairway Acquisitions Inc Subtotal</b>	<b>\$3,422,898.90</b>			<b>1.0758%</b>
<b>Stratus Technologies Inc</b>					
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$10,129,166.67	B2	B+	3.1835%
	<b>Stratus Technologies Inc Subtotal</b>	<b>\$10,129,166.67</b>			<b>3.1835%</b>
<b>Symphony Teleca Services Inc</b>					
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	\$9,500,000.00	B2	B	2.9858%
	<b>Symphony Teleca Services Inc Subtotal</b>	<b>\$9,500,000.00</b>			<b>2.9858%</b>

<b>TeleGuam Holdings LLC</b>					
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$5,312,500.00	***	B	1.6697%
	<b>TeleGuam Holdings LLC Subtotal</b>	<b>\$5,312,500.00</b>			<b>1.6697%</b>
<b>Topps Company (The)</b>					
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,649,750.00	B2	B	2.0900%
	<b>Topps Company (The) Subtotal</b>	<b>\$6,649,750.00</b>			<b>2.0900%</b>
<b>Travel Leaders Group LLC</b>					
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$9,240,000.00	B2	B+	2.9041%
	<b>Travel Leaders Group LLC Subtotal</b>	<b>\$9,240,000.00</b>			<b>2.9041%</b>
<b>UniTek Global Services Inc</b>					
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$1,291,462.42	Caa2	CCC+	0.4059%
	<b>UniTek Global Services Inc Subtotal</b>	<b>\$1,291,462.42</b>			<b>0.4059%</b>
<b>Vision Solutions Inc</b>					
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,498,730.83	B2	B+	1.0996%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	B2	B+	1.7600%
	<b>Vision Solutions Inc Subtotal</b>	<b>\$9,098,730.83</b>			<b>2.8597%</b>
<b>Volume Holdings Inc</b>					
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$3,900,000.00	Caa1	B	1.2257%
	<b>Volume Holdings Inc Subtotal</b>	<b>\$3,900,000.00</b>			<b>1.2257%</b>
<b>Waupaca Foundry Inc</b>					
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$8,860,209.64	B1	B+	2.7847%
	<b>Waupaca Foundry Inc Subtotal</b>	<b>\$8,860,209.64</b>			<b>2.7847%</b>
	<b>Grand Total</b>	<b>\$293,594,689.39</b>			<b>92.2745%</b>

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

**Report Summary**

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$9,504,000.00	3.0%	<= 3.0%	<b>PASS</b>

<b>Affiliated Issuer</b>	<b>Principal Balance</b>
Help Systems Holdings Inc	\$9,504,000.00
	<b>Grand Total \$9,504,000.00</b>

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

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	<b>PASS</b>
\$318,175,319.93	\$30,885,706.49	9.7%	<= 20.0%	

Security	Security ID	Asset Type	Moody's DP Rating	Principal Balance
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Caa1	\$2,000,000.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	Caa1	\$5,220,036.71
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Caa2	\$4,000,000.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	Ca	\$1,042,770.88
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Caa2	\$5,700,000.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	***	\$3,422,898.90
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Caa1	\$5,600,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	Caa1	\$3,900,000.00
<b>Grand Total</b>				<b>\$30,885,706.49</b>

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

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$1,042,770.88	0.3%	<= 12.5%	<b>PASS</b>

Security	Security ID	Asset Type	S&P Rating	Principal Balance
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	CCC	\$1,042,770.88
<b>Grand Total</b>				<b>\$1,042,770.88</b>

## Concentration Limitation: (viii) Fixed Rate Obligations

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$1,042,770.88	0.3%	<= 5.0%	<b>PASS</b>

Security	Security ID	Asset Type	Rate Option	Principal Balance
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	Fixed	\$1,042,770.88
<b>Grand Total</b>				<b>\$1,042,770.88</b>



## Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 5.0%	PASS

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

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 10.0%	PASS

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

## Concentration Limitation: (xi) DIP Collateral Obligations

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 5.0%	PASS

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$318,175,319.93	\$0.00	0.0%	<= 10.0%	PASS

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

## Concentration Limitation: (xii) Revolving Collateral Obligations

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 3.0%	PASS

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

## Concentration Limitation: (xiii) Participation Interests

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 20.0%	PASS

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

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 20.0%	PASS

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

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 5.0%	PASS

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



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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

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

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$318,175,319.93	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$318,175,319.93	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 5.0%	<b>PASS</b>

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

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 5.0%	PASS

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

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

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



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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

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

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 20.0%	<b>PASS</b>

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

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 10.0%	PASS

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

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

**Report Summary**

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$17,945,837.42	5.6%	<= 20.0%	<b>PASS</b>

Description	Security ID	Asset Type	S&P Rating	Rating Type	Principal Balance
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	***	Per Clause (iii)(b)	\$1,687,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	***	Per Clause (iii)(b)	\$5,754,375.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	B	Per Clause (iii)(b)	\$5,312,500.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	CCC+	Per Clause (iii)(b)	\$1,291,462.42
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	B	Per Clause (iii)(b)	\$3,900,000.00
<b>Grand Total</b>					<b>\$17,945,837.42</b>

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

Report Summary	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

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

## Concentration Limitation: (xviii) Domiciled outside the United States

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$7,000,000.00	2.2%	<= 5.0%	<b>PASS</b>

Security	Security ID	Asset Type	Country of Operation	Principal Balance
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	United Kingdom	\$7,000,000.00
<b>Grand Total</b>				<b>\$7,000,000.00</b>

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

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Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$318,175,319.93	\$0.00	0.0%	<= 2.5%	PASS

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



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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$318,175,319.93	\$31,736,443.98	10.0%	<= 15.0%	

Industry	Principal Balance
Business equipment & services	\$31,736,443.98
<b>Grand Total</b>	<b>\$31,736,443.98</b>

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

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$59,773,577.41	18.8%	<= 20.0%	<b>PASS</b>

Industry	Principal Balance
Electronics/electrical	\$59,773,577.41
<b>Grand Total</b>	<b>\$59,773,577.41</b>

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

**Report Summary**

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$45,708,349.11	14.4%	<= 17.5%	<b>PASS</b>

<b>Industry</b>	<b>Principal Balance</b>
Financial intermediaries	\$45,708,349.11
	<b>Grand Total \$45,708,349.11</b>

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

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$31,408,022.34	9.9%	<= 15.0%	<b>PASS</b>

Industry	Principal Balance
Media: Advertising, Printing & Publishing	\$31,408,022.34
<b>Grand Total</b>	<b>\$31,408,022.34</b>

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

**Report Summary**

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$59,773,577.41	18.8%	<= 20.0%	<b>PASS</b>

Industry	Principal Balance
High Tech Industries	\$59,773,577.41
<b>Grand Total</b>	<b>\$59,773,577.41</b>

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

**Report Summary**

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$318,175,319.93	\$36,208,349.11	11.4%	<= 17.5%	

Industry	Principal Balance
Banking, Finance, Insurance & Real Estate	\$36,208,349.11
<b>Grand Total</b>	<b>\$36,208,349.11</b>

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

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 10.0%	<b>PASS</b>

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

## Concentration Limitation: (xxiii) Cov-Lite Loans

Report Summary

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$24,241,740.74	7.6%	<= 10.0%	<b>PASS</b>

Security	Security ID	Asset Type	Cov-Lite	Principal Balance
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	Yes	\$6,550,216.84
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	Yes	\$4,568,625.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Yes	\$4,000,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Yes	\$5,700,000.00
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	Yes	\$3,422,898.90
<b>Grand Total</b>				<b>\$24,241,740.74</b>



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

<b>Report Summary</b>	<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
	\$318,175,319.93	\$0.00	0.0%	<= 0.0%	<b>PASS</b>

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

# Concentration Limitation: (xxv) Middle Market Loans

**Report Summary**

<b>Collateral Principal Amount for Conc. Limits</b>	<b>Report Total</b>	<b>% of CPAD</b>	<b>Requirement</b>	
\$318,175,319.93	\$4,942,770.88	1.6%	<= 25.0%	<b>PASS</b>

<b>Security</b>	<b>Security ID</b>	<b>Asset Type</b>	<b>Middle Market</b>	<b>Principal Balance</b>
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	Yes	\$1,042,770.88
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	Yes	\$3,900,000.00
<b>Grand Total</b>				<b>\$4,942,770.88</b>

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

Report Summary

<b>Aggregate Principal Balance for Conc. Limits</b>	<b>Report Total</b>	<b>% of APBC</b>	<b>Requirement</b>	
\$293,594,689.39	\$293,594,689.39	100.0%	>= 90.0%	<b>PASS</b>

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	Yes	\$6,550,216.84
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Yes	\$8,977,500.00
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Yes	\$2,000,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Yes	\$9,426,262.53
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Yes	\$5,089,179.91
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	Loan	Yes	\$7,000,000.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Yes	\$8,150,000.00
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	Yes	\$4,000,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Yes	\$9,476,250.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Yes	\$1,687,500.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	Yes	\$5,754,375.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	Yes	\$4,568,625.00
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	Yes	\$1,900,291.47
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	Yes	\$3,035,078.49
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	Yes	\$5,220,036.71
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	Yes	\$9,050,721.38
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	Yes	\$3,456,250.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Yes	\$4,000,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Yes	\$9,428,750.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan	Yes	\$9,504,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Yes	\$7,000,000.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	Yes	\$4,294,600.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Yes	\$8,936,405.55
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	Yes	\$4,975,000.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	Yes	\$10,980,022.34
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Yes	\$9,476,250.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	Yes	\$1,042,770.88
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Yes	\$9,528,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNNG_FL	Loan	Yes	\$9,500,000.00
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	Yes	\$2,915,878.61
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	Yes	\$9,452,500.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Yes	\$5,700,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Yes	\$9,500,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Yes	\$8,127,889.21
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	Yes	\$6,485,617.02

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan	Yes	\$3,422,898.90
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Yes	\$10,129,166.67
Symphony Teleca Services Inc - Term Loan	SYMPTELSV_CTL	Loan	Yes	\$9,500,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	Yes	\$5,312,500.00
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	Yes	\$6,649,750.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	Yes	\$9,240,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Yes	\$1,291,462.42
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Yes	\$3,498,730.83
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Yes	\$5,600,000.00
Volume Holdings Inc - Term Loan	VOLMEHLIN_TL	Loan	Yes	\$3,900,000.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	Yes	\$8,860,209.64
<b>Grand Total</b>				<b>\$293,594,689.39</b>

## Portfolio Assets: Highest Haircut Amount for OC Test

Security	Principal Balance	Defaulted	Discount	CCC/Caa	Highest Value	Haircut Type
UniTek Global Services Inc - New Incremental	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	
UniTek Global Services Inc - New Incremental	\$2,941,827.84	\$1,650,365.42	\$0.00	\$0.00	\$1,650,365.42	
<b>Grand Total</b>	<b>\$2,941,827.84</b>	<b>\$1,650,365.42</b>	<b>\$0.00</b>	<b>\$0.00</b>	<b>\$1,650,365.42</b>	

## 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
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	24-May-2013	\$2,941,827.84	\$1,291,462.42	\$1,323,822.53	\$1,323,822.53	\$1,291,462.42	\$1,650,365.42
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSJ_NITLPK	Loan	24-May-2013	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
<b>Grand Total</b>				<b>\$2,941,827.84</b>		<b>\$1,323,822.53</b>	<b>\$1,323,822.53</b>	<b>\$1,291,462.42</b>	<b>\$1,650,365.42</b>

## Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount (excluding Defaults)	\$316,883,857.51
Aggregate Principal Balance of CCC/Caa Collateral Obligations (x)	\$30,885,706.49
20% of Collateral Principal Amount (excluding Defaults)	\$63,376,771.50
16.5 % of Collateral Principal Amount (excluding Defaults)	\$52,285,836.49
Total CCC Excess over 16.5% of Collateral Principal Amount (excluding Defaults)	\$0.00
Total Caa Excess over 20.0% of Collateral Principal Amount (excluding Defaults)	\$0.00
CCC/Caa Excess	\$0.00
Aggregate Market Value of CCC/Caa Obligations (y)	\$30,252,426.79
(x) Divided by (y)	98.0%
Excess CCC/Caa Adjustment Amount (1-(x) Divided by (y) * APB of Excess))	\$0.00

Security	Security ID	Moody DP Rating	S&P Rating	PrincipalBalance	Excess Amount	Market Price	Market Value	AMV/APB	Excess * AMV/ABP	Excess CCC/Caa Adjustment Amount
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	***	B	\$3,422,898.90	\$0.00	99.5630%	\$3,407,940.83	97.9000%	\$0.00	\$0.00
Arcent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Caa1	B	\$2,000,000.00	\$0.00	99.1670%	\$1,983,340.00	97.9000%	\$0.00	\$0.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Caa2	B	\$4,000,000.00	\$0.00	99.0830%	\$3,963,320.00	97.9000%	\$0.00	\$0.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Caa1	B	\$3,900,000.00	\$0.00	99.0000%	\$3,861,000.00	97.9000%	\$0.00	\$0.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Caa1	B	\$5,220,036.71	\$0.00	99.0000%	\$5,167,836.34	97.9000%	\$0.00	\$0.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Caa2	B	\$5,700,000.00	\$0.00	98.6500%	\$5,623,050.00	97.9000%	\$0.00	\$0.00
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Caa1	B+	\$5,600,000.00	\$0.00	98.5000%	\$5,516,000.00	97.9000%	\$0.00	\$0.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Ca	CCC	\$1,042,770.88	\$0.00	70.0000%	\$729,939.62	97.9000%	\$0.00	\$0.00
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	Ca	CCC	\$0.00	\$0.00	70.0000%	\$0.00	97.9000%	\$0.00	\$0.00
<b>Grand Total</b>				<b>\$30,885,706.49</b>	<b>\$0.00</b>		<b>\$30,252,426.79</b>		<b>\$0.00</b>	<b>\$0.00</b>

## Portfolio Assets: Discounted Obligations Trade Level

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



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

Report Summary

Collateral Principal Amount	Report Total	% of CPA	Requirement	
\$319,825,685.35	\$0.00	0.00%	<= 2.50%	<b>PASS</b>

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

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

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Report Summary

Collateral Principal  
Amount

\$319,825,685.35

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

**PASS**

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

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

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

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

# Portfolio Assets: Rating Information

Security	Security ID	Principal Balance	Defaulted Obligation	Moody's Rating	Moody's DP Rating	Moody's Rating Type	S&P Rating	S&P Rating Type
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,550,216.84	No	B2	B2		B	
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,977,500.00	No	B1	B2		B	
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$2,000,000.00	No	Caa1	Caa1		B	
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$9,426,262.53	No	B1	B2		B	
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$5,089,179.91	No	B1	B2		B	
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$7,000,000.00	No	B2	B2		B	
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$8,150,000.00	No	B3	B3		B	
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$4,000,000.00	No	B2	B3		B	
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,476,250.00	No	B2	B3		B	
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,687,500.00	No	B2	B3		***	Per Clause (iii)(b)
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,754,375.00	No	B2	B3		***	Per Clause (iii)(b)
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	\$4,568,625.00	No	B1	B2		B	
Edmentum Inc - First Lien Term Loan	EDMENTUM_FTL	\$1,900,291.47	No	Ba3	B2		B	
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	No	Ba3	B2		B	
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	No	Caa1	Caa1		B	
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	No	B1	B3		B	
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	\$3,456,250.00	No	B1	B2		B	
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$4,000,000.00	No	Caa2	Caa2		B	
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,428,750.00	No	B1	B3		B	
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$9,504,000.00	No	***	***	Shadow	B	
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$7,000,000.00	No	B2	B2		B	
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$4,294,600.00	No	B2	B3		B+	
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$8,936,405.55	No	***	***	Shadow	***	Shadow
Knowledge Universe Education LLC - Initial Term Loan	KNOWELEDGE_TLF	\$4,975,000.00	No	B2	B3		B	
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$10,980,022.34	No	B1	B3		B	
NAB Holdings LLC - Term Loan	NABHLLC_FTL	\$9,476,250.00	No	B1	B1		BB-	
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	\$1,042,770.88	No	Ca	Ca		CCC	
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	\$0.00	No	Ca	Ca		CCC	
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,528,000.00	No	B1	B3		B	
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNF_FL	\$9,500,000.00	No	Ba3	B2		B	
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$2,915,878.61	No	B1	B1		B+	
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$9,452,500.00	No	B1	B2		B	
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$5,700,000.00	No	Caa2	Caa2		B	
Serena Software Inc - Term Loan	SERENASFTW_TL	\$9,500,000.00	No	B2	B2		B	
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$8,127,889.21	No	B2	B2		B	
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$6,485,617.02	No	B2	B2		B+	
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$3,422,898.90	No	***	***	Shadow	B	
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$10,129,166.67	No	B2	B2		B+	
Symphony Teleca Services Inc - Term Loan	SYMPTELSV_C_TL	\$9,500,000.00	No	B2	B2		B	
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$5,312,500.00	No	***	***	Shadow	B	Per Clause (iii)(b)
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,649,750.00	No	B1	B2		B	
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$9,240,000.00	No	B1	B2		B+	
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,941,827.84	Yes	Caa2	Caa2		CCC+	Per Clause (iii)(b)
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSI_NITLPK	\$0.00	Yes	Caa2	Caa2		CCC+	Per Clause (iii)(b)
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,498,730.83	No	B1	B2		B+	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	No	Caa1	Caa1		B+	
Volume Holdings Inc - Term Loan	VOLMEHLDN_TL	\$3,900,000.00	No	Caa1	Caa1		B	Per Clause (iii)(b)
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$8,860,209.64	No	B2	B1		B+	

Grand Total \$295,245,054.81

# Portfolio Assets: Moody's Default Probability Rating Information

Security	Asset Type	Moody DP Rating source	DIP Obligation	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Unsecured Rating	Rating Estimate - Moody	Moody's DP Rating BF CW	Outlook	Credit Watch	Moody's DP Rating-RFT	Moody's DP Rating AF CW
ABB Con-Cise Optical Group LLC - Term B-1 Loan	Loan	Corporate Family Rating	No	\$6,550,216.84	B2	B2			B2			B2	B2
Aricent Technologies - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$8,977,500.00	B1	B2			B2			B2	B2
Aricent Technologies - Second Lien Initial Term Loan	Loan	Public Rating	No	\$2,000,000.00	Caa1	B2			Caa1			Caa1	Caa1
Ascensus Inc - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$9,426,262.53	B1	B2			B2			B2	B2
Attachmate Corporation - First Lien Term Loan	Loan	Corporate Family Rating	No	\$5,089,179.91	B1	B2		B1	B2	Negative		B3	B2
Attachmate Corporation - Second Lien Term Loan	Loan		No	\$7,000,000.00		B2			B2	Negative		B3	B2
Birch Communications Inc - Term Loan	Loan	Corporate Family Rating	No	\$8,150,000.00	B3	B3			B3			B3	B3
Capstone Logistics Acquisition Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$4,000,000.00	B2	B3			B3			B3	B3
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$9,476,250.00	B2	B3			B3			B3	B3
CRCI Holdings Inc - Delayed Draw Term Loan	Loan	Public Rating	No	\$1,687,500.00	Caa1				B3			B3	B3
CRCI Holdings Inc - Dollar Term Loan	Loan		No	\$5,754,375.00					B3			B3	B3
Deltek Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$4,568,625.00	B1	B2			B2			B2	B2
Edmentum Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$1,900,291.47	Ba3	B2			B2			B2	B2
First American Payment Systems - First Lien Term Loan	Loan	Corporate Family Rating	No	\$3,035,078.49	Ba3	B2			B2			B2	B2
First American Payment Systems - Second Lien Term Loan	Loan	Public Rating	No	\$5,220,036.71	Caa1	B2		Caa1	Caa1			Caa1	Caa1
First Data Corp - 2021 Extended USD Term Loan	Loan	Corporate Family Rating	No	\$9,050,721.38	B1	B3	Caa1	B1	B3	Positive	OFF	B3	B3
Generic Drug Holdings Inc - Term B-1 Loan	Loan	Corporate Family Rating	No	\$3,456,250.00	B1	B2			B2	Negative		B3	B2
Global Tel Link Corp - Second Lien Term Loan	Loan	Public Rating	No	\$4,000,000.00	Caa2	B3			Caa2			Caa2	Caa2
GlobalLogic Holdings Inc - Term Loan	Loan	Corporate Family Rating	No	\$9,428,750.00	B1	B3		B3	B3			B3	B3
Help Systems Holdings Inc - First Lien Initial Term Loan	Loan		No	\$9,504,000.00	***	***	***		***			***	***
iEnergizer Limited - Term Loan	Loan	Corporate Family Rating	No	\$7,000,000.00	B2	B2			B2			B2	B2
Integra Telecom Holdings Inc - Term B Loan	Loan	Corporate Family Rating	No	\$4,294,600.00	B2	B3		B3	B3	Stable	OFF	B3	B3
Jackson Hewitt Inc - Senior Secured Term Loan	Loan	Rating Estimate	No	\$8,936,405.55	***	***	***	B3	***			***	***
Knowledge Universe Education LLC - Initial Term Loan	Loan	Corporate Family Rating	No	\$4,975,000.00	B2	B3			B3			B3	B3
Merrill Communications LLC - Term Loan	Loan	Corporate Family Rating	No	\$10,980,022.34	B1	B3			B3	Positive	OFF	B3	B3
NAB Holdings LLC - Term Loan	Loan	Corporate Family Rating	No	\$9,476,250.00	B1	B1			B1			B1	B1
NexTag Inc - Term Loan Non-PIK	Loan	Moody Derived Rating	No	\$1,042,770.88		WR		Ca	Ca	Stable		Ca	Ca
NexTag Inc - Term Loan PIK	Loan	Moody Derived Rating	No	\$0.00		WR		Ca	Ca			Ca	Ca
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	Loan	Corporate Family Rating	No	\$9,528,000.00	B1	B3			B3			B3	B3
PGX Holdings Inc - First Lien Term B Loan	Loan	Corporate Family Rating	No	\$9,500,000.00	Ba3	B2			B2			B2	B2
Presidio Inc - Term Loan	Loan	Corporate Family Rating	No	\$2,915,878.61	B1	B1			B1			B1	B1
SafeNet Inc - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$9,452,500.00	B1	B2			B2			B2	B2
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Loan	Public Rating	No	\$5,700,000.00	Caa2	B3			Caa2			Caa2	Caa2
Serena Software Inc - Term Loan	Loan		No	\$9,500,000.00		WR			B2			B2	B2
SESAC Holdco II LLC - First Lien Term Loan	Loan	Corporate Family Rating	No	\$8,127,889.21	B2	B2			B2			B2	B2
Sportsman's Warehouse Inc - First Out Term Loan	Loan	Corporate Family Rating	No	\$6,485,617.02	B2	B2			B2			B2	B2
STG-Fairway Acquisitions Inc - First Lien Term Loan	Loan		No	\$3,422,898.90	***	***	***		***			***	***
Stratus Technologies Inc - Initial Term Loan	Loan	Corporate Family Rating	No	\$10,129,166.67	B2	B2			B2			B2	B2
Symphony Teleca Services Inc - Term Loan	Loan	Corporate Family Rating	No	\$9,500,000.00	B2	B2			B2			B2	B2
TeleGuam Holdings LLC - Second Lien Term Loan	Loan		No	\$5,312,500.00	***	***	***		***			***	***
Topps Company (The) - Term Loan	Loan	Corporate Family Rating	No	\$6,649,750.00	B1	B2			B2			B2	B2
Travel Leaders Group LLC - Tranche B Term Loan	Loan	Corporate Family Rating	No	\$9,240,000.00	B1	B2		B2	B2			B2	B2
UniTek Global Services Inc - New Incremental Term Loan	Loan	Rating Estimate	No	\$2,941,827.84				Caa2	Caa2	Negative		Caa3	Caa2
UniTek Global Services Inc - New Incremental Term Loan PIK	Loan	Rating Estimate	No	\$0.00				Caa2	Caa2	Negative		Caa3	Caa2
Vision Solutions Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$3,498,730.83	B1	B2		B2	B2			B2	B2
Vision Solutions Inc - Second Lien Term Loan	Loan	Public Rating	No	\$5,600,000.00	Caa1	B2		B2	Caa1			Caa1	Caa1
Volume Holdings Inc - Term Loan	Loan	Rating Estimate	No	\$3,900,000.00				Caa1	Caa1			Caa1	Caa1
Waupaca Foundry Inc - Tranche A-1 Loan	Loan	Corporate Family Rating	No	\$8,860,209.64	B2	B1			B1	Negative		B2	B1

Grand Total \$295,245,054.81

# Portfolio Assets: Moody's Rating Information

Security	Security ID	Asset Type	Moody Rating Source	Principal Balance	Moody Security Rating	Moody Senior Implied Rating	Moody Senior Unsecured Rating	Rating Estimate - Moody	Moody's Rating BF CW	Credit Watch	Moody's Rating AF CW
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	Public Rating	\$6,550,216.84	B2	B2			B2		B2
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Public Rating	\$8,977,500.00	B1	B2			B1		B1
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Public Rating	\$2,000,000.00	Caa1	B2			Caa1		Caa1
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Public Rating	\$9,426,262.53	B1	B2			B1		B1
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	Loan	Public Rating	\$5,089,179.91	B1	B2		B1	B1		B1
Attachmate Corporation - Second Lien Term Loan	ATTCHMTECRP_SL	Loan	Rating Estimate	\$7,000,000.00		B2		B1	B2		B2
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Public Rating	\$8,150,000.00	B3	B3			B3		B3
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	Public Rating	\$4,000,000.00	B2	B3			B2		B2
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Public Rating	\$9,476,250.00	B2	B3			B2		B2
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Public Rating	\$1,687,500.00	Caa1				B2		B2
CRCI Holdings Inc - Dollar Term Loan	CRCHLDG_USTL	Loan		\$5,754,375.00					B2		B2
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	Loan	Public Rating	\$4,568,625.00	B1	B2			B1		B1
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Loan	Public Rating	\$1,900,291.47	Ba3	B2			Ba3		Ba3
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	Public Rating	\$3,035,078.49	Ba3	B2			Ba3		Ba3
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	Public Rating	\$5,220,036.71	Caa1	B2		Caa1	Caa1		Caa1
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	Public Rating	\$9,050,721.38	B1	B3	Caa1		B1		B1
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Loan	Public Rating	\$3,456,250.00	B1	B2			B1		B1
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Public Rating	\$4,000,000.00	Caa2	B3			Caa2		Caa2
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Public Rating	\$9,428,750.00	B1	B3		B3	B1		B1
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	Loan		\$9,504,000.00	***	***	***		***		***
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Public Rating	\$7,000,000.00	B2	B2			B2		B2
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Loan	Public Rating	\$4,294,600.00	B2	B3		B3	B2		B2
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Loan	Rating Estimate	\$8,936,405.55	***	***	***	B2	***		***
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Loan	Public Rating	\$4,975,000.00	B2	B3			B2		B2
Merrill Communications LLC - Term Loan	MERILCOM_TL	Loan	Public Rating	\$10,980,022.34	B1	B3			B1		B1
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Public Rating	\$9,476,250.00	B1	B1			B1		B1
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Loan	Rating Estimate	\$1,042,770.88		WR		Ca	Ca		Ca
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	Loan	Rating Estimate	\$0.00		WR		Ca	Ca		Ca
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Public Rating	\$9,528,000.00	B1	B3			B1		B1
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	Public Rating	\$9,500,000.00	Ba3	B2			Ba3		Ba3
Presidio Inc - Term Loan	PRESIDIOIN_TL	Loan	Public Rating	\$2,915,878.61	B1	B1			B1		B1
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	Loan	Public Rating	\$9,452,500.00	B1	B2			B1		B1
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Public Rating	\$5,700,000.00	Caa2	B3			Caa2		Caa2
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan		\$9,500,000.00		WR			B2		B2
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Public Rating	\$8,127,889.21	B2	B2			B2		B2
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Loan	Public Rating	\$6,485,617.02	B2	B2			B2		B2
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Loan		\$3,422,898.90	***	***	***		***		***
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Public Rating	\$10,129,166.67	B2	B2			B2		B2
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	Loan	Public Rating	\$9,500,000.00	B2	B2			B2		B2
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan		\$5,312,500.00	***	***	***		***		***
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	Public Rating	\$6,649,750.00	B1	B2			B1		B1
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Loan	Public Rating	\$9,240,000.00	B1	B2		B2	B1		B1
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Loan	Rating Estimate	\$2,941,827.84				Caa2	Caa2		Caa2
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSI_NITLPIK	Loan	Rating Estimate	\$0.00				Caa2	Caa2		Caa2
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Public Rating	\$3,498,730.83	B1	B2		B2	B1		B1
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Public Rating	\$5,600,000.00	Caa1	B2		B2	Caa1		Caa1
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Loan	Rating Estimate	\$3,900,000.00				Caa1	Caa1		Caa1
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Loan	Public Rating	\$8,860,209.64	B2	B1			B2		B2



Grand Total

\$295,245,054.81

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

Report Summary	<b>Collateral Principal Amount</b>	<b>Report Total</b>	<b>% of CPA</b>	<b>Requirement</b>	
	\$319,825,685.35	\$0.00	0.00%	<= 5.00%	<b>PASS</b>

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

# Portfolio Assets: Industry Information

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APA
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Consumer goods: Non-durable	Retailers (except food & drug)	\$6,550,216.84	2.0481%
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Telecommunications	Telecommunications	\$8,977,500.00	2.8070%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Telecommunications	Telecommunications	\$2,000,000.00	0.6253%
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$9,426,262.53	2.9473%
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	High Tech Industries	Electronics/electrical	\$5,089,179.91	1.5912%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	High Tech Industries	Electronics/electrical	\$7,000,000.00	2.1887%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Telecommunications	Telecommunications	\$8,150,000.00	2.5483%
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Transportation: Cargo	Surface transport	\$4,000,000.00	1.2507%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Telecommunications	Telecommunications	\$9,476,250.00	2.9629%
CRCI Holdings Inc - Delayed Draw Term Loan	CRC HOLDG_DDTL	Utilities: Electric	Utilities	\$1,687,500.00	0.5276%
CRCI Holdings Inc - Dollar Term Loan	CRCI HLDG_USTL	Utilities: Electric	Utilities	\$5,754,375.00	1.7992%
Delttek Inc - First Lien Term Loan	DELTEKINC_FL	Services: Business	Business equipment & services	\$4,568,625.00	1.4285%
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	Services: Consumer	Business equipment & services	\$1,900,291.47	0.5942%
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$3,035,078.49	0.9490%
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$5,220,036.71	1.6322%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$9,050,721.38	2.8299%
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	Healthcare & Pharmaceuticals	Health care	\$3,456,250.00	1.0807%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Telecommunications	Telecommunications	\$4,000,000.00	1.2507%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Services: Business	Business equipment & services	\$9,428,750.00	2.9481%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	High Tech Industries	Electronics/electrical	\$9,504,000.00	2.9716%
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Media: Advertising, Printing & Publishing	Publishing	\$7,000,000.00	2.1887%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	Telecommunications	Telecommunications	\$4,294,600.00	1.3428%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	Services: Consumer	Retailers (except food & drug)	\$8,936,405.55	2.7941%
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	Services: Consumer	Leisure goods/activities/movies	\$4,975,000.00	1.5555%
Merrill Communications LLC - Term Loan	MERILCOM_TL	Media: Advertising, Printing & Publishing	Publishing	\$10,980,022.34	3.4331%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$9,476,250.00	2.9629%
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	Retail	Retailers (except food & drug)	\$1,042,770.88	0.3260%
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	Retail	Retailers (except food & drug)	\$0.00	0.0000%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Media: Advertising, Printing & Publishing	Publishing	\$9,528,000.00	2.9791%
PGX Holdings Inc - First Lien Term B Loan	PGXHLONG_FL	Services: Consumer	Financial intermediaries	\$9,500,000.00	2.9704%
Presidio Inc - Term Loan	PRESIDIOIN_TL	Services: Business	Business equipment & services	\$2,915,878.61	0.9117%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	High Tech Industries	Electronics/electrical	\$9,452,500.00	2.9555%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Telecommunications	Telecommunications	\$5,700,000.00	1.7822%
Serena Software Inc - Term Loan	SERENASFTW_TL	High Tech Industries	Electronics/electrical	\$9,500,000.00	2.9704%
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Media: Broadcasting & Subscription	Radio & Television	\$8,127,889.21	2.5413%
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	Consumer goods: Durable	Retailers (except food & drug)	\$6,485,617.02	2.0279%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	Services: Business	Business equipment & services	\$3,422,898.90	1.0702%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	High Tech Industries	Electronics/electrical	\$10,129,166.67	3.1671%
Symphony Teleca Services Inc - Term Loan	SYMPTLSVC_TL	Services: Business	Business equipment & services	\$9,500,000.00	2.9704%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Telecommunications	Telecommunications	\$5,312,500.00	1.6611%
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Hotel, Gaming & Leisure	Leisure goods/activities/movies	\$6,649,750.00	2.0792%
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	Hotel, Gaming & Leisure	Lodging & casinos	\$9,240,000.00	2.8891%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	Media: Broadcasting & Subscription	Cable & satellite television	\$2,941,827.84	0.9198%
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSI_NITLPIK	Media: Broadcasting & Subscription	Cable & satellite television	\$0.00	0.0000%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	High Tech Industries	Electronics/electrical	\$3,498,730.83	1.0939%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	High Tech Industries	Electronics/electrical	\$5,600,000.00	1.7510%
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	Media: Advertising, Printing & Publishing	Publishing	\$3,900,000.00	1.2194%
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	Automotive	Automotive	\$8,860,209.64	2.7703%
<b>Grand Total</b>				<b>\$295,245,054.81</b>	<b>92.3144%</b>

# Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	Principal Balance for Conc Lim.	% of APA
<b>Automotive</b>				
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$8,860,209.64	\$8,860,209.64	2.7703%
<b>Automotive Subtotal</b>		<b>\$8,860,209.64</b>	<b>\$8,860,209.64</b>	<b>2.7703%</b>
<b>Banking, Finance, Insurance &amp; Real Estate</b>				
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$9,426,262.53	\$9,426,262.53	2.9473%
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	\$3,035,078.49	0.9490%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	\$5,220,036.71	1.6322%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	\$9,050,721.38	2.8299%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,476,250.00	\$9,476,250.00	2.9629%
<b>Banking, Finance, Insurance &amp; Real Estate Subtotal</b>		<b>\$36,208,349.11</b>	<b>\$36,208,349.11</b>	<b>11.3213%</b>
<b>Consumer goods: Durable</b>				
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$6,485,617.02	\$6,485,617.02	2.0279%
<b>Consumer goods: Durable Subtotal</b>		<b>\$6,485,617.02</b>	<b>\$6,485,617.02</b>	<b>2.0279%</b>
<b>Consumer goods: Non-durable</b>				
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,550,216.84	\$6,550,216.84	2.0481%
<b>Consumer goods: Non-durable Subtotal</b>		<b>\$6,550,216.84</b>	<b>\$6,550,216.84</b>	<b>2.0481%</b>
<b>Healthcare &amp; Pharmaceuticals</b>				
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	\$3,456,250.00	\$3,456,250.00	1.0807%
<b>Healthcare &amp; Pharmaceuticals Subtotal</b>		<b>\$3,456,250.00</b>	<b>\$3,456,250.00</b>	<b>1.0807%</b>
<b>High Tech Industries</b>				
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$5,089,179.91	\$5,089,179.91	1.5912%
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$7,000,000.00	\$7,000,000.00	2.1887%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$9,504,000.00	\$9,504,000.00	2.9716%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$9,452,500.00	\$9,452,500.00	2.9555%
Serena Software Inc - Term Loan	SERENASFTW_TL	\$9,500,000.00	\$9,500,000.00	2.9704%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$10,129,166.67	\$10,129,166.67	3.1671%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,498,730.83	\$3,498,730.83	1.0939%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	\$5,600,000.00	1.7510%
<b>High Tech Industries Subtotal</b>		<b>\$59,773,577.41</b>	<b>\$59,773,577.41</b>	<b>18.6894%</b>
<b>Hotel, Gaming &amp; Leisure</b>				
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,649,750.00	\$6,649,750.00	2.0792%
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$9,240,000.00	\$9,240,000.00	2.8891%
<b>Hotel, Gaming &amp; Leisure Subtotal</b>		<b>\$15,889,750.00</b>	<b>\$15,889,750.00</b>	<b>4.9683%</b>
<b>Media: Advertising, Printing &amp; Publishing</b>				
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$7,000,000.00	\$7,000,000.00	2.1887%
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$10,980,022.34	\$10,980,022.34	3.4331%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,528,000.00	\$9,528,000.00	2.9791%
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$3,900,000.00	\$3,900,000.00	1.2194%
<b>Media: Advertising, Printing &amp; Publishing Subtotal</b>		<b>\$31,408,022.34</b>	<b>\$31,408,022.34</b>	<b>9.8204%</b>
<b>Media: Broadcasting &amp; Subscription</b>				

Security	Security ID	Principal Balance	Principal Balance for Conc Lim.	% of APA
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$8,127,889.21	\$8,127,889.21	2.5413%
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,941,827.84	\$1,291,462.42	0.4038%
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSJ_NITLPIK	\$0.00	\$0.00	0.0000%
<b>Media: Broadcasting &amp; Subscription Subtotal</b>		<b>\$11,069,717.05</b>	<b>\$9,419,351.63</b>	<b>2.9452%</b>
<b>Retail</b>				
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	\$1,042,770.88	\$1,042,770.88	0.3260%
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	\$0.00	\$0.00	0.0000%
<b>Retail Subtotal</b>		<b>\$1,042,770.88</b>	<b>\$1,042,770.88</b>	<b>0.3260%</b>
<b>Services: Business</b>				
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	\$4,568,625.00	\$4,568,625.00	1.4285%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,428,750.00	\$9,428,750.00	2.9481%
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$2,915,878.61	\$2,915,878.61	0.9117%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$3,422,898.90	\$3,422,898.90	1.0702%
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	\$9,500,000.00	\$9,500,000.00	2.9704%
<b>Services: Business Subtotal</b>		<b>\$29,836,152.51</b>	<b>\$29,836,152.51</b>	<b>9.3289%</b>
<b>Services: Consumer</b>				
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$1,900,291.47	\$1,900,291.47	0.5942%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$8,936,405.55	\$8,936,405.55	2.7941%
Knowledge Universe Education LLC - Initial Term Loan	KNOWELEDGE_TLF	\$4,975,000.00	\$4,975,000.00	1.5555%
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,500,000.00	\$9,500,000.00	2.9704%
<b>Services: Consumer Subtotal</b>		<b>\$25,311,697.02</b>	<b>\$25,311,697.02</b>	<b>7.9142%</b>
<b>Telecommunications</b>				
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,977,500.00	\$8,977,500.00	2.8070%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$2,000,000.00	\$2,000,000.00	0.6253%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$8,150,000.00	\$8,150,000.00	2.5483%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,476,250.00	\$9,476,250.00	2.9629%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$4,000,000.00	\$4,000,000.00	1.2507%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$4,294,600.00	\$4,294,600.00	1.3428%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$5,700,000.00	\$5,700,000.00	1.7822%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$5,312,500.00	\$5,312,500.00	1.6611%
<b>Telecommunications Subtotal</b>		<b>\$47,910,850.00</b>	<b>\$47,910,850.00</b>	<b>14.9803%</b>
<b>Transportation: Cargo</b>				
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$4,000,000.00	\$4,000,000.00	1.2507%
<b>Transportation: Cargo Subtotal</b>		<b>\$4,000,000.00</b>	<b>\$4,000,000.00</b>	<b>1.2507%</b>
<b>Utilities: Electric</b>				
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,687,500.00	\$1,687,500.00	0.5276%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,754,375.00	\$5,754,375.00	1.7992%
<b>Utilities: Electric Subtotal</b>		<b>\$7,441,875.00</b>	<b>\$7,441,875.00</b>	<b>2.3269%</b>
<b>Grand Total</b>		<b>\$295,245,054.81</b>	<b>\$293,594,689.39</b>	<b>91.7983%</b>

# Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	Principal Balance for Conc Lim.	% of APA
<b>Automotive</b>				
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$8,860,209.64	\$8,860,209.64	2.7703%
<b>Automotive Subtotal</b>		<b>\$8,860,209.64</b>	<b>\$8,860,209.64</b>	<b>2.7703%</b>
<b>Business equipment &amp; services</b>				
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	\$4,568,625.00	\$4,568,625.00	1.4285%
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$1,900,291.47	\$1,900,291.47	0.5942%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,428,750.00	\$9,428,750.00	2.9481%
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$2,915,878.61	\$2,915,878.61	0.9117%
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$3,422,898.90	\$3,422,898.90	1.0702%
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	\$9,500,000.00	\$9,500,000.00	2.9704%
<b>Business equipment &amp; services Subtotal</b>		<b>\$31,736,443.98</b>	<b>\$31,736,443.98</b>	<b>9.9230%</b>
<b>Cable &amp; satellite television</b>				
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,941,827.84	\$1,291,462.42	0.4038%
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSI_NITLPK	\$0.00	\$0.00	0.0000%
<b>Cable &amp; satellite television Subtotal</b>		<b>\$2,941,827.84</b>	<b>\$1,291,462.42</b>	<b>0.4038%</b>
<b>Electronics/electrical</b>				
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$5,089,179.91	\$5,089,179.91	1.5912%
Attachmate Corporation - Second Lien Term Loan	ATTCHMTECRP_SL	\$7,000,000.00	\$7,000,000.00	2.1887%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$9,504,000.00	\$9,504,000.00	2.9716%
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$9,452,500.00	\$9,452,500.00	2.9555%
Serena Software Inc - Term Loan	SERENASFTW_TL	\$9,500,000.00	\$9,500,000.00	2.9704%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$10,129,166.67	\$10,129,166.67	3.1671%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,498,730.83	\$3,498,730.83	1.0939%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	\$5,600,000.00	1.7510%
<b>Electronics/electrical Subtotal</b>		<b>\$59,773,577.41</b>	<b>\$59,773,577.41</b>	<b>18.6894%</b>
<b>Financial intermediaries</b>				
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$9,426,262.53	\$9,426,262.53	2.9473%
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	\$3,035,078.49	0.9490%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	\$5,220,036.71	1.6322%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	\$9,050,721.38	2.8299%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,476,250.00	\$9,476,250.00	2.9629%
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,500,000.00	\$9,500,000.00	2.9704%
<b>Financial intermediaries Subtotal</b>		<b>\$45,708,349.11</b>	<b>\$45,708,349.11</b>	<b>14.2916%</b>
<b>Health care</b>				
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	\$3,456,250.00	\$3,456,250.00	1.0807%
<b>Health care Subtotal</b>		<b>\$3,456,250.00</b>	<b>\$3,456,250.00</b>	<b>1.0807%</b>
<b>Leisure goods/activities/movies</b>				
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	\$4,975,000.00	\$4,975,000.00	1.5555%
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,649,750.00	\$6,649,750.00	2.0792%
<b>Leisure goods/activities/movies Subtotal</b>		<b>\$11,624,750.00</b>	<b>\$11,624,750.00</b>	<b>3.6347%</b>
<b>Lodging &amp; casinos</b>				

Security	Security ID	Principal Balance	Principal Balance for Conc Lim.	% of APA
Travel Leaders Group LLC - Tranche B Term Loan	TRVLEADR_TL	\$9,240,000.00	\$9,240,000.00	2.8891%
	<b>Lodging &amp; casinos Subtotal</b>	<b>\$9,240,000.00</b>	<b>\$9,240,000.00</b>	<b>2.8891%</b>
<b>Publishing</b>				
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$7,000,000.00	\$7,000,000.00	2.1887%
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$10,980,022.34	\$10,980,022.34	3.4331%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,528,000.00	\$9,528,000.00	2.9791%
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$3,900,000.00	\$3,900,000.00	1.2194%
	<b>Publishing Subtotal</b>	<b>\$31,408,022.34</b>	<b>\$31,408,022.34</b>	<b>9.8204%</b>
<b>Radio &amp; Television</b>				
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$8,127,889.21	\$8,127,889.21	2.5413%
	<b>Radio &amp; Television Subtotal</b>	<b>\$8,127,889.21</b>	<b>\$8,127,889.21</b>	<b>2.5413%</b>
<b>Retailers (except food &amp; drug)</b>				
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,550,216.84	\$6,550,216.84	2.0481%
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$8,936,405.55	\$8,936,405.55	2.7941%
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	\$1,042,770.88	\$1,042,770.88	0.3260%
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	\$0.00	\$0.00	0.0000%
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$6,485,617.02	\$6,485,617.02	2.0279%
	<b>Retailers (except food &amp; drug) Subtotal</b>	<b>\$23,015,010.28</b>	<b>\$23,015,010.28</b>	<b>7.1961%</b>
<b>Surface transport</b>				
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$4,000,000.00	\$4,000,000.00	1.2507%
	<b>Surface transport Subtotal</b>	<b>\$4,000,000.00</b>	<b>\$4,000,000.00</b>	<b>1.2507%</b>
<b>Telecommunications</b>				
Arcent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,977,500.00	\$8,977,500.00	2.8070%
Arcent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$2,000,000.00	\$2,000,000.00	0.6253%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$8,150,000.00	\$8,150,000.00	2.5483%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,476,250.00	\$9,476,250.00	2.9629%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$4,000,000.00	\$4,000,000.00	1.2507%
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$4,294,600.00	\$4,294,600.00	1.3428%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$5,700,000.00	\$5,700,000.00	1.7822%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$5,312,500.00	\$5,312,500.00	1.6611%
	<b>Telecommunications Subtotal</b>	<b>\$47,910,850.00</b>	<b>\$47,910,850.00</b>	<b>14.9803%</b>
<b>Utilities</b>				
CRCI Holdings Inc - Delayed Draw Term Loan	CRCIHLDG_DDTL	\$1,687,500.00	\$1,687,500.00	0.5276%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,754,375.00	\$5,754,375.00	1.7992%
	<b>Utilities Subtotal</b>	<b>\$7,441,875.00</b>	<b>\$7,441,875.00</b>	<b>2.3269%</b>
	<b>Grand Total</b>	<b>\$295,245,054.81</b>	<b>\$293,594,689.39</b>	<b>91.7983%</b>

# Portfolio Assets: Affiliated Issuers

Security	Security ID	Principal Balance	Moody's Region	Country	Moody's Country Rating	Sovereign	Moody's DP Rating	S&P Rating	Security Type
<b>ABB Con-Cise Optical Group LLC</b>									
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,550,216.84		United States	Aaa	No	B2	B	Loan
<b>ABB Con-Cise Optical Group LLC Subtotal</b>		<b>\$6,550,216.84</b>							
<b>Aricent Technologies</b>									
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,977,500.00		United States	Aaa	No	B2	B	Loan
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$2,000,000.00		United States	Aaa	No	Caa1	B	Loan
<b>Aricent Technologies Subtotal</b>		<b>\$10,977,500.00</b>							
<b>Ascensus Inc</b>									
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$9,426,262.53		United States	Aaa	No	B2	B	Loan
<b>Ascensus Inc Subtotal</b>		<b>\$9,426,262.53</b>							
<b>Attachmate Corporation</b>									
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$5,089,179.91		United States	Aaa	No	B2	B	Loan
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$7,000,000.00		United States	Aaa	No	B2	B	Loan
<b>Attachmate Corporation Subtotal</b>		<b>\$12,089,179.91</b>							
<b>Birch Communications Inc</b>									
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$8,150,000.00		United States	Aaa	No	B3	B	Loan
<b>Birch Communications Inc Subtotal</b>		<b>\$8,150,000.00</b>							
<b>Capstone Logistics Acquisition Inc</b>									
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$4,000,000.00		United States	Aaa	No	B3	B	Loan
<b>Capstone Logistics Acquisition Inc Subtotal</b>		<b>\$4,000,000.00</b>							
<b>ConvergeOne Holdings Corporation</b>									
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,476,250.00		United States	Aaa	No	B3	B	Loan
<b>ConvergeOne Holdings Corporation Subtotal</b>		<b>\$9,476,250.00</b>							
<b>CRCI Holdings Inc</b>									
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,687,500.00		United States	Aaa	No	B3	***	Loan
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,754,375.00		United States	Aaa	No	B3	***	Loan
<b>CRCI Holdings Inc Subtotal</b>		<b>\$7,441,875.00</b>							
<b>Deltek Inc</b>									
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	\$4,568,625.00		United States	Aaa	No	B2	B	Loan
<b>Deltek Inc Subtotal</b>		<b>\$4,568,625.00</b>							
<b>Edmentum Inc</b>									
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$1,900,291.47		United States	Aaa	No	B2	B	Loan
<b>Edmentum Inc Subtotal</b>		<b>\$1,900,291.47</b>							
<b>First American Payment Systems</b>									
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49		United States	Aaa	No	B2	B	Loan
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71		United States	Aaa	No	Caa1	B	Loan



<b>First American Payment Systems Subtotal</b>		<b>\$8,255,115.20</b>							
<b>First Data Corp</b>									
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	United States	Aaa	No	B3	B	Loan	
<b>First Data Corp Subtotal</b>		<b>\$9,050,721.38</b>							
<b>Generic Drug Holdings Inc</b>									
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	\$3,456,250.00	United States	Aaa	No	B2	B	Loan	
<b>Generic Drug Holdings Inc Subtotal</b>		<b>\$3,456,250.00</b>							
<b>Global Tel Link Corp</b>									
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$4,000,000.00	United States	Aaa	No	Caa2	B	Loan	
<b>Global Tel Link Corp Subtotal</b>		<b>\$4,000,000.00</b>							
<b>GlobalLogic Holdings Inc</b>									
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,428,750.00	United States	Aaa	No	B3	B	Loan	
<b>GlobalLogic Holdings Inc Subtotal</b>		<b>\$9,428,750.00</b>							
<b>Help Systems Holdings Inc</b>									
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$9,504,000.00	United States	Aaa	No	***	B	Loan	
<b>Help Systems Holdings Inc Subtotal</b>		<b>\$9,504,000.00</b>							
<b>iEnergizer Limited</b>									
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$7,000,000.00	United Kingdom		No	B2	B	Loan	
<b>iEnergizer Limited Subtotal</b>		<b>\$7,000,000.00</b>							
<b>Integra Telecom Holdings Inc</b>									
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$4,294,600.00	United States	Aaa	No	B3	B+	Loan	
<b>Integra Telecom Holdings Inc Subtotal</b>		<b>\$4,294,600.00</b>							
<b>Jackson Hewitt Inc</b>									
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$8,936,405.55	United States	Aaa	No	***	***	Loan	
<b>Jackson Hewitt Inc Subtotal</b>		<b>\$8,936,405.55</b>							
<b>Knowledge Universe Education LLC</b>									
Knowledge Universe Education LLC - Initial Term Loan	KNOWELEDGE_TLF	\$4,975,000.00	United States	Aaa	No	B3	B	Loan	
<b>Knowledge Universe Education LLC Subtotal</b>		<b>\$4,975,000.00</b>							
<b>Merrill Communications LLC</b>									
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$10,980,022.34	United States	Aaa	No	B3	B	Loan	
<b>Merrill Communications LLC Subtotal</b>		<b>\$10,980,022.34</b>							
<b>NAB Holdings LLC</b>									
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,476,250.00	United States	Aaa	No	B1	BB-	Loan	
<b>NAB Holdings LLC Subtotal</b>		<b>\$9,476,250.00</b>							
<b>NexTag Inc</b>									
NexTag Inc - Common Stock	65337#996	\$0.00	United States	Aaa	No			Equity	
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	\$1,042,770.88	United States	Aaa	No	Ca	CCC	Loan	
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	\$0.00	United States	Aaa	No	Ca	CCC	Loan	
<b>NexTag Inc Subtotal</b>		<b>\$1,042,770.88</b>							
<b>Novitex Acquisition LLC</b>									
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,528,000.00	United States	Aaa	No	B3	B	Loan	

<b>Novitex Acquisition LLC Subtotal</b>		<b>\$9,528,000.00</b>							
<b>PGX Holdings Inc</b>									
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,500,000.00	United States	Aaa	No	B2	B	Loan	
<b>PGX Holdings Inc Subtotal</b>		<b>\$9,500,000.00</b>							
<b>Presidio Inc</b>									
Presidio Inc - Term Loan	PRESIDIOIN_TL	\$2,915,878.61	United States	Aaa	No	B1	B+	Loan	
<b>Presidio Inc Subtotal</b>		<b>\$2,915,878.61</b>							
<b>SafeNet Inc</b>									
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$9,452,500.00	United States	Aaa	No	B2	B	Loan	
<b>SafeNet Inc Subtotal</b>		<b>\$9,452,500.00</b>							
<b>Securus Technologies Holdings Inc</b>									
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$5,700,000.00	United States	Aaa	No	Caa2	B	Loan	
<b>Securus Technologies Holdings Inc Subtotal</b>		<b>\$5,700,000.00</b>							
<b>Serena Software Inc</b>									
Serena Software Inc - Term Loan	SERENASFTW_TL	\$9,500,000.00	United States	Aaa	No	B2	B	Loan	
<b>Serena Software Inc Subtotal</b>		<b>\$9,500,000.00</b>							
<b>SESAC Holdco II LLC</b>									
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDKO_FL	\$8,127,889.21	United States	Aaa	No	B2	B	Loan	
<b>SESAC Holdco II LLC Subtotal</b>		<b>\$8,127,889.21</b>							
<b>Sportsman's Warehouse Inc</b>									
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$6,485,617.02	United States	Aaa	No	B2	B+	Loan	
<b>Sportsman's Warehouse Inc Subtotal</b>		<b>\$6,485,617.02</b>							
<b>STG-Fairway Acquisitions Inc</b>									
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$3,422,898.90	United States	Aaa	No	***	B	Loan	
<b>STG-Fairway Acquisitions Inc Subtotal</b>		<b>\$3,422,898.90</b>							
<b>Stratus Technologies Inc</b>									
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$10,129,166.67	United States	Aaa	No	B2	B+	Loan	
<b>Stratus Technologies Inc Subtotal</b>		<b>\$10,129,166.67</b>							
<b>Symphony Teleca Services Inc</b>									
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	\$9,500,000.00	United States	Aaa	No	B2	B	Loan	
<b>Symphony Teleca Services Inc Subtotal</b>		<b>\$9,500,000.00</b>							
<b>TeleGuam Holdings LLC</b>									
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$5,312,500.00	United States	Aaa	No	***	B	Loan	
<b>TeleGuam Holdings LLC Subtotal</b>		<b>\$5,312,500.00</b>							
<b>Topps Company (The)</b>									
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,649,750.00	United States	Aaa	No	B2	B	Loan	
<b>Topps Company (The) Subtotal</b>		<b>\$6,649,750.00</b>							
<b>Travel Leaders Group LLC</b>									
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$9,240,000.00	United States	Aaa	No	B2	B+	Loan	

<b>Travel Leaders Group LLC Subtotal</b>		<b>\$9,240,000.00</b>							
<b>UniTek Global Services Inc</b>									
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,941,827.84	United States	Aaa	No	Caa2	CCC+	Loan	
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSI_NITLPK	\$0.00	United States	Aaa	No	Caa2	CCC+	Loan	
<b>UniTek Global Services Inc Subtotal</b>		<b>\$2,941,827.84</b>							
<b>Vision Solutions Inc</b>									
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,498,730.83	United States	Aaa	No	B2	B+	Loan	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	United States	Aaa	No	Caa1	B+	Loan	
<b>Vision Solutions Inc Subtotal</b>		<b>\$9,098,730.83</b>							
<b>Volume Holdings Inc</b>									
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$3,900,000.00	United States	Aaa	No	Caa1	B	Loan	
<b>Volume Holdings Inc Subtotal</b>		<b>\$3,900,000.00</b>							
<b>Waupaca Foundry Inc</b>									
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$8,860,209.64	United States	Aaa	No	B1	B+	Loan	
<b>Waupaca Foundry Inc Subtotal</b>		<b>\$8,860,209.64</b>							
<b>Grand Total</b>		<b>\$295,245,054.81</b>							

# Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Principal Balance	% of APB
<b>United Kingdom</b>									
			iEnergizer Limited - Term Loan	Loan	IENERGZRLD_TL	No	Group I	\$7,000,000.00	2.3709%
<b>United Kingdom Subtotal</b>								<b>\$7,000,000.00</b>	<b>2.3709%</b>
<b>United States</b>									
Aaa	AA+		ABB Con-Cise Optical Group LLC - Term B-1 Loan	Loan	ABBCONCSE_TB1	No		\$6,550,216.84	2.2186%
Aaa	AA+		Aricent Technologies - First Lien Initial Term Loan	Loan	ARCNTTCHNL_TL	No		\$8,977,500.00	3.0407%
Aaa	AA+		Aricent Technologies - Second Lien Initial Term Loan	Loan	ARCNTTCHN_STL	No		\$2,000,000.00	0.6774%
Aaa	AA+		Ascensus Inc - First Lien Initial Term Loan	Loan	ASCENSUS_FL	No		\$9,426,262.53	3.1927%
Aaa	AA+		Attachmate Corporation - First Lien Term Loan	Loan	ATTCHMTE_FL	No		\$5,089,179.91	1.7237%
Aaa	AA+		Attachmate Corporation - Second Lien Term Loan	Loan	ATCHMTECRP_SL	No		\$7,000,000.00	2.3709%
Aaa	AA+		Birch Communications Inc - Term Loan	Loan	BIRCHCOMM_TL	No		\$8,150,000.00	2.7604%
Aaa	AA+		Capstone Logistics Acquisition Inc - First Lien Term Loan	Loan	CAPSTONEL_TLB	No		\$4,000,000.00	1.3548%
Aaa	AA+		ConvergeOne Holdings Corporation - First Lien Initial Term Loan	Loan	CONVRG1HLD_FL	No		\$9,476,250.00	3.2096%
Aaa	AA+		CRCI Holdings Inc - Delayed Draw Term Loan	Loan	CRCHOLDG_DDTL	No		\$1,687,500.00	0.5716%
Aaa	AA+		CRCI Holdings Inc - Dollar Term Loan	Loan	CRCIHLDG_USTL	No		\$5,754,375.00	1.9490%
Aaa	AA+		Deltek Inc - First Lien Term Loan	Loan	DELTEKINC_FL	No		\$4,568,625.00	1.5474%
Aaa	AA+		Edmentum Inc - First Lien Term Loan	Loan	EDMENTUM_FLTL	No		\$1,900,291.47	0.6436%
Aaa	AA+		First American Payment Systems - First Lien Term Loan	Loan	1STAMPYMT_FL	No		\$3,035,078.49	1.0280%
Aaa	AA+		First American Payment Systems - Second Lien Term Loan	Loan	1STAMPYMT_SL	No		\$5,220,036.71	1.7680%
Aaa	AA+		First Data Corp - 2021 Extended USD Term Loan	Loan	FDATC_2021EXTL	No		\$9,050,721.38	3.0655%
Aaa	AA+		Generic Drug Holdings Inc - Term B-1 Loan	Loan	GNRCDRGH_TB1L	No		\$3,456,250.00	1.1706%
Aaa	AA+		Global Tel Link Corp - Second Lien Term Loan	Loan	GLBLTELLNK_SL	No		\$4,000,000.00	1.3548%
Aaa	AA+		GlobalLogic Holdings Inc - Term Loan	Loan	GLOBALLOGC_TL	No		\$9,428,750.00	3.1935%
Aaa	AA+		Help Systems Holdings Inc - First Lien Initial Term Loan	Loan	HELPSYS_TL	No		\$9,504,000.00	3.2190%
Aaa	AA+		Integra Telecom Holdings Inc - Term B Loan	Loan	INTGTLCMH_TBL	No		\$4,294,600.00	1.4546%
Aaa	AA+		Jackson Hewitt Inc - Senior Secured Term Loan	Loan	JCKSNHWTT_SSTL	No		\$8,936,405.55	3.0268%
Aaa	AA+		Knowledge Universe Education LLC - Initial Term Loan	Loan	KNOWLEDGE_TLF	No		\$4,975,000.00	1.6850%
Aaa	AA+		Merrill Communications LLC - Term Loan	Loan	MERILCOM_TL	No		\$10,980,022.34	3.7190%
Aaa	AA+		NAB Holdings LLC - Term Loan	Loan	NABHLLC_FLTL	No		\$9,476,250.00	3.2096%
Aaa	AA+		NexTag Inc - Common Stock	Equity	65337#996	No		\$0.00	0.0000%
Aaa	AA+		NexTag Inc - Term Loan Non-PIK	Loan	NEXTAGINC_TL	No		\$1,042,770.88	0.3532%
Aaa	AA+		NexTag Inc - Term Loan PIK	Loan	NEXTAGIN_NPIK	No		\$0.00	0.0000%
Aaa	AA+		Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	Loan	NOVITEXIN_TB2	No		\$9,528,000.00	3.2271%
Aaa	AA+		PGX Holdings Inc - First Lien Term B Loan	Loan	PGXHLDNG_FL	No		\$9,500,000.00	3.2177%
Aaa	AA+		Presidio Inc - Term Loan	Loan	PRESIDIOIN_TL	No		\$2,915,878.61	0.9876%
Aaa	AA+		SafeNet Inc - First Lien Initial Term Loan	Loan	SAFENET_FL	No		\$9,452,500.00	3.2016%
Aaa	AA+		Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Loan	SECURUSTCH_SL	No		\$5,700,000.00	1.9306%
Aaa	AA+		Serena Software Inc - Term Loan	Loan	SERENASFTW_TL	No		\$9,500,000.00	3.2177%
Aaa	AA+		SESAC Holdco II LLC - First Lien Term Loan	Loan	SESACHLDCO_FL	No		\$8,127,889.21	2.7529%
Aaa	AA+		Sportsman's Warehouse Inc - First Out Term Loan	Loan	SPRTSMNW_FOTL	No		\$6,485,617.02	2.1967%
Aaa	AA+		STG-Fairway Acquisitions Inc - First Lien Term Loan	Loan	FRSTADVCRP_FL	No		\$3,422,898.90	1.1593%
Aaa	AA+		Stratus Technologies Inc - Initial Term Loan	Loan	STRATSTCH_ITL	No		\$10,129,166.67	3.4308%
Aaa	AA+		Symphony Teleca Services Inc - Term Loan	Loan	SYMPTELSV_C_TL	No		\$9,500,000.00	3.2177%
Aaa	AA+		TeleGuam Holdings LLC - Second Lien Term Loan	Loan	TELEGUAMHD_SL	No		\$5,312,500.00	1.7994%
Aaa	AA+		Topps Company (The) - Term Loan	Loan	TOPSCOMPNY_TL	No		\$6,649,750.00	2.2523%
Aaa	AA+		Travel Leaders Group LLC - Tranche B Term Loan	Loan	TRVLLEADR_TL	No		\$9,240,000.00	3.1296%
Aaa	AA+		UniTek Global Services Inc - New Incremental Term Loan	Loan	UNITKGLB_NITL	No		\$2,941,827.84	0.9964%
Aaa	AA+		UniTek Global Services Inc - New Incremental Term Loan PIK	Loan	UTKGSI_NITLPK	No		\$0.00	0.0000%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Principal Balance	% of APB
	Aaa	AA+	Vision Solutions Inc - First Lien Term Loan	Loan	VISNSOLUT_TLB	No		\$3,498,730.83	1.1850%
	Aaa	AA+	Vision Solutions Inc - Second Lien Term Loan	Loan	VISNSOLT_SLTL	No		\$5,600,000.00	1.8967%
	Aaa	AA+	Volume Holdings Inc - Term Loan	Loan	VOLMEHLDIN_TL	No		\$3,900,000.00	1.3209%
	Aaa	AA+	Waupaca Foundry Inc - Tranche A-1 Loan	Loan	WAUPACFND_TA1	No		\$8,860,209.64	3.0010%
<b>United States Subtotal</b>								<b>\$288,245,054.81</b>	<b>97.6291%</b>
<b>Grand Total</b>								<b>\$295,245,054.81</b>	<b>100.0000%</b>

# Portfolio Assets: Discretionary Reason For Sale

Report Summary

**Discretionary Sale  
Denominator**

\$160,967,453.61

**Report Total**

\$12,518,664.93

**% of DSD**

7.78%

**Requirement**

<= 20.00%

**PASS**

Issuer	Asset	Reason For Sale	Sale Date	Trade Amount
ABB Con-Cise Optical Group LLC	Retired - Term Loan	Discretionary	08-Jan-2013	\$1,500,000.00
CHS/Community Health Systems Inc	Retired Extended Term Loan	Discretionary	04-Apr-2013	\$5,000,000.00
Infor (US) Inc	Retired - Tranche B-2 Term Loan	Discretionary	11-Jul-2013	\$2,708,978.75
Orbitz Worldwide Inc	Retired - Tranche C Term Loan	Discretionary	09-Apr-2013	\$533,333.33
Rovi Solutions Corporation	Tranche B-3 Loan	Discretionary	18-Apr-2013	\$2,776,352.85
<b>Grand Total</b>				<b>\$12,518,664.93</b>

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

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As of Date	04-Nov-2014
Reinvestment End Date	25-Aug-2016
Collateral Principal Amount	\$319,825,685.35
20% of Collateral Principal Amount	\$63,965,137.07
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	\$63,965,137.07
Result	PASS

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

# Portfolio Assets: S&P Rating Information

Security	Asset Type	Security Level	SP Rating Source	DIP Obligation	Current Pay Obligation	Distressed Exchange Offer	Principal Balance	Type	SP Security Rating	SP Corporate Rating	Rating Estimate - SP	S&P Rating BF CW	Credit Watch	S&P Rating AF CW
ABB Con-Cise Optical Group LLC - Term B-1 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,550,216.84		B	B		B		B
Aricent Technologies - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,977,500.00		B	B	B	B		B
Aricent Technologies - Second Lien Initial Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$2,000,000.00		CCC+	B		B		B
Ascensus Inc - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,426,262.53		B+	B		B		B
Attachmate Corporation - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$5,089,179.91		BB-	B	BB-	B		B
Attachmate Corporation - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$7,000,000.00		BB-	B	BB-	B		B
Birch Communications Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,150,000.00		B	B		B		B
Capstone Logistics Acquisition Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,000,000.00		B	B		B		B
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,476,250.00		B	B	B	B		B
CRCI Holdings Inc - Delayed Draw Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$1,687,500.00	Per Clause (iii)(b)	***	***	***	***		***
CRCI Holdings Inc - Dollar Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$5,754,375.00	Per Clause (iii)(b)	***	***	***	***		***
Delttek Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,568,625.00			B		B	NM	B
Edmentum Inc - First Lien Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$1,900,291.47		BB-	NR	B	B		B
First American Payment Systems - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,035,078.49		B+	B	B+	B		B
First American Payment Systems - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,220,036.71		CCC+	B	CCC+	B		B
First Data Corp - 2021 Extended USD Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,050,721.38		BB-	B	BB-	B		B
Generic Drug Holdings Inc - Term B-1 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,456,250.00		B	B		B		B
Global Tel Link Corp - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$4,000,000.00		CCC+	B		B		B
GlobalLogic Holdings Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,428,750.00		B+	B	B	B		B
Help Systems Holdings Inc - First Lien Initial Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$9,504,000.00				B	B		B
iEnergizer Limited - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$7,000,000.00		B	B		B		B
Integra Telecom Holdings Inc - Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,294,600.00		B+	B+	B+	B+	NM	B+
Jackson Hewitt Inc - Senior Secured Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$8,936,405.55	Shadow	***	***	***	***		***
Knowledge Universe Education LLC - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,975,000.00		B	B		B		B
Merrill Communications LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$10,980,022.34		B+	B		B	NM	B
NAB Holdings LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,476,250.00		BB	BB-		BB-		BB-
NexTag Inc - Term Loan Non-PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$1,042,770.88		NR	NR	CCC	CCC		CCC
NexTag Inc - Term Loan PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$0.00			NR	CCC	CCC		CCC
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,528,000.00		B	B		B		B
PGX Holdings Inc - First Lien Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,500,000.00		B+	B		B		B
Presidio Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,915,878.61		B+	B+		B+		B+
SafeNet Inc - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,452,500.00		B+	B	B	B	NM	B
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,700,000.00			B		B	NM	B
Serena Software Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,500,000.00			B	B+	B		B
SESAC Holdco II LLC - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,127,889.21		B+	B	B	B		B
Sportsman's Warehouse Inc - First Out Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$6,485,617.02		B	NR	B+	B+		B+
STG-Fairway Acquisitions Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,422,898.90		B	B		B	NM	B
Stratus Technologies Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$10,129,166.67		B+	B+		B+	OFF	B+
Symphony Teleca Services Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,500,000.00			B		B		B
TeleGuam Holdings LLC - Second Lien Term Loan	Loan	Second Lien	Rating Estimate	No	No	No	\$5,312,500.00	Per Clause (iii)(b)			B	B		B
Topps Company (The) - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,649,750.00			B		B		B
Travel Leaders Group LLC - Tranche B Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,240,000.00		BB-	B+	B+	B+		B+
UniTek Global Services Inc - New Incremental Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$2,941,827.84	Per Clause (iii)(b)	NR	NR	CCC+	CCC+		CCC+
UniTek Global Services Inc - New Incremental Term Loan PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$0.00	Per Clause (iii)(b)		NR	CCC+	CCC+		CCC+
Vision Solutions Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,498,730.83		BB-	B+	B+	B+		B+
Vision Solutions Inc - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,600,000.00		B-	B+		B+		B+
Volume Holdings Inc - Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$3,900,000.00	Per Clause (iii)(b)			B	B		B
Waupaca Foundry Inc - Tranche A-1 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,860,209.64		B+	B+		B+		B+
<b>Grand Total</b>							<b>\$295,245,054.81</b>							



# Portfolio Assets: Weighted Average Rating Factor

Weighted Average Moody's Rating Factor

3262

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,550,216.84	B2	2,720.00	\$17,816,589,804.80
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,977,500.00	B2	2,720.00	\$24,418,800,000.00
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$2,000,000.00	Caa1	4,770.00	\$9,540,000,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$9,426,262.53	B2	2,720.00	\$25,639,434,081.60
Attachmate Corporation - First Lien Term Loan	ATTCHMTE_FL	\$5,089,179.91	B2	2,720.00	\$13,842,569,355.20
Attachmate Corporation - Second Lien Term Loan	ATCHMTECRP_SL	\$7,000,000.00	B2	2,720.00	\$19,040,000,000.00
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$8,150,000.00	B3	3,490.00	\$28,443,500,000.00
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$4,000,000.00	B3	3,490.00	\$13,960,000,000.00
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,476,250.00	B3	3,490.00	\$33,072,112,500.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,687,500.00	B3	3,490.00	\$5,889,375,000.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,754,375.00	B3	3,490.00	\$20,082,768,750.00
Deltek Inc - First Lien Term Loan	DELTEKINC_FL	\$4,568,625.00	B2	2,720.00	\$12,426,660,000.00
Edmentum Inc - First Lien Term Loan	EDMENTUM_FLTL	\$1,900,291.47	B2	2,720.00	\$5,168,792,798.40
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	B2	2,720.00	\$8,255,413,492.80
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	Caa1	4,770.00	\$24,899,575,106.70
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	B3	3,490.00	\$31,587,017,616.20
Generic Drug Holdings Inc - Term B-1 Loan	GNRCDRGH_TB1L	\$3,456,250.00	B2	2,720.00	\$9,401,000,000.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$4,000,000.00	Caa2	6,500.00	\$26,000,000,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,428,750.00	B3	3,490.00	\$32,906,337,500.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYS_TL	\$9,504,000.00	***	***	***
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$7,000,000.00	B2	2,720.00	\$19,040,000,000.00
Integra Telecom Holdings Inc - Term B Loan	INTGTLCMH_TBL	\$4,294,600.00	B3	3,490.00	\$14,988,154,000.00
Jackson Hewitt Inc - Senior Secured Term Loan	JCKSNHWT_SSTL	\$8,936,405.55	***	***	***
Knowledge Universe Education LLC - Initial Term Loan	KNOWLEDGE_TLF	\$4,975,000.00	B3	3,490.00	\$17,362,750,000.00
Merrill Communications LLC - Term Loan	MERILCOM_TL	\$10,980,022.34	B3	3,490.00	\$38,320,277,966.60
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,476,250.00	B1	2,220.00	\$21,037,275,000.00
NexTag Inc - Term Loan Non-PIK	NEXTAGINC_TL	\$1,042,770.88	Ca	10,000.00	\$10,427,708,800.00
NexTag Inc - Term Loan PIK	NEXTAGIN_NPIK	\$0.00	Ca	10,000.00	\$0.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,528,000.00	B3	3,490.00	\$33,252,720,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_TL	\$9,500,000.00	B2	2,720.00	\$25,840,000,000.00
Presidio Inc - Term Loan	PRESIDIOIN_FL	\$2,915,878.61	B1	2,220.00	\$6,473,250,514.20
SafeNet Inc - First Lien Initial Term Loan	SAFENET_FL	\$9,452,500.00	B2	2,720.00	\$25,710,800,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$5,700,000.00	Caa2	6,500.00	\$37,050,000,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	\$9,500,000.00	B2	2,720.00	\$25,840,000,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$8,127,889.21	B2	2,720.00	\$22,107,858,651.20
Sportsman's Warehouse Inc - First Out Term Loan	SPRTSMNW_FOTL	\$6,485,617.02	B2	2,720.00	\$17,640,878,294.40
STG-Fairway Acquisitions Inc - First Lien Term Loan	FRSTADVCRP_FL	\$3,422,898.90	***	***	***
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$10,129,166.67	B2	2,720.00	\$27,551,333,342.40
Symphony Teleca Services Inc - Term Loan	SYMPTELSVC_TL	\$9,500,000.00	B2	2,720.00	\$25,840,000,000.00
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$5,312,500.00	***	***	***
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,649,750.00	B2	2,720.00	\$18,087,320,000.00
Travel Leaders Group LLC - Tranche B Term Loan	TRVLLEADR_TL	\$9,240,000.00	B2	2,720.00	\$25,132,800,000.00
UniTek Global Services Inc - New Incremental Term Loan	UNITKGLB_NITL	\$2,941,827.84	Caa2	6,500.00	\$19,121,880,960.00
UniTek Global Services Inc - New Incremental Term Loan PIK	UTKGSI_NITLPK	\$0.00	Caa2	6,500.00	\$0.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,498,730.83	B2	2,720.00	\$9,516,547,857.60
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
Volume Holdings Inc - Term Loan	VOLMEHLDIN_TL	\$3,900,000.00	Caa1	4,770.00	\$18,603,000,000.00
Waupaca Foundry Inc - Tranche A-1 Loan	WAUPACFND_TA1	\$8,860,209.64	B1	2,220.00	\$19,669,665,400.80

Grand Total \$295,245,054.81

\$962,850,409,915.40

## Portfolio Assets: Section 5.1 (g)

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Collateral		
Aggregate Principal Balance of Collateral Obligations (Excluding Defaults)	\$292,303,226.96	
Plus:		
Principal Proceeds	\$24,580,630.54	
Collateral Principal Amount		\$316,883,857.51
Plus:		
Market Value of Defaulted Obligations	\$1,291,462.42	
<b>Numerator</b>		<b>\$318,175,319.93</b>
<b>Aggregate Outstanding Amount Class A-1 Notes</b>		<b>\$176,000,000.00</b>
<b>Outcome:</b>		<b>180.8%</b>
<b>Requirement</b>		<b>&gt;= 100.0%</b>

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$0.00	0.0%	<= 20.0%	PASS

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

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

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Report Summary

Collateral Principal  
Amount Excl Def

\$316,883,857.51

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

Report Summary

Collateral Principal  
Amount Excl Def

\$316,883,857.51

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$0.00	0.0%	<= 20.0%	PASS

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$0.00	0.0%	<= 12.5%	PASS

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



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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$0.00	0.0%	<= 0.0%	PASS

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

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

Report Summary	<b>Collateral Principal Amount Excl Def</b>	<b>Report Total</b>	<b>% of CPADef</b>	<b>Requirement</b>	
	\$316,883,857.51	\$0.00	0.0%	<= 7.5%	<b>PASS</b>

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$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	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$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	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$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	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$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	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$0.00	0.0%	<= 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 <= A2 and P1

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,883,857.51	\$0.00	0.0%	<= 5.0%	PASS

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

# Portfolio Assets: Cashflow Summary

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
<b>TICC CLO 2012-1 LLC - Expense Reserve Account</b>					
	Beginning Balance		04-Sep-2014	\$0.08	\$0.08
				<b>\$0.08</b>	
<b>TICC CLO 2012-1 LLC - Expense Reserve Account Subtotal</b>					
<b>TICC CLO 2012-1 LLC - Interest Collection Account</b>					
	Beginning Balance		04-Sep-2014	\$1,011,976.79	\$1,011,976.79
Birch Communications Inc - Term Loan	Delayed Compensation	BIRCHCOMM_TL	04-Sep-2014	\$15,069.45	\$1,027,046.24
Birch Communications Inc - Term Loan	cost of carry	BIRCHCOMM_TL	04-Sep-2014	(\$300.20)	\$1,026,746.04
Birch Communications Inc - Term Loan	ClearPar Subtrade Fee	BIRCHCOMM_TL	04-Sep-2014	(\$19.00)	\$1,026,727.04
First American Payment Systems - First Lien Term Loan	LIBOR Interest	1STAMPYMT_FL	04-Sep-2014	\$843.33	\$1,027,570.37
Symphony Teleca Services Inc - Term Loan	ticking fee	SYMPTELSVC_TL	11-Sep-2014	\$17,548.62	\$1,045,118.99
CRCI Holdings Inc - Dollar Term Loan	LIBOR Interest	CRCIHLDG_USTL	12-Sep-2014	\$73,713.80	\$1,118,832.79
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	15-Sep-2014	\$1,908.36	\$1,120,741.16
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	15-Sep-2014	\$29,261.57	\$1,150,002.72
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	15-Sep-2014	\$4,580.07	\$1,154,582.79
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	15-Sep-2014	\$7,744.90	\$1,162,327.69
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	15-Sep-2014	\$505.10	\$1,162,832.79
Serena Software Inc - Term Loan	LIBOR Interest	SERENASFTW_TL	16-Sep-2014	\$182,083.33	\$1,344,916.13
SumTotal Systems LLC - Second Lien Term Loan	LIBOR Interest	SUMTOTLSYS_SL	18-Sep-2014	\$99,296.88	\$1,444,213.00
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATTCHMTE_FL	23-Sep-2014	\$1,584.60	\$1,445,797.60
Merrill Communications LLC - Term Loan	LIBOR Interest	MERILCOM_TL	23-Sep-2014	\$1,855.98	\$1,447,653.58
NAB Holdings LLC - Term Loan	LIBOR Interest	NABHLLC_FLTL	23-Sep-2014	\$115,319.44	\$1,562,973.03
First Data Corp - 2021 Extended USD Term Loan	LIBOR Interest	FDATC_2021EXTL	24-Sep-2014	\$30,293.52	\$1,593,266.55
SESAC Holdco II LLC - First Lien Term Loan	LIBOR Interest	SESACHLDCO_FL	26-Sep-2014	\$31,689.06	\$1,624,955.60
ABB Con-Cise Optical Group LLC - Term B-1 Loan	PRIME Interest	ABBCONCSE_TB1	30-Sep-2014	\$181.82	\$1,625,137.42
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	30-Sep-2014	\$48.81	\$1,625,186.23
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	30-Sep-2014	\$2.75	\$1,625,188.99
Ascensus Inc - First Lien Initial Term Loan	LIBOR Interest	ASCENSUS_FL	30-Sep-2014	\$120,750.08	\$1,745,939.07
ASP HHI Acquisition Co Inc - Additional Term Loan	LIBOR Interest	ASPHHIACQ_RTL	30-Sep-2014	\$76,637.73	\$1,822,576.80
Birch Communications Inc - Term Loan	LIBOR Interest	BIRCHCOMM_TL	30-Sep-2014	\$52,915.28	\$1,875,492.08
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	LIBOR Interest	CONVRG1HLD_FL	30-Sep-2014	\$96,583.33	\$1,972,075.41
CRCI Holdings Inc - Delayed Draw Term Loan	Accrued Unfunded Fee	CRCHOLDG_DDTL	30-Sep-2014	\$1,816.41	\$1,973,891.82
CRCI Holdings Inc - Dollar Term Loan	PRIME Interest	CRCIHLDG_USTL	30-Sep-2014	\$44.79	\$1,973,936.61
Deltek Inc - First Lien Term Loan	LIBOR Interest	DELTEKINC_FL	30-Sep-2014	\$119.16	\$1,974,055.76
Deltek Inc - First Lien Term Loan	LIBOR Interest	DELTEKINC_FL	30-Sep-2014	\$1,057.42	\$1,975,113.19
Edmentum Inc - First Lien Term Loan	LIBOR Interest	EDMENTUM_FLTL	30-Sep-2014	\$26,777.10	\$2,001,890.29
GlobalLogic Holdings Inc - Term Loan	LIBOR Interest	GLOBALLOGC_TL	30-Sep-2014	\$150,977.43	\$2,152,867.72
Help Systems Holdings Inc - First Lien Initial Term Loan	LIBOR Interest	HELPSYS_TL	30-Sep-2014	\$133,921.33	\$2,286,789.05
iEnergizer Limited - Term Loan	LIBOR Interest	IENERGZRLD_TL	30-Sep-2014	\$133,400.00	\$2,420,189.05
Integra Telecom Holdings Inc - Term B Loan	LIBOR Interest	INTGTLCMH_TBL	30-Sep-2014	\$28,517.13	\$2,448,706.18
Knowledge Universe Education LLC - Initial Term Loan	LIBOR Interest	KNOWLEDGE_TLF	30-Sep-2014	\$66,915.63	\$2,515,621.80
Merrill Communications LLC - Term Loan	LIBOR Interest	MERILCOM_TL	30-Sep-2014	\$56,120.11	\$2,571,741.91
NAB Holdings LLC - Term Loan	LIBOR Interest	NABHLLC_FLTL	30-Sep-2014	\$21.94	\$2,571,763.85
NexTag Inc - Term Loan Non-PIK	Offset PIK	NEXTAGINC_TL	30-Sep-2014	(\$24,472.46)	\$2,547,291.39
NexTag Inc - Term Loan Non-PIK	PRIME Interest	NEXTAGINC_TL	30-Sep-2014	\$24,312.27	\$2,571,603.66
NexTag Inc - Term Loan PIK	PRIME Interest	NEXTAGIN_NPIK	30-Sep-2014	\$160.19	\$2,571,763.86
PGX Holdings Inc - First Lien Term B Loan	ClearPar Subtrade Fee	PGXHLDNF_FL	30-Sep-2014	(\$19.00)	\$2,571,744.86
PGX Holdings Inc - First Lien Term B Loan	ClearPar Subtrade Fee	PGXHLDNF_FL	30-Sep-2014	(\$19.00)	\$2,571,725.86
Presidio Inc - Term Loan	LIBOR Interest	PRESIDIOIN_TL	30-Sep-2014	\$42,693.92	\$2,614,419.78
SafeNet Inc - First Lien Initial Term Loan	LIBOR Interest	SAFENET_FL	30-Sep-2014	\$46,328.33	\$2,660,748.11

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
SESAC Holdco II LLC - First Lien Term Loan	PRIME Interest	SESACHLDCO_FL	30-Sep-2014	\$22.19	\$2,660,770.30
SourceHOV LLC - Retired First Lien Term B Loan	LIBOR Interest	SOURCEHOV_FL	30-Sep-2014	\$22,176.00	\$2,682,946.30
SourceHOV LLC - Second Lien Term Loan	LIBOR Interest	SRCEHOV_SL	30-Sep-2014	\$15,555.56	\$2,698,501.85
STG-Fairway Acquisitions Inc - First Lien Term Loan	LIBOR Interest	FRSTADVCRP_FL	30-Sep-2014	\$48.20	\$2,698,550.06
STG-Fairway Acquisitions Inc - First Lien Term Loan	LIBOR Interest	FRSTADVCRP_FL	30-Sep-2014	\$0.03	\$2,698,550.08
Stratus Technologies Inc - Initial Term Loan	LIBOR Interest	STRATSTCH_ITL	30-Sep-2014	\$54,755.56	\$2,753,305.64
SumTotal Systems LLC - Second Lien Term Loan	PRIME Interest	SUMTOTLSYS_SL	30-Sep-2014	\$41,609.59	\$2,794,915.23
Symphony Teleca Services Inc - Term Loan	LIBOR Interest	SYMPTELSVC_TL	30-Sep-2014	\$48,555.56	\$2,843,470.78
TeleGuam Holdings LLC - Second Lien Term Loan	LIBOR Interest	TELEGUAMHD_SL	30-Sep-2014	\$41,319.44	\$2,884,790.23
Topps Company (The) - Term Loan	LIBOR Interest	TOPSCOMPNY_TL	30-Sep-2014	\$123,515.43	\$3,008,305.66
Travel Leaders Group LLC - Tranche B Term Loan	LIBOR Interest	TRVLEADR_TL	30-Sep-2014	\$167,440.00	\$3,175,745.66
UniTek Global Services Inc - New Incremental Term Loan PIK	LIBOR Interest	UTKGSI_NITLPK	30-Sep-2014	\$4,307.32	\$3,180,052.98
UniTek Global Services Inc - New Incremental Term Loan	Offset PIK	UNITKGLB_NITL	30-Sep-2014	(\$11,608.43)	\$3,168,444.55
UniTek Global Services Inc - New Incremental Term Loan	LIBOR Interest	UNITKGLB_NITL	30-Sep-2014	\$7,301.11	\$3,175,745.66
Vision Solutions Inc - First Lien Term Loan	LIBOR Interest	VISNSOLUT_TLB	30-Sep-2014	\$18,942.75	\$3,194,688.41
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	30-Sep-2014	\$47,288.89	\$3,241,977.30
Volume Holdings Inc - Term Loan	LIBOR Interest	VOLMEHLDIN_TL	30-Sep-2014	\$52,995.83	\$3,294,973.13
Waupaca Foundry Inc - Tranche A-1 Loan	LIBOR Interest	WAUPACFND_TA1	30-Sep-2014	\$33,955.53	\$3,328,928.66
	BNYCR - Reinvestment Income		01-Oct-2014	\$209.51	\$3,329,138.17
Generic Drug Holdings Inc - Term B-1 Loan	LIBOR Interest	GNRCDRGH_TB1L	01-Oct-2014	\$44,275.00	\$3,373,413.17
	Rounding Ajustments		02-Oct-2014	(\$0.01)	\$3,373,413.16
SumTotal Systems LLC - Second Lien Term Loan	Fee Payment	SUMTOTLSYS_SL	02-Oct-2014	\$225,000.00	\$3,598,413.16
First American Payment Systems - First Lien Term Loan	LIBOR Interest	1STAMPYMT_FL	03-Oct-2014	\$42,012.57	\$3,640,425.73
First American Payment Systems - First Lien Term Loan	LIBOR Interest	1STAMPYMT_FL	03-Oct-2014	\$815.22	\$3,641,240.96
First American Payment Systems - Second Lien Term Loan	LIBOR Interest	1STAMPYMT_SL	03-Oct-2014	\$143,406.01	\$3,784,646.96
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	LIBOR Interest	NOVTEXIN_TB2	07-Oct-2014	\$182,620.00	\$3,967,266.96
ABB Con-Cise Optical Group LLC - Term B-1 Loan	LIBOR Interest	ABBCONCSE_TB1	08-Oct-2014	\$57,987.88	\$4,025,254.84
ABB Con-Cise Optical Group LLC - Term B-1 Loan	LIBOR Interest	ABBCONCSE_TB1	10-Oct-2014	\$17,284.85	\$4,042,539.69
Birch Communications Inc - Term Loan	LIBOR Interest	BIRCHCOMM_TL	10-Oct-2014	\$17,545.14	\$4,060,084.83
Delttek Inc - First Lien Term Loan	LIBOR Interest	DELTEKINC_FL	10-Oct-2014	\$50,220.00	\$4,110,304.83
Delttek Inc - First Lien Term Loan	LIBOR Interest	DELTEKINC_FL	10-Oct-2014	\$226.55	\$4,110,531.38
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	14-Oct-2014	\$37,652.08	\$4,148,183.45
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	14-Oct-2014	\$2,123.24	\$4,150,306.69
Aricent Technologies - Second Lien Initial Term Loan	LIBOR Interest	ARCNTTCHN_STL	14-Oct-2014	\$5,805.56	\$4,156,112.25
NexTag Inc - Term Loan Non-PIK	Amendment Fee	NEXTAGINEL_TL	15-Oct-2014	\$271,970.45	\$4,428,082.70
Serena Software Inc - Term Loan	LIBOR Interest	SERENASFTW_TL	16-Oct-2014	\$59,375.00	\$4,487,457.70
Waupaca Foundry Inc - Tranche A-1 Loan	LIBOR Interest	WAUPACFND_TA1	17-Oct-2014	\$21,650.53	\$4,509,108.23
ASP HHI Acquisition Co Inc - Additional Term Loan	LIBOR Interest	ASPHHIACQ_RTL	20-Oct-2014	\$16,618.31	\$4,525,726.54
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATTCHMTE_FL	23-Oct-2014	\$89,084.66	\$4,614,811.20
Attachmate Corporation - First Lien Term Loan	LIBOR Interest	ATTCHMTE_FL	23-Oct-2014	\$1,697.78	\$4,616,508.98
Attachmate Corporation - Second Lien Term Loan	LIBOR Interest	ATCHMTECRP_SL	23-Oct-2014	\$196,777.78	\$4,813,286.76
NAB Holdings LLC - Term Loan	amendment Fee	NABHLLC_FLTL	23-Oct-2014	\$4,738.13	\$4,818,024.88
Capstone Logistics Acquisition Inc - First Lien Term Loan	ClearPar Subtrade Fee	CAPSTONEL_TLB	24-Oct-2014	(\$19.00)	\$4,818,005.88
First Data Corp - 2021 Extended USD Term Loan	LIBOR Interest	FDATC_2021EXTL	24-Oct-2014	\$31,334.35	\$4,849,340.24
SESAC Holdco II LLC - First Lien Term Loan	LIBOR Interest	SESACHLDCO_FL	24-Oct-2014	\$31,608.46	\$4,880,948.69
Jackson Hewitt Inc - Senior Secured Term Loan	LIBOR Interest	JCKSNHWT_SSTL	30-Oct-2014	\$228,374.81	\$5,109,323.50
	Symphony Teleca Services		31-Oct-2014	\$47,038.20	\$5,156,361.70
iEnergizer Limited - Term Loan	LIBOR Interest	IENERGZRLD_TL	31-Oct-2014	\$43,701.39	\$5,200,063.09
Integra Telecom Holdings Inc - Term B Loan	LIBOR Interest	INTGTLCMH_TBL	31-Oct-2014	\$29,248.33	\$5,229,311.42
Merrill Communications LLC - Term Loan	LIBOR Interest	MERILCOM_TL	31-Oct-2014	\$54,366.36	\$5,283,677.78
PGX Holdings Inc - First Lien Term B Loan	LIBOR Interest	PGXHLDNNG_FL	31-Oct-2014	\$51,128.47	\$5,334,806.26
Renfro Corporation - Tranche B Term Loan	LIBOR Interest	RENFRO_TLB	31-Oct-2014	\$223.68	\$5,335,029.94
SourceHOV LLC - Retired First Lien Term B Loan	LIBOR Interest	SOURCEHOV_FL	31-Oct-2014	\$21,428.75	\$5,356,458.69
SourceHOV LLC - Second Lien Term Loan	LIBOR Interest	SRCEHOV_SL	31-Oct-2014	\$54,201.39	\$5,410,660.08

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Sportsman's Warehouse Inc - First Out Term Loan	LIBOR Interest	SPRTSMNW_FOTL	31-Oct-2014	\$119,297.77	\$5,529,957.85
STG-Fairway Acquisitions Inc - First Lien Term Loan	LIBOR Interest	FRSTADVCRP_FL	31-Oct-2014	\$37,437.96	\$5,567,395.81
Stratus Technologies Inc - Initial Term Loan	LIBOR Interest	STRATSTCH_ITL	31-Oct-2014	\$52,334.03	\$5,619,729.84
TeleGuam Holdings LLC - Second Lien Term Loan	LIBOR Interest	TELEGUAMHD_SL	31-Oct-2014	\$4,028.21	\$5,659,758.05
Vision Solutions Inc - First Lien Term Loan	LIBOR Interest	VISNSOLUT_TLB	31-Oct-2014	\$18,350.79	\$5,678,108.84
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	31-Oct-2014	\$45,811.11	\$5,723,919.95
Waupaca Foundry Inc - Tranche A-1 Loan	LIBOR Interest	WAUPACFND_TA1	31-Oct-2014	\$11,016.84	\$5,734,936.79
	BNY CR Reinvestment Income		03-Nov-2014	\$164.23	\$5,735,101.02
SourceHOV LLC - Second Lien Term Loan	Amendment Fee	SRCEHOV_SL	03-Nov-2014	\$155,000.00	\$5,890,101.02
<b>TICC CLO 2012-1 LLC - Interest Collection Account Subtotal</b>				<b>\$5,890,101.02</b>	

#### TICC CLO 2012-1 LLC - Payment Account

Beginning Balance	04-Sep-2014	\$0.00	\$0.00
<b>TICC CLO 2012-1 LLC - Payment Account Subtotal</b>		<b>\$0.00</b>	

#### TICC CLO 2012-1 LLC - Principal Collection Account

	Beginning Balance	04-Sep-2014	\$26,345,045.95	\$26,345,045.95
Birch Communications Inc - Term Loan	Upfront Fee (Buy)	BIRCHCOMM_TL	\$25,000.00	\$26,370,045.95
Birch Communications Inc - Term Loan	Principal (Buy)	BIRCHCOMM_TL	(\$2,500,000.00)	\$23,870,045.95
Merrill Communications LLC - Term Loan	LIBOR Paydown	MERILCOM_TL	\$464,802.55	\$24,334,848.49
ABB Con-Cise Optical Group LLC - Term B-1 Loan	Prime Paydown	ABBCONCSE_TB1	\$8,441.75	\$24,343,290.25
Aricent Technologies - First Lien Initial Term Loan	LIBOR Paydown	ARCNTTCHNL_TL	\$21,298.93	\$24,364,589.18
Aricent Technologies - First Lien Initial Term Loan	LIBOR Paydown	ARCNTTCHNL_TL	\$1,201.07	\$24,365,790.25
Ascensus Inc - First Lien Initial Term Loan	LIBOR Paydown	ASCENSUS_FL	\$23,743.73	\$24,389,533.98
ASP HHI Acquisition Co Inc - Additional Term Loan	LIBOR Paydown	ASPHHIACQ_RTL	\$15,145.80	\$24,404,679.78
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	LIBOR Paydown	CONVRG1HLD_FL	\$23,750.00	\$24,428,429.78
CRCI Holdings Inc - Dollar Term Loan	Prime Paydown	CRCIHLDG_USTL	\$14,531.25	\$24,442,961.03
Deltek Inc - First Lien Term Loan	LIBOR Paydown	DELTEKINC_FL	\$11,625.00	\$24,454,586.03
Edmentum Inc - First Lien Term Loan	LIBOR Paydown	EDMENTUM_FLTL	\$4,798.72	\$24,459,384.75
GlobalLogic Holdings Inc - Term Loan	LIBOR Paydown	GLOBALLOGC_TL	\$23,750.00	\$24,483,134.75
Help Systems Holdings Inc - First Lien Initial Term Loan	LIBOR Paydown	HELPSYS_TL	\$24,000.00	\$24,507,134.75
iEnergizer Limited - Term Loan	LIBOR Paydown	IENERGZRLD_TL	\$200,000.00	\$24,707,134.75
Integra Telecom Holdings Inc - Term B Loan	LIBOR Paydown	INTGTLCMH_TBL	\$10,900.00	\$24,718,034.75
Knowledge Universe Education LLC - Initial Term Loan	LIBOR Paydown	KNOWLEDGE_TLF	\$12,500.00	\$24,730,534.75
NAB Holdings LLC - Term Loan	LIBOR Paydown	NABHLLC_FLTL	\$23,750.00	\$24,754,284.75
NexTag Inc - Term Loan PIK	Facility Increase	NEXTAGIN_NPIK	(\$24,472.47)	\$24,729,812.28
NexTag Inc - Term Loan PIK	Upfront Fee	NEXTAGIN_NPIK	\$24,472.47	\$24,754,284.75
PGX Holdings Inc - First Lien Term B Loan	Upfront Fee (Buy)	PGXHLDNG_FL	\$80,000.00	\$24,834,284.75
PGX Holdings Inc - First Lien Term B Loan	Principal (Buy)	PGXHLDNG_FL	(\$8,000,000.00)	\$16,834,284.75
PGX Holdings Inc - First Lien Term B Loan	Upfront Fee (Buy)	PGXHLDNG_FL	(\$7,500.00)	\$16,826,784.75
PGX Holdings Inc - First Lien Term B Loan	Principal (Buy)	PGXHLDNG_FL	(\$1,500,000.00)	\$15,326,784.75
Presidio Inc - Term Loan	LIBOR Paydown	PRESIDIOIN_TL	\$425,384.62	\$15,752,169.37
SafeNet Inc - First Lien Initial Term Loan	LIBOR Paydown	SAFENET_FL	\$23,750.00	\$15,775,919.37
SESAC Holdco II LLC - First Lien Term Loan	Unscheduled Prime Paydown	SESACHLDCO_FL	\$20,725.68	\$15,796,645.05
SourceHOV LLC - Retired First Lien Term B Loan	LIBOR Paydown	SOURCEHOV_FL	\$12,000.00	\$15,808,645.05
STG-Fairway Acquisitions Inc - First Lien Term Loan	LIBOR Paydown	FRSTADVCRP_FL	\$8,676.77	\$15,817,321.82
STG-Fairway Acquisitions Inc - First Lien Term Loan	Unscheduled LIBOR Paydown	FRSTADVCRP_FL	\$4.76	\$15,817,326.58
Stratus Technologies Inc - Initial Term Loan	Unscheduled LIBOR Paydown	STRATSTCH_ITL	\$137,500.00	\$15,954,826.58
SumTotal Systems LLC - Second Lien Term Loan	Prime Paydown	SUMTOTLSYS_SL	\$11,250,000.00	\$27,204,826.58
Topps Company (The) - Term Loan	LIBOR Paydown	TOPSCOMPNY_TL	\$16,750.00	\$27,221,576.58
Travel Leaders Group LLC - Tranche B Term Loan	LIBOR Paydown	TRVILLEADR_TL	\$120,000.00	\$27,341,576.58
UniTek Global Services Inc - New Incremental Term Loan PIK	Facility Increase	UTKGSI_NITLPK	(\$11,608.70)	\$27,329,967.87
UniTek Global Services Inc - New Incremental Term Loan PIK	Upfront Fee	UTKGSI_NITLPK	\$11,608.70	\$27,341,576.58
Volume Holdings Inc - Term Loan	LIBOR Paydown	VOLMEHLDIN_TL	\$50,000.00	\$27,391,576.58

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Waupaca Foundry Inc - Tranche A-1 Loan	Prime Paydown	WAUPACFND_TA1	30-Sep-2014	\$123,298.39	\$27,514,874.97
Generic Drug Holdings Inc - Term B-1 Loan	LIBOR Paydown	GNRCDRGH_TB1L	01-Oct-2014	\$8,750.00	\$27,523,624.97
UniTek Global Services Inc - New Incremental Term Loan PIK	Facility Increase	UTKGSI_NITLPK	01-Oct-2014	(\$91,481.08)	\$27,432,143.89
UniTek Global Services Inc - New Incremental Term Loan PIK	Upfront Fee	UTKGSI_NITLPK	01-Oct-2014	\$91,481.08	\$27,523,624.97
UniTek Global Services Inc - New Incremental Term Loan PIK	Facility Increase	UTKGSI_NITLPK	01-Oct-2014	(\$10,324.19)	\$27,513,300.78
UniTek Global Services Inc - New Incremental Term Loan PIK	Upfront Fee	UTKGSI_NITLPK	01-Oct-2014	\$10,324.19	\$27,523,624.97
Aricent Technologies - Second Lien Initial Term Loan	Upfront Fee (Buy)	ARCNTTCHN_STL	03-Oct-2014	\$6,660.00	\$27,530,284.97
Aricent Technologies - Second Lien Initial Term Loan	Principal (Buy)	ARCNTTCHN_STL	03-Oct-2014	(\$2,000,000.00)	\$25,530,284.97
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Upfront Fee (Buy)	SECURUSTCH_SL	03-Oct-2014	\$33,231.00	\$25,563,515.97
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Principal (Buy)	SECURUSTCH_SL	03-Oct-2014	(\$5,700,000.00)	\$19,863,515.97
SourceHOV LLC - Second Lien Term Loan	Upfront Fee (Buy)	SRCEHOV_SL	03-Oct-2014	(\$143,750.00)	\$19,719,765.97
SourceHOV LLC - Second Lien Term Loan	Principal (Buy)	SRCEHOV_SL	03-Oct-2014	(\$5,750,000.00)	\$13,969,765.97
Global Tel Link Corp - Second Lien Term Loan	Upfront Fee (Buy)	GLBLTELLNK_SL	14-Oct-2014	\$21,240.00	\$13,991,005.97
Global Tel Link Corp - Second Lien Term Loan	Principal (Buy)	GLBLTELLNK_SL	14-Oct-2014	(\$4,000,000.00)	\$9,991,005.97
ASP HHI Acquisition Co Inc - Additional Term Loan	LIBOR Paydown	ASPHHIACQ_RTL	20-Oct-2014	\$5,982,589.81	\$15,973,595.78
Capstone Logistics Acquisition Inc - First Lien Term Loan	Upfront Fee (Buy)	CAPSTONEL_TLB	24-Oct-2014	\$40,000.00	\$16,013,595.78
Capstone Logistics Acquisition Inc - First Lien Term Loan	Principal (Buy)	CAPSTONEL_TLB	24-Oct-2014	(\$4,000,000.00)	\$12,013,595.78
SourceHOV LLC - Retired First Lien Term B Loan	LIBOR Paydown	SOURCEHOV_FL	31-Oct-2014	\$4,740,000.00	\$16,753,595.78
SourceHOV LLC - Second Lien Term Loan	LIBOR Paydown	SRCEHOV_SL	31-Oct-2014	\$7,750,000.00	\$24,503,595.78
Sportsman's Warehouse Inc - First Out Term Loan	Unscheduled LIBOR Paydown	SPRTSMNW_FOTL	31-Oct-2014	\$24,000.00	\$24,527,595.78
UniTek Global Services Inc - New Incremental Term Loan PIK	Facility Increase	UTKGSI_NITLPK	31-Oct-2014	(\$45,593.84)	\$24,482,001.94
UniTek Global Services Inc - New Incremental Term Loan PIK	Upfront Fee	UTKGSI_NITLPK	31-Oct-2014	\$45,593.84	\$24,527,595.78
UniTek Global Services Inc - New Incremental Term Loan PIK	Facility Increase	UTKGSI_NITLPK	31-Oct-2014	(\$5,812.50)	\$24,521,783.28
UniTek Global Services Inc - New Incremental Term Loan PIK	Upfront Fee	UTKGSI_NITLPK	31-Oct-2014	\$5,812.50	\$24,527,595.78
Vision Solutions Inc - First Lien Term Loan	LIBOR Paydown	VISNSOLUT_TLB	31-Oct-2014	\$52,358.90	\$24,579,954.68
Vision Solutions Inc - First Lien Term Loan	Unscheduled LIBOR Paydown	VISNSOLUT_TLB	31-Oct-2014	\$675.87	\$24,580,630.55
<b>TICC CLO 2012-1 LLC - Principal Collection Account Subtotal</b>				<b>\$24,580,630.55</b>	

**TICC CLO 2012-1 LLC - Ramp-Up Account**

Beginning Balance	04-Sep-2014	\$0.00	\$0.00
<b>TICC CLO 2012-1 LLC - Ramp-Up Account Subtotal</b>		<b>\$0.00</b>	

**TICC CLO 2012-1 LLC - Revolver Funding Account**

Beginning Balance	04-Sep-2014	\$0.00	\$0.00
<b>TICC CLO 2012-1 LLC - Revolver Funding Account Subtotal</b>		<b>\$0.00</b>	

**TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account**

Beginning Balance	04-Sep-2014	\$129,151.01	\$129,151.01
Standard & Poor's Inv 10352356	25-Sep-2014	(\$40,000.00)	\$89,151.01
BNYCR - Reinvestment Income	01-Oct-2014	\$1.00	\$89,152.01
Moody's Invoice	31-Oct-2014	(\$3,500.00)	\$85,652.01
Reinvestment Income	03-Nov-2014	\$0.75	\$85,652.76
<b>TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account Subtotal</b>		<b>\$85,652.76</b>	