

February 24, 2015

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

RE: Payment Report Dated February 3, 2015

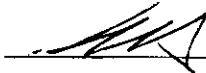
Dear Colleagues:

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 **January 6, 2015** to and including **February 3, 2015**.

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,
17th Floor
Houston, TX 77002
Attention: Global Corporate Trust – TICC CLO 2012-1 LLC

Re: The risk retention letter, dated as of February 24, 2015 (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, 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

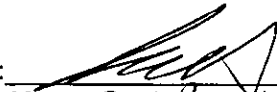
By: 
Name: Saul Rosenthal
Title: President

Exhibit I

Article 122a Certification

February 24th, 2015

The Bank of New York Mellon Trust Company,
National Association
601 Travis Street,
17th 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 February 24, 2015 (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

SP Monitor as of 02/03/2015

| Rated Class | Rated Par Balance | Initial Rating | Shadow | Scenario Default Rate | CurrentBreakEven | CDO Monitor Test Results |
|-------------|-------------------|----------------|--------|-----------------------|------------------|--------------------------|
| A-1 | \$176,000,000 | AAA | | 55.54% | 74.11% | PASS |
| B-1 | \$ 20,000,000 | AA | | 51.16% | 73.88% | PASS |
| C-1 | \$ 23,000,000 | A | | 48.40% | 68.35% | PASS |
| D-1 | \$ 21,000,000 | BBB | | 41.70% | 58.19% | PASS |

TICC CLO 2012-1 LLC

As Of 03-Feb-2015 Scenario : Initial

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TICC CLO 2012-1 LLC

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TICC CLO 2012-1 LLC

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Portfolio Assets: Requirements Summary

Requirements Summary

| | Outcome | Requirement | Result |
|--|---------|-------------|--------|
| Collateral Quality | | | |
| Maximum Moody's Weighted Average Rating Factor Test | 3402 | <=3405 | PASS |
| Minimum Weighted Average Coupon Test | 43.80% | >=7.00% | PASS |
| Minimum Weighted Average Moody's Recovery Rate Test | 46.9% | >= 41.00% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test | | | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class A-1 | 37.2% | >= 32.00% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class B-1 | 45.3% | >= 39.00% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class C-1 | 50.5% | >= 44.25% | PASS |
| Minimum Weighted Average S&P Recovery Rate Test - Class D-1 | 56.3% | >= 46.50% | PASS |
| Minimum Weighted Average Spread Test | 6.40% | >=6.25% | PASS |
| Moody's Diversity Test | 22 | >=22 | PASS |
| Weighted Average Life Test | 4.60 | <=5.5 | PASS |
| Concentration Limitation | | | |
| Concentration Limitation: (i) Senior Secured Loans, Second Lien Loans, Cash and Eligible Investments | 100.0% | >= 90.0% | PASS |
| Concentration Limitation: (ii) Second Lien Loans | 12.0% | <= 15.0% | PASS |
| Concentration Limitation: (iii) Bonds | 0.0% | <= 10.0% | PASS |
| Concentration Limitation: (iv) Fourth highest Obligor | 3.1% | <= 3.5% | PASS |
| Concentration Limitation: (iv) Highest Obligor | 3.9% | <= 4.0% | PASS |
| Concentration Limitation: (iv) Seventh highest Obligor | 3.0% | <= 3.0% | PASS |
| Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans | 0.0% | <= 5.0% | PASS |
| Concentration Limitation: (v) Highest Obligor having Moody's Rating based on credit estimates and/or private ratings, per clause (a) | 3.0% | <= 3.0% | PASS |
| Concentration Limitation: (vi) Moody's Default Probability Rating of "Caa1" or below (other than a Defaulted Obligation) | 12.7% | <= 20.0% | PASS |
| Concentration Limitation: (vii) S&P Rating of "CCC+" or below (other than a Defaulted Obligation) | 0.6% | <= 12.5% | PASS |
| Concentration Limitation: (viii) Fixed Rate Obligations | 0.4% | <= 5.0% | PASS |

Asset Information

Defaulted Obligations \$0.00

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) | 10.5% | <= 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 |
|--|---------|-------------|--------|
| Concentration Limitation | | | |
| Concentration Limitation: (xviii) Domiciled outside the United States | 2.1% | <= 5.0% | PASS |
| Concentration Limitation: (xx) Fourth highest S&P Industry Classification | 11.9% | <= 15.0% | PASS |
| Concentration Limitation: (xx)(x) Highest S&P Industry Classification | 17.5% | <= 20.0% | PASS |
| Concentration Limitation: (xx)(y) Third highest S&P Industry Classification | 13.0% | <= 17.5% | PASS |
| Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification | 11.9% | <= 15.0% | PASS |
| Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification | 17.5% | <= 20.0% | PASS |
| Concentration Limitation: (xxi)(y) Third highest Moody's Industry Classification | 12.4% | <= 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 | 10.0% | <= 10.0% | PASS |
| Concentration Limitation: (xxiv) Long Dated Obligations | 0.0% | <= 0.0% | PASS |
| Concentration Limitation: (xxv) Middle Market Loans | 3.2% | <= 25.0% | PASS |
| Concentration Limitation: (xxvi) Collateral Obligations with indicative pricing from one or more Approved Third Party Pricing Services | 100.0% | >= 90.0% | PASS |
| Counterparty Criteria | | | |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A1 and P1 | 0.0% | <= 12.5% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 | 0.0% | <= 0.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= A2 and P1 | 0.0% | <= 7.5% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa1 | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa2 | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aa3 | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Aggregate Participation Interest with Selling Institutions Rated <= Aaa | 0.0% | <= 20.0% | PASS |

Portfolio Assets: Requirements Summary

| | Outcome | Requirement | Result |
|--|---------|-------------|--------|
|--|---------|-------------|--------|

Counterparty Criteria

| | | | |
|--|------|----------|------|
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A1 and P1: | 0.0% | <= 10.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2: | 0.0% | <= 0.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= A2 and P1: | 0.0% | <= 5.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa1: | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa2: | 0.0% | <= 20.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aa3: | 0.0% | <= 15.0% | PASS |
| Moody's Counterparty Criteria: Individual Participation Interest with Selling Institutions Rated <= Aaa: | 0.0% | <= 20.0% | PASS |

Coverage

| | | | |
|--|---------|------------|------|
| Class A/B Interest Coverage Test | 487.94% | >= 160.00% | PASS |
| Class A/B Overcollateralization Ratio Test | 162.44% | >= 152.50% | PASS |
| Class C-1 Interest Coverage Test | 384.05% | >= 140.00% | PASS |
| Class C-1 Overcollateralization Ratio Test | 145.38% | >= 136.50% | PASS |
| Class D-1 Interest Coverage Test | 311.37% | >= 120.00% | PASS |
| Class D-1 Overcollateralization Ratio Test | 132.66% | >= 126.00% | PASS |
| Interest Diversion Test | 132.66% | >= 126.00% | PASS |

Summary

| | | | |
|--|--------|--------------------|------|
| 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 | <= \$63,674,826.36 | PASS |

Portfolio Assets: Asset Information

Total Number of Assets

52

Total Number of Equity

3

| Security | Asset ID | Security Type | Par Amount | Principal Balance | Quantity | 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 | \$6,541,775.09 | \$6,541,775.09 | 0.00 | B2 | B2 | B | 4.5016% | 3.5000% | 06-Feb-2019 | 2.0547% |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Term Loan | \$7,000,000.00 | \$7,000,000.00 | 0.00 | Ba3 | B1 | B | 5.5000% | 4.5000% | 25-Aug-2021 | 2.1987% |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Term Loan | \$499,164.59 | \$499,164.59 | 0.00 | B1 | B1 | B+ | 5.0007% | 4.0000% | 01-Nov-2019 | 0.1568% |
| Arcent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Term Loan | \$8,955,000.00 | \$8,955,000.00 | 0.00 | B1 | B2 | B | 5.5000% | 4.5000% | 14-Apr-2021 | 2.8127% |
| Arcent Technologies - Second Lien Initial Term Loan | ARCNTTCHN_STL | Term Loan | \$2,000,000.00 | \$2,000,000.00 | 0.00 | Caa1 | Caa1 | B | 9.5000% | 8.5000% | 14-Apr-2022 | 0.6282% |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Term Loan | \$9,402,518.80 | \$9,402,518.80 | 0.00 | B1 | B2 | B | 5.0000% | 4.0000% | 02-Dec-2019 | 2.9533% |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Term Loan | \$7,917,951.39 | \$7,917,951.39 | 0.00 | B3 | B3 | B | 7.7500% | 6.7500% | 17-Jul-2020 | 2.4870% |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Term Loan | \$7,980,000.00 | \$7,980,000.00 | 0.00 | B2 | B3 | B | 5.5000% | 4.5000% | 07-Oct-2021 | 2.5065% |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Term Loan | \$9,452,500.00 | \$9,452,500.00 | 0.00 | B2 | B3 | B | 6.0000% | 5.0000% | 17-Jun-2020 | 2.9690% |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Term Loan | \$1,683,281.25 | \$1,683,281.25 | 0.00 | B3 | B3 | *** | 5.0000% | 4.0000% | 10-Jul-2019 | 0.5287% |
| CRCI Holdings Inc - Dollar Term Loan | CRCHLDG_USTL | Term Loan | \$5,739,843.75 | \$5,739,843.75 | 0.00 | B3 | B3 | *** | 5.0000% | 4.0000% | 10-Jul-2019 | 1.8029% |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Term Loan | \$4,557,000.00 | \$4,557,000.00 | 0.00 | B1 | B2 | B | 4.5000% | 3.5000% | 10-Oct-2018 | 1.4313% |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Term Loan | \$1,895,492.76 | \$1,895,492.76 | 0.00 | Ba3 | B2 | B | 5.5000% | 4.5000% | 17-May-2018 | 0.5954% |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Term Loan | \$3,035,078.49 | \$3,035,078.49 | 0.00 | Ba3 | B2 | B | 5.7500% | 4.5000% | 12-Oct-2018 | 0.9533% |
| First American Payment Systems - Second Lien Term Loan | 1STAMPYMT_SL | Term Loan | \$5,220,036.71 | \$5,220,036.71 | 0.00 | Caa1 | Caa1 | B | 10.7500% | 9.5000% | 12-Apr-2019 | 1.6396% |
| First Data Corp - 2021 Extended USD Term Loan | FDATC_2021EXTL | Term Loan | \$9,050,721.38 | \$9,050,721.38 | 0.00 | B1 | B3 | B | 4.1683% | 3.5000% | 24-Mar-2021 | 2.8428% |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | Term Loan | \$4,000,000.00 | \$4,000,000.00 | 0.00 | Caa2 | Caa2 | B | 9.0000% | 7.7500% | 23-Nov-2020 | 1.2564% |
| GlobalLogic Holdings Inc - Term Loan | GLOBALLOGC_TL | Term Loan | \$9,405,000.00 | \$9,405,000.00 | 0.00 | B1 | B3 | B | 6.2500% | 5.2500% | 31-May-2019 | 2.9541% |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Term Loan | \$9,480,000.00 | \$9,480,000.00 | 0.00 | *** | *** | B | 5.5000% | 4.5000% | 28-Jun-2019 | 2.9776% |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Term Loan | \$6,800,000.00 | \$6,800,000.00 | 0.00 | B2 | B2 | B | 7.2500% | 6.0000% | 01-May-2019 | 2.1359% |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Term Loan | \$1,850,000.00 | \$1,850,000.00 | 0.00 | Caa2 | Caa2 | B+ | 9.7500% | 8.5000% | 01-Jan-2020 | 0.5811% |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Term Loan | \$4,283,700.00 | \$4,283,700.00 | 0.00 | B2 | B3 | B+ | 5.2500% | 4.0000% | 22-Feb-2019 | 1.3455% |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_STBL | Term Loan | \$8,936,405.55 | \$8,936,405.55 | 0.00 | *** | *** | *** | 10.0000% | 8.5000% | 16-Oct-2017 | 2.8069% |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWEDGE_TLF | Term Loan | \$4,962,500.00 | \$4,962,500.00 | 0.00 | B2 | B3 | B | 5.2500% | 4.2500% | 18-Mar-2021 | 1.5587% |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Term Loan | \$10,573,320.11 | \$10,573,320.11 | 0.00 | B1 | B3 | B | 5.7500% | 4.7500% | 08-Mar-2018 | 3.3210% |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Term Loan | \$9,452,506.61 | \$9,452,506.61 | 0.00 | B1 | B1 | BB- | 4.7500% | 3.7500% | 21-May-2021 | 2.9690% |
| NexTag Inc - Common Stock | 65337#996 | Equity | \$5,448,477.87 | \$0.00 | 5,448,478.00 | | | | 0.0000% | 0.0000% | | 0.0000% |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Term Loan | \$1,042,770.88 | \$1,042,770.88 | 0.00 | Ca | Ca | CCC | 9.2500% | 7.7500% | 04-Jun-2019 | 0.3275% |
| NexTag Inc - Term Loan PIK | NEXTAGIN_NPIK | Term Loan | \$56,386.37 | \$0.00 | 0.00 | Ca | Ca | CCC | 9.2500% | 0.0000% | 04-Jun-2019 | 0.0000% |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Term Loan | \$7,680,750.00 | \$7,680,750.00 | 0.00 | B3 | B3 | B- | 6.0000% | 5.0000% | 02-Oct-2020 | 2.4125% |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Term Loan | \$9,504,180.00 | \$9,504,180.00 | 0.00 | B1 | B3 | B | 7.5000% | 6.2500% | 07-Jul-2020 | 2.9852% |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNA_FL | Term Loan | \$9,440,625.00 | \$9,440,625.00 | 0.00 | Ba3 | B2 | B | 6.2500% | 5.2500% | 29-Sep-2020 | 2.9653% |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | Term Loan | \$5,700,000.00 | \$5,700,000.00 | 0.00 | Caa2 | Caa2 | B | 9.0000% | 7.7500% | 30-Apr-2021 | 1.7903% |
| Serena Software Inc - Term Loan | SERENASFTW_TL | Term Loan | \$9,500,000.00 | \$9,500,000.00 | 0.00 | B2 | B2 | B | 7.5000% | 6.5000% | 14-Apr-2020 | 2.9839% |
| SESAC Holdco II LLC - First Lien Term Loan | SESACHLDCO_FL | Term Loan | \$8,107,163.52 | \$8,107,163.52 | 0.00 | B2 | B2 | B | 5.0000% | 4.0000% | 08-Feb-2019 | 2.5464% |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Term Loan | \$7,500,000.00 | \$7,500,000.00 | 0.00 | B1 | B2 | B | 7.7500% | 6.7500% | 31-Oct-2019 | 2.3557% |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Term Loan | \$5,000,000.00 | \$5,000,000.00 | 0.00 | Caa1 | Caa1 | B | 11.5000% | 10.5000% | 30-Apr-2020 | 1.5705% |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Term Loan | \$3,414,217.38 | \$3,414,217.38 | 0.00 | *** | *** | B | 6.2500% | 5.0000% | 28-Feb-2019 | 1.0724% |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_TL | Term Loan | \$9,991,666.67 | \$9,991,666.67 | 0.00 | B2 | B2 | B+ | 6.0000% | 5.0000% | 28-Apr-2021 | 3.1383% |
| Symphony Teleca Services Inc - Term Loan | SYMPTELSVC_TL | Term Loan | \$9,500,000.00 | \$9,500,000.00 | 0.00 | B2 | B2 | B | 5.7500% | 4.7500% | 07-Aug-2019 | 2.9839% |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Term Loan | \$8,000,000.00 | \$8,000,000.00 | 0.00 | *** | *** | B | 8.7500% | 7.5000% | 10-Dec-2018 | 2.5128% |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Term Loan | \$6,633,000.00 | \$6,633,000.00 | 0.00 | B1 | B2 | B | 7.2500% | 6.0000% | 02-Oct-2018 | 2.0834% |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Term Loan | \$9,500,000.00 | \$9,500,000.00 | 0.00 | B2 | B2 | B | 6.5000% | 5.5000% | 07-Dec-2020 | 2.9839% |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLEADR_TL | Term Loan | \$9,120,000.00 | \$9,120,000.00 | 0.00 | B1 | B2 | BB- | 7.0000% | 6.0000% | 05-Dec-2018 | 2.8646% |
| UniTek Global Services Inc - Common Stock | 91324T997 | Equity | \$224,425.00 | \$0.00 | 224,425.00 | | | | 0.0000% | 0.0000% | | 0.0000% |

| Security | Asset ID | Security Type | Par Amount | Principal Balance | Quantity | Moody's Rating | Moody's DP Rating | S&P Rating | All-In Rate | Index Spread | Maturity Date | % CPA |
|---|---------------|---------------|-------------------------|-------------------------|--------------|----------------|-------------------|------------|-------------|--------------|---------------|---------|
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSJ_HSN | Term Loan | \$142,822.31 | \$142,822.00 | 0.00 | Ca | Ca | CCC+ | 15.0000% | 0.0000% | 15-Jul-2019 | 0.0449% |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Term Loan | \$726,389.86 | \$726,389.80 | 0.00 | Ca | Ca | CCC+ | 8.5000% | 7.5000% | 14-Jan-2019 | 0.2282% |
| UniTek Global Services Inc - Series A Preferred Stock | 91324T989 | Equity | \$1,570,975.93 | \$0.00 | 1,570,976.00 | | | | 0.0000% | 0.0000% | | 0.0000% |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Term Loan | \$3,500,000.00 | \$3,500,000.00 | 0.00 | B3 | B3 | B- | 6.0000% | 5.0000% | 25-Nov-2020 | 1.0993% |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Term Loan | \$3,445,696.06 | \$3,445,696.06 | 0.00 | B1 | B2 | B+ | 6.0421% | 4.5000% | 25-Jul-2016 | 1.0823% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Term Loan | \$5,600,000.00 | \$5,600,000.00 | 0.00 | Caa1 | Caa1 | B+ | 9.5000% | 8.0000% | 24-Jul-2017 | 1.7589% |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Term Loan | \$9,300,000.00 | \$9,300,000.00 | 0.00 | Caa1 | Caa1 | B | 5.2500% | 4.2500% | 31-Jan-2020 | 2.9211% |
| Grand Total | | | \$310,323,343.31 | \$303,023,077.77 | | | | | | | | |

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 | 1.98285% | 0.23285% | 1.75000% | 25-Nov-2014 | 25-Feb-2015 | \$891,841.87 | 0.0000% | \$176,000,000.00 |
| Class B-1 Notes | 3.73285% | 0.23285% | 3.50000% | 25-Nov-2014 | 25-Feb-2015 | \$190,790.11 | 0.0000% | \$20,000,000.00 |
| Class C-1 Notes | 4.98285% | 0.23285% | 4.75000% | 25-Nov-2014 | 25-Feb-2015 | \$292,880.85 | 0.0000% | \$23,000,000.00 |
| Class D-1 Notes | 5.98285% | 0.23285% | 5.75000% | 25-Nov-2014 | 25-Feb-2015 | \$321,079.62 | 0.0000% | \$21,000,000.00 |
| Grand Total | | | | | | \$1,696,592.44 | | \$240,000,000.00 |

Portfolio Assets: Account Balances

| Account Name | Account Number | Account Type | Balance | Reinvestment Income |
|--|----------------|--------------|------------------------|---------------------|
| TICC CLO 2012-1 LLC - Custodial Account | 716741 | General | \$0.00 | \$0.00 |
| TICC CLO 2012-1 LLC - Expense Reserve Account | 716743 | Reserve | \$0.08 | \$0.00 |
| TICC CLO 2012-1 LLC - Interest Collection Account | 716740 | Interest | \$5,312,241.22 | (\$1.48) |
| TICC CLO 2012-1 LLC - Payment Account | 716739 | General | \$0.00 | \$0.00 |
| TICC CLO 2012-1 LLC - Principal Collection Account | 716740 | Principal | \$15,351,054.04 | (\$4.26) |
| 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 | \$95,652.99 | (\$0.03) |
| Grand Total | | | \$20,758,948.32 | (\$5.77) |

Portfolio Assets: Purchase & Sale Activity

| Security | Security ID | Trade Date | PAR Amount | Price | Principal | Interest | Total Proceeds | Reason For Trade |
|--|---------------|----------------------------------|-------------------------|---------|-------------------------|---------------|-------------------------|------------------|
| LIBOR Paydown | | | | | | | | |
| UniTek Global Services Inc - Retired - New Incremental Term Loan PIK | UTKGSI_NITLPK | 13-Jan-2015 | (\$487,869.31) | \$0.00 | \$487,869.31 | \$0.00 | \$487,869.31 | |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | 30-Jan-2015 | (\$53,034.77) | \$0.00 | \$53,034.77 | \$0.00 | \$53,034.77 | |
| | | LIBOR Paydown Subtotal | (\$540,904.08) | | \$540,904.08 | \$0.00 | \$540,904.08 | |
| Paydown Discount | | | | | | | | |
| UniTek Global Services Inc - Retired - New Incremental Term Loan PIK | UTKGSI_NITLPK | 13-Jan-2015 | \$487,869.31 | \$0.00 | (\$487,869.31) | \$0.00 | (\$487,869.31) | |
| | | Paydown Discount Subtotal | \$487,869.31 | | (\$487,869.31) | \$0.00 | (\$487,869.31) | |
| Prime Paydown | | | | | | | | |
| Presidio Inc - Retired -- Term Loan | PRESIDIOIN_TL | 02-Feb-2015 | (\$2,915,878.61) | \$0.00 | \$2,915,878.61 | \$0.00 | \$2,915,878.61 | |
| | | Prime Paydown Subtotal | (\$2,915,878.61) | | \$2,915,878.61 | \$0.00 | \$2,915,878.61 | |
| Purchases | | | | | | | | |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | 09-Jan-2015 | \$499,164.59 | \$99.50 | (\$496,668.77) | \$0.00 | (\$496,668.77) | |
| Volume Holdings Inc - Term Loan | VOLMEHLIN_TL | 08-Jan-2015 | \$1,600,000.00 | \$99.00 | (\$1,584,000.00) | \$0.00 | (\$1,584,000.00) | |
| | | Purchases Subtotal | \$2,099,164.59 | | (\$2,080,668.77) | \$0.00 | (\$2,080,668.77) | |
| | | Grand Total | (\$869,748.78) | | \$888,244.61 | \$0.00 | \$888,244.61 | |

Class A/B Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Nov-2014 - 25-Feb-2015

Current Collection Period : 04-Nov-2014 - 02-Feb-2015

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 162.44% | >= 152.50% | PASS |

| | | | |
|--|--|------------------|-----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$303,023,077.77 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$15,351,054.04 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$318,374,131.80 |
| Aggregate Outstanding Amount of Secured Notes | | | \$196,000,000.00 |

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

Class C-1 Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Nov-2014 - 25-Feb-2015

Current Collection Period : 04-Nov-2014 - 02-Feb-2015

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 145.38% | >= 136.50% | PASS |

| | | | |
|--|--|------------------|-----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$303,023,077.77 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$15,351,054.04 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$318,374,131.80 |
| Aggregate Outstanding Amount of Secured Notes | | | \$219,000,000.00 |

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

Class D-1 Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Nov-2014 - 25-Feb-2015

Current Collection Period : 04-Nov-2014 - 02-Feb-2015

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 132.66% | >= 126.00% | PASS |

| | | | |
|--|--|------------------|-----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$303,023,077.77 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$15,351,054.04 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$318,374,131.80 |
| Aggregate Outstanding Amount of Secured Notes | | | \$240,000,000.00 |

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

Class A/B Interest Coverage Test

Report Summary

Current Distribution Period : 25-Nov-2014 - 25-Feb-2015

Current Collection Period : 04-Nov-2014 - 02-Feb-2015

| | | | |
|----------------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| Interest Coverage % | 487.94% | >= 160.00% | PASS |

Actual:

| | | |
|-----------------------------------|----------------|-----------------------|
| Interest Received on CDS | \$5,312,241.22 | |
| Miscellaneous Interest Proceeds | \$0.00 | |
| Interest Receivable not projected | \$0.00 | |
| Subtotal: | | \$5,312,241.22 |

Projected:

| | | |
|------------------------------|----------|-----------------|
| Interest on CDS | \$0.00 | |
| Reinvestment Income | \$0.00 | |
| Interest on Account Balances | (\$5.77) | |
| Subtotal: | | (\$5.77) |

Less:

| | | |
|-------------------------------------|-------------|--------------------|
| Principal Financed Accrued Interest | \$0.00 | |
| Section 11.1(a)(i)(A) and (B) | \$29,605.63 | |
| Subtotal: | | \$29,605.63 |

Collateral Interest Amount (Numerator): **\$5,282,629.82**

Interest due and payable on the Secured Notes (Denominator): **\$1,082,631.98**

| All-In-Rate | Base Rate | Spread | Date From | Date To | Par Amount | Interest |
|------------------------|-----------|---------|-------------|---------------------------------|-------------------------|---------------------|
| Class A-1 Notes | | | | | | |
| 1.9829% | 0.2329% | 1.7500% | 25-Nov-2014 | 25-Feb-2015 | \$176,000,000.00 | \$891,841.87 |
| | | | | Class A-1 Notes Subtotal | \$176,000,000.00 | \$891,841.87 |
| Class B-1 Notes | | | | | | |
| 3.7329% | 0.2329% | 3.5000% | 25-Nov-2014 | 25-Feb-2015 | \$20,000,000.00 | \$190,790.11 |

| | | |
|--------------------------|------------------|----------------|
| Class B-1 Notes Subtotal | \$20,000,000.00 | \$190,790.11 |
| Grand Total | \$196,000,000.00 | \$1,082,631.98 |

Class C-1 Interest Coverage Test

Report Summary

Current Distribution Period : 25-Nov-2014 - 25-Feb-2015

Current Collection Period : 04-Nov-2014 - 02-Feb-2015

| | | | |
|----------------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| Interest Coverage % | 384.05% | >= 140.00% | PASS |

Actual:

| | | |
|-----------------------------------|----------------|-----------------------|
| Interest Received on CDS | \$5,312,241.22 | |
| Miscellaneous Interest Proceeds | \$0.00 | |
| Interest Receivable not projected | \$0.00 | |
| Subtotal: | | \$5,312,241.22 |

Projected:

| | | |
|------------------------------|----------|-----------------|
| Interest on CDS | \$0.00 | |
| Reinvestment Income | \$0.00 | |
| Interest on Account Balances | (\$5.77) | |
| Subtotal: | | (\$5.77) |

Less:

| | | |
|-------------------------------------|-------------|--------------------|
| Principal Financed Accrued Interest | \$0.00 | |
| Section 11.1(a)(i)(A) and (B) | \$29,605.63 | |
| Subtotal: | | \$29,605.63 |

Collateral Interest Amount (Numerator): **\$5,282,629.82**

Interest due and payable on the Secured Notes (Denominator): **\$1,375,512.83**

| All-In-Rate | Base Rate | Spread | Date From | Date To | Par Amount | Interest | |
|------------------------|-----------|---------|-------------|-------------|---------------------------------|-------------------------|---------------------|
| Class A-1 Notes | | | | | | | |
| 1.9829% | 0.2329% | 1.7500% | 25-Nov-2014 | 25-Feb-2015 | \$176,000,000.00 | \$891,841.87 | |
| | | | | | Class A-1 Notes Subtotal | \$176,000,000.00 | \$891,841.87 |
| Class B-1 Notes | | | | | | | |
| 3.7329% | 0.2329% | 3.5000% | 25-Nov-2014 | 25-Feb-2015 | \$20,000,000.00 | \$190,790.11 | |

| | | | | | | | |
|--|---------|---------|-------------|-------------|---|-------------------------|-----------------------|
| | | | | | Class B-1 Notes Subtotal | \$20,000,000.00 | \$190,790.11 |
| Class C-1 Interest on Deferred Interest | | | | | | | |
| 0.0000% | 0.0000% | 0.0000% | 03-Feb-2015 | 03-Feb-2015 | | \$0.00 | \$0.00 |
| | | | | | Class C-1 Interest on Deferred Interest Subtotal | \$0.00 | \$0.00 |
| Class C-1 Notes | | | | | | | |
| 4.9829% | 0.2329% | 4.7500% | 25-Nov-2014 | 25-Feb-2015 | | \$23,000,000.00 | \$292,880.85 |
| | | | | | Class C-1 Notes Subtotal | \$23,000,000.00 | \$292,880.85 |
| | | | | | Grand Total | \$219,000,000.00 | \$1,375,512.83 |

Class D-1 Interest Coverage Test

Report Summary

Current Distribution Period : 25-Nov-2014 - 25-Feb-2015
 Current Collection Period : 04-Nov-2014 - 02-Feb-2015

| | | | |
|----------------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| Interest Coverage % | 311.37% | >= 120.00% | PASS |

Actual:

| | | |
|-----------------------------------|----------------|-----------------------|
| Interest Received on CDS | \$5,312,241.22 | |
| Miscellaneous Interest Proceeds | \$0.00 | |
| Interest Receivable not projected | \$0.00 | |
| Subtotal: | | \$5,312,241.22 |

Projected:

| | | |
|------------------------------|----------|-----------------|
| Interest on CDS | \$0.00 | |
| Reinvestment Income | \$0.00 | |
| Interest on Account Balances | (\$5.77) | |
| Subtotal: | | (\$5.77) |

Less:

| | | |
|-------------------------------------|-------------|--------------------|
| Principal Financed Accrued Interest | \$0.00 | |
| Section 11.1(a)(i)(A) and (B) | \$29,605.63 | |
| Subtotal: | | \$29,605.63 |

Collateral Interest Amount (Numerator): **\$5,282,629.82**

Interest due and payable on the Secured Notes (Denominator): **\$1,696,592.44**

| All-In-Rate | Base Rate | Spread | Date From | Date To | Par Amount | Interest |
|------------------------|-----------|---------|-------------|---------------------------------|-------------------------|---------------------|
| Class A-1 Notes | | | | | | |
| 1.9829% | 0.2329% | 1.7500% | 25-Nov-2014 | 25-Feb-2015 | \$176,000,000.00 | \$891,841.87 |
| | | | | Class A-1 Notes Subtotal | \$176,000,000.00 | \$891,841.87 |
| Class B-1 Notes | | | | | | |
| 3.7329% | 0.2329% | 3.5000% | 25-Nov-2014 | 25-Feb-2015 | \$20,000,000.00 | \$190,790.11 |

| | | | | | | | |
|--|---------|---------|-------------|-------------|---|-------------------------|-----------------------|
| | | | | | Class B-1 Notes Subtotal | \$20,000,000.00 | \$190,790.11 |
| Class C-1 Interest on Deferred Interest | | | | | | | |
| 0.0000% | 0.0000% | 0.0000% | 03-Feb-2015 | 03-Feb-2015 | | \$0.00 | \$0.00 |
| | | | | | Class C-1 Interest on Deferred Interest Subtotal | \$0.00 | \$0.00 |
| Class C-1 Notes | | | | | | | |
| 4.9829% | 0.2329% | 4.7500% | 25-Nov-2014 | 25-Feb-2015 | | \$23,000,000.00 | \$292,880.85 |
| | | | | | Class C-1 Notes Subtotal | \$23,000,000.00 | \$292,880.85 |
| Class D-1 Interest on Deferred Interest | | | | | | | |
| 0.0000% | 0.0000% | 0.0000% | 03-Feb-2015 | 03-Feb-2015 | | \$0.00 | \$0.00 |
| | | | | | Class D-1 Interest on Deferred Interest Subtotal | \$0.00 | \$0.00 |
| Class D-1 Notes | | | | | | | |
| 5.9829% | 0.2329% | 5.7500% | 25-Nov-2014 | 25-Feb-2015 | | \$21,000,000.00 | \$321,079.62 |
| | | | | | Class D-1 Notes Subtotal | \$21,000,000.00 | \$321,079.62 |
| | | | | | Grand Total | \$240,000,000.00 | \$1,696,592.44 |

Interest Diversion Test

Report Summary

Current Distribution Period : 25-Nov-2014 - 25-Feb-2015

Current Collection Period : 04-Nov-2014 - 02-Feb-2015

| | | | |
|----------------------|----------------|--------------------|-------------|
| | Outcome | Requirement | |
| OC Coverage % | 132.66% | >= 126.00% | PASS |

| | | | |
|--|--|------------------|-----------------------------|
| Collateral | | | |
| Aggregate Principal Balance of Collateral Obligations | | \$303,023,077.77 | |
| Less: | | | |
| Total Haircut Amount | | \$0.00 | |
| Plus: | | | |
| Principal Proceeds | | \$15,351,054.04 | |
| Adjusted Collateral Principal Amount (Numerator) | | | \$318,374,131.80 |
| Aggregate Outstanding Amount of Secured Notes | | | \$240,000,000.00 |

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

Portfolio Assets: Principal Financed Accrued Interest

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

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

Maximum Moody's Weighted Average Rating Factor Test

Adjusted Weighted Average Moody's Rating Factor

3402

Maximum Moody's Weighted Average Rating Factor

<=3405

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 | \$6,541,775.09 | B2 | 2,720.00 | \$17,793,628,244.80 |
| Albertson's LLC - Term B-4 Loan | ALBRSTNLC_TB4 | Loan | \$7,000,000.00 | B1 | 2,220.00 | \$15,540,000,000.00 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | \$499,164.59 | B1 | 2,220.00 | \$1,108,145,389.80 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | \$8,955,000.00 | B2 | 2,720.00 | \$24,357,600,000.00 |
| 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 | \$9,402,518.80 | B2 | 2,720.00 | \$25,574,851,136.00 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | \$7,917,951.39 | B3 | 3,490.00 | \$27,633,650,351.10 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | \$7,980,000.00 | B3 | 3,490.00 | \$27,850,200,000.00 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | \$9,452,500.00 | B3 | 3,490.00 | \$32,989,225,000.00 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | \$1,683,281.25 | B3 | 3,490.00 | \$5,874,651,562.50 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | \$5,739,843.75 | B3 | 3,490.00 | \$20,032,054,687.50 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | \$4,557,000.00 | B2 | 2,720.00 | \$12,395,040,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | \$1,895,492.76 | B2 | 2,720.00 | \$5,155,740,307.20 |
| 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 |
| 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 | \$9,405,000.00 | B3 | 3,490.00 | \$32,823,450,000.00 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | \$9,480,000.00 | *** | *** | *** |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | \$6,800,000.00 | B2 | 2,720.00 | \$18,496,000,000.00 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | \$1,850,000.00 | Caa2 | 6,500.00 | \$12,025,000,000.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | \$4,283,700.00 | B3 | 3,490.00 | \$14,950,113,000.00 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | \$8,936,405.55 | *** | *** | *** |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWELEDGE_TLF | Loan | \$4,962,500.00 | B3 | 3,490.00 | \$17,319,125,000.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | \$10,573,320.11 | B3 | 3,490.00 | \$36,900,887,183.90 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | \$9,452,506.61 | B1 | 2,220.00 | \$20,984,564,674.20 |
| 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 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | \$7,680,750.00 | B3 | 3,490.00 | \$26,805,817,500.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | \$9,504,180.00 | B3 | 3,490.00 | \$33,169,588,200.00 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Loan | \$9,440,625.00 | B2 | 2,720.00 | \$25,678,500,000.00 |
| 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 | \$8,107,163.52 | B2 | 2,720.00 | \$22,051,484,774.40 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | \$7,500,000.00 | B3 | 3,490.00 | \$26,175,000,000.00 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | \$5,000,000.00 | Caa2 | 6,500.00 | \$32,500,000,000.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | \$3,414,217.38 | *** | *** | *** |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | \$9,991,666.67 | B2 | 2,720.00 | \$27,177,333,342.40 |
| 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 | \$8,000,000.00 | *** | *** | *** |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | \$6,633,000.00 | B2 | 2,720.00 | \$18,041,760,000.00 |
| Total Merchant Services Inc - Term Loan | TOTALMERCER_TL | Loan | \$9,500,000.00 | B2 | 2,720.00 | \$25,840,000,000.00 |

| Description | Security ID | Asset Type | Principal Balance | Moody's DP Rating AF CW - Adjusted | Rating Factor | Weight |
|---|---------------|--------------------|-------------------------|------------------------------------|---------------|-------------------------------|
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLEADR_TL | Loan | \$9,120,000.00 | B2 | 2,720.00 | \$24,806,400,000.00 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | \$142,822.00 | C | 10,000.00 | \$1,428,220,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | \$726,389.80 | C | 10,000.00 | \$7,263,898,000.00 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | \$3,500,000.00 | B3 | 3,490.00 | \$12,215,000,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | \$3,445,696.06 | B2 | 2,720.00 | \$9,372,293,283.20 |
| 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 | VOLMEHLIN_TL | Loan | \$9,300,000.00 | Caa1 | 4,770.00 | \$44,361,000,000.00 |
| | | Grand Total | \$303,023,077.77 | | | \$1,030,790,810,678.40 |

Minimum Weighted Average Spread Test

| | |
|--|------------------|
| APB of Collateral Obligations (excluding Defaults and Capitalized Interest) | \$303,023,077.77 |
| APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest) | \$301,837,484.89 |
| Target Initial Par Amount | \$160,000,000.00 |
| LIBOR applicable to the Secured Notes during Interest Accrual Period | 0.2329% |
| LIBOR as of the preceding Interest Determination Date | 0.2621% |
| Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest) | \$333,029.24 |
| Aggregate Funded Spread (excluding Defaults and Capitalized Interest) | \$18,934,695.34 |
| Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest) | \$0.00 |

Minimum Weighted Average Spread Test

| | | |
|---|--------|---------|
| Weighted Average Spread (excluding Defaults and Capitalized Interest) | 6.383% | |
| Excess Weighted Average Coupon | 0.012% | |
| Weighted Average Spread plus Excess Weighted Average Coupon | | 6.40% |
| 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 |
|---|----------------|-------------------|----------------|---------|------------|----------------|-----------------|-------------|---------|-----------------|---------------------------------|
| Float | | | | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Quarterly | \$8,441.75 | No | PRIME | | 1.0000% | 5.7500% | 2.5000% | 5.4879% | \$463.27 |
| 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% | 4.2672% | \$63,619.33 |
| 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% | 4.2672% | \$215,167.81 |
| Albertson's LLC - Term B-4 Loan | ALBRNSLNC_TB4 | Quarterly | \$7,000,000.00 | No | LIBOR | Yes | 1.0000% | 5.5000% | 4.5000% | 5.2672% | \$368,700.50 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Quarterly | \$278.47 | No | PRIME | | 1.0000% | 6.2500% | 3.0000% | 5.9879% | \$16.67 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Quarterly | \$498,886.12 | No | LIBOR | Yes | 1.0000% | 5.0000% | 4.0000% | 4.7672% | \$23,782.65 |
| Arcent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Monthly | \$478,024.91 | No | LIBOR | Yes | 1.0000% | 5.5000% | 4.5000% | 5.2672% | \$25,178.29 |
| Arcent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Monthly | \$8,476,975.09 | No | LIBOR | Yes | 1.0000% | 5.5000% | 4.5000% | 5.2672% | \$446,494.99 |
| Arcent Technologies - Second Lien Initial Term Loan | ARCNTTCHNL_STL | Monthly | \$2,000,000.00 | No | LIBOR | Yes | 1.0000% | 9.5000% | 8.5000% | 9.2672% | \$185,343.00 |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Quarterly | \$9,402,518.80 | No | LIBOR | Yes | 1.0000% | 5.0000% | 4.0000% | 4.7672% | \$448,232.17 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Quarterly | \$7,917,951.39 | No | LIBOR | Yes | 1.0000% | 7.7500% | 6.7500% | 7.5172% | \$595,204.28 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Monthly | \$7,980,000.00 | No | LIBOR | Yes | 1.0000% | 5.5000% | 4.5000% | 5.2672% | \$420,318.57 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Quarterly | \$9,452,500.00 | No | LIBOR | Yes | 1.0000% | 6.0000% | 5.0000% | 5.7672% | \$545,139.85 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Quarterly | \$1,683,281.25 | No | LIBOR | | 0.0000% | 5.0000% | 4.0000% | 4.0000% | \$67,331.25 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Quarterly | \$5,739,843.75 | No | LIBOR | Yes | 1.0000% | 5.0000% | 4.0000% | 4.7672% | \$273,626.96 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Bi-monthly | \$183,899.90 | No | LIBOR | Yes | 1.0000% | 4.5000% | 3.5000% | 4.2672% | \$7,847.28 |

| 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 |
|---|----------------|-------------------|-------------------------|---------|------------|----------------|-----------------|-------------|----------|-----------------|---------------------------------|
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Quarterly | \$11,625.00 | No | LIBOR | Yes | 1.0000% | 4.5000% | 3.5000% | 4.2672% | \$496.06 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Quarterly | \$4,361,475.10 | No | LIBOR | Yes | 1.0000% | 4.5000% | 3.5000% | 4.2672% | \$186,110.68 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Quarterly | \$1,895,492.76 | No | LIBOR | Yes | 1.0000% | 5.5000% | 4.5000% | 5.2672% | \$99,838.45 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Monthly | \$176,000.00 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.5172% | \$9,710.18 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Monthly | \$2,859,078.49 | No | LIBOR | Yes | 1.2500% | 5.7500% | 4.5000% | 5.5172% | \$157,739.65 |
| First American Payment Systems - Second Lien Term Loan | 1STAMPYMT_SL | Monthly | \$5,220,036.71 | No | LIBOR | Yes | 1.2500% | 10.7500% | 9.5000% | 10.5172% | \$548,999.09 |
| First Data Corp - 2021 Extended USD Term Loan | FDATC_2021EXTL | Monthly | \$9,050,721.38 | No | LIBOR | Yes | 0.0000% | 4.1683% | 4.0000% | 4.0000% | \$362,028.86 |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | Quarterly | \$4,000,000.00 | No | LIBOR | Yes | 1.2500% | 9.0000% | 7.7500% | 8.7672% | \$350,686.00 |
| GlobalLogic Holdings Inc - Term Loan | GLOBALLOGC_TL | Quarterly | \$9,405,000.00 | No | LIBOR | Yes | 1.0000% | 6.2500% | 5.2500% | 6.0172% | \$565,912.96 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Quarterly | \$9,480,000.00 | No | LIBOR | Yes | 1.0000% | 5.5000% | 4.5000% | 5.2672% | \$499,325.82 |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Monthly | \$6,800,000.00 | No | LIBOR | Yes | 1.2500% | 7.2500% | 6.0000% | 7.0172% | \$477,166.20 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Quarterly | \$1,850,000.00 | No | LIBOR | Yes | 1.2500% | 9.7500% | 8.5000% | 9.5172% | \$176,067.28 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Quarterly | \$2,103,700.00 | No | LIBOR | Yes | 1.2500% | 5.2500% | 4.0000% | 5.0172% | \$105,545.78 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Quarterly | \$2,180,000.00 | No | LIBOR | Yes | 1.2500% | 5.2500% | 4.0000% | 5.0172% | \$109,373.87 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Quarterly | \$8,936,405.55 | No | LIBOR | Yes | 1.5000% | 10.0000% | 8.5000% | 9.7672% | \$872,832.13 |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWELEDCG_TLF | Quarterly | \$4,962,500.00 | No | LIBOR | Yes | 1.0000% | 5.2500% | 4.2500% | 5.0172% | \$248,976.07 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Monthly | \$10,573,320.11 | No | LIBOR | Yes | 1.0000% | 5.7500% | 4.7500% | 5.5172% | \$583,345.93 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Quarterly | \$9,452,506.61 | No | LIBOR | Yes | 1.0000% | 4.7500% | 3.7500% | 4.5172% | \$426,983.90 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Quarterly | \$7,680,750.00 | No | LIBOR | Yes | 1.0000% | 6.0000% | 5.0000% | 5.7672% | \$442,960.37 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Quarterly | \$9,504,180.00 | No | LIBOR | Yes | 1.2500% | 7.5000% | 6.2500% | 7.2672% | \$690,683.02 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Quarterly | \$9,440,625.00 | No | LIBOR | Yes | 1.0000% | 6.2500% | 5.2500% | 6.0172% | \$568,056.57 |
| 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% | 8.7672% | \$499,727.55 |
| Serena Software Inc - Term Loan | SERENASFTW_TL | Monthly | \$9,500,000.00 | No | LIBOR | Yes | 1.0000% | 7.5000% | 6.5000% | 7.2672% | \$690,379.25 |
| SESAC Holdco II LLC - First Lien Term Loan | SESACHLDCO_FL | Monthly | \$8,107,163.52 | No | LIBOR | Yes | 1.2500% | 5.0000% | 4.0000% | 5.0172% | \$406,748.55 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Monthly | \$7,500,000.00 | No | LIBOR | Yes | 1.0000% | 7.7500% | 6.7500% | 7.5172% | \$563,786.25 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Monthly | \$5,000,000.00 | No | LIBOR | Yes | 1.0000% | 11.5000% | 10.5000% | 11.2672% | \$563,357.50 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Bi-monthly | \$8,681.52 | No | LIBOR | Yes | 1.2500% | 6.2500% | 5.0000% | 6.0172% | \$522.38 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Quarterly | \$3,405,535.85 | No | LIBOR | Yes | 1.2500% | 6.2500% | 5.0000% | 6.0172% | \$204,916.20 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Monthly | \$9,991,666.67 | No | LIBOR | Yes | 1.0000% | 6.0000% | 5.0000% | 5.7672% | \$576,234.40 |
| Symphony Teleca Services Inc - Term Loan | SYMPTELSVC_TL | Monthly | \$9,500,000.00 | No | LIBOR | Yes | 1.0000% | 5.7500% | 4.7500% | 5.5172% | \$524,129.25 |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Monthly | \$8,000,000.00 | No | LIBOR | Yes | 1.2500% | 8.7500% | 7.5000% | 8.5172% | \$681,372.00 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Quarterly | \$6,633,000.00 | No | LIBOR | Yes | 1.2500% | 7.2500% | 6.0000% | 7.0172% | \$465,447.56 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Quarterly | \$9,500,000.00 | No | LIBOR | Yes | 1.0000% | 6.5000% | 5.5000% | 6.2672% | \$595,379.25 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Quarterly | \$9,120,000.00 | No | LIBOR | Yes | 1.0000% | 7.0000% | 6.0000% | 6.7672% | \$617,164.08 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Monthly | \$726,389.80 | No | LIBOR | Yes | 1.0000% | 8.5000% | 7.5000% | 8.2672% | \$60,051.73 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Quarterly | \$3,500,000.00 | No | LIBOR | Yes | 1.0000% | 6.0000% | 5.0000% | 5.7672% | \$201,850.25 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Monthly | \$193,480.33 | No | PRIME | Yes | 1.5000% | 6.7500% | 3.5000% | 6.4879% | \$12,552.81 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Monthly | \$3,252,215.73 | No | LIBOR | Yes | 1.5000% | 6.0000% | 4.5000% | 5.7672% | \$187,560.16 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Monthly | \$5,600,000.00 | No | LIBOR | Yes | 1.5000% | 9.5000% | 8.0000% | 9.2672% | \$518,960.40 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Quarterly | \$1,600,000.00 | No | LIBOR | Yes | 0.0000% | 5.2500% | 4.2500% | 4.2500% | \$68,000.00 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Quarterly | \$7,700,000.00 | No | LIBOR | Yes | 0.0000% | 5.2500% | 4.2500% | 4.2500% | \$327,250.00 |
| Float Subtotal | | | \$301,837,484.89 | | | | | | | | \$18,934,695.34 |
| Grand Total | | | \$301,837,484.89 | | | | | | | | \$18,934,695.34 |

Minimum Weighted Average Coupon Test

| | |
|--|------------------|
| APB of Collateral Obligations (excluding Defaults and Capitalized Interest) | \$303,023,077.77 |
| APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest) | \$1,185,592.88 |
| | |
| Aggregate Coupon (excluding Defaults and Capitalized Interest) | \$117,879.61 |

Minimum Weighted Average Fixed Rate Coupon Test

| | | |
|--|---------|---------|
| Weighted Average Fixed Rate Coupon (excluding Defaults and Capitalized Interest) | 9.943% | |
| Excess Weighted Average Floating Spread | 33.860% | |
| Weighted Average Fixed Rate Coupon plus Excess Weighted Average Floating Spread | | 43.80% |
| 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 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Semi-Annual | \$142,822.00 | No | Fixed | 0.0000% | 15.0000% | \$21,423.30 |
| Grand Total | | | \$1,185,592.88 | | | | | \$117,879.61 |

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

| | |
|--|------------------|
| APB of Collateral Obligations (excluding Defaults and Capitalized Interest) | \$303,023,077.77 |
| APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest) | \$301,837,484.89 |
| | |
| Aggregate Funded Spread (excluding Defaults and Capitalized Interest) | \$16,513,038.01 |
| Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest) | \$0.00 |

Weighted Average Spread for S&P CDO Monitor (excluding Defaults and Capitalized Interest) 5.471%

| Security | Security ID | Payment Frequency | Amount | Default | Rate Index | All In Rate | Spread | Adjusted Spread | Annual Interest/Adjusted Spread |
|---|----------------|-------------------|----------------|---------|------------|-------------|---------|-----------------|---------------------------------|
| Float | | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Quarterly | \$8,441.75 | No | PRIME | 5.7500% | 2.5000% | 2.5000% | \$211.04 |
| 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 |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Quarterly | \$7,000,000.00 | No | LIBOR | 5.5000% | 4.5000% | 4.5000% | \$315,000.00 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Quarterly | \$278.47 | No | PRIME | 6.2500% | 3.0000% | 3.0000% | \$8.35 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Quarterly | \$498,886.12 | No | LIBOR | 5.0000% | 4.0000% | 4.0000% | \$19,955.44 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Monthly | \$478,024.91 | No | LIBOR | 5.5000% | 4.5000% | 4.5000% | \$21,511.12 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Monthly | \$8,476,975.09 | No | LIBOR | 5.5000% | 4.5000% | 4.5000% | \$381,463.88 |
| 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 | \$9,402,518.80 | No | LIBOR | 5.0000% | 4.0000% | 4.0000% | \$376,100.75 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Quarterly | \$7,917,951.39 | No | LIBOR | 7.7500% | 6.7500% | 6.7500% | \$534,461.72 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONE_TLB | Monthly | \$7,980,000.00 | No | LIBOR | 5.5000% | 4.5000% | 4.5000% | \$359,100.00 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Quarterly | \$9,452,500.00 | No | LIBOR | 6.0000% | 5.0000% | 5.0000% | \$472,625.00 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Quarterly | \$1,683,281.25 | No | LIBOR | 5.0000% | 4.0000% | 4.0000% | \$67,331.25 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Quarterly | \$5,739,843.75 | No | LIBOR | 5.0000% | 4.0000% | 4.0000% | \$229,593.75 |
| 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 | \$4,361,475.10 | No | LIBOR | 4.5000% | 3.5000% | 3.5000% | \$152,651.63 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Quarterly | \$1,895,492.76 | No | LIBOR | 5.5000% | 4.5000% | 4.5000% | \$85,297.17 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Monthly | \$176,000.00 | No | LIBOR | 5.7500% | 4.5000% | 4.5000% | \$7,920.00 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_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 | 1STAMPYMT_SL | Monthly | \$5,220,036.71 | No | LIBOR | 10.7500% | 9.5000% | 9.5000% | \$495,903.49 |
| First Data Corp - 2021 Extended USDTerm Loan | FDATC_2021EXTL | Monthly | \$9,050,721.38 | No | LIBOR | 4.1683% | 4.0000% | 4.0000% | \$362,028.86 |
| 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 | \$9,405,000.00 | No | LIBOR | 6.2500% | 5.2500% | 5.2500% | \$493,762.50 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Quarterly | \$9,480,000.00 | No | LIBOR | 5.5000% | 4.5000% | 4.5000% | \$426,600.00 |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Monthly | \$6,800,000.00 | No | LIBOR | 7.2500% | 6.0000% | 6.0000% | \$408,000.00 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Quarterly | \$1,850,000.00 | No | LIBOR | 9.7500% | 8.5000% | 8.5000% | \$157,250.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Quarterly | \$2,103,700.00 | No | LIBOR | 5.2500% | 4.0000% | 4.0000% | \$84,148.00 |
| 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 | \$4,962,500.00 | No | LIBOR | 5.2500% | 4.2500% | 4.2500% | \$210,906.25 |

| 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 | \$10,573,320.11 | No | LIBOR | 5.7500% | 4.7500% | 4.7500% | \$502,232.71 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Quarterly | \$9,452,506.61 | No | LIBOR | 4.7500% | 3.7500% | 3.7500% | \$354,469.00 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Quarterly | \$7,680,750.00 | No | LIBOR | 6.0000% | 5.0000% | 5.0000% | \$384,037.50 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Quarterly | \$9,504,180.00 | No | LIBOR | 7.5000% | 6.2500% | 6.2500% | \$594,011.25 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLONG_FL | Quarterly | \$9,440,625.00 | No | LIBOR | 6.2500% | 5.2500% | 5.2500% | \$495,632.81 |
| 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 | \$8,107,163.52 | No | LIBOR | 5.0000% | 4.0000% | 4.0000% | \$324,286.54 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Monthly | \$7,500,000.00 | No | LIBOR | 7.7500% | 6.7500% | 6.7500% | \$506,250.00 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Monthly | \$5,000,000.00 | No | LIBOR | 11.5000% | 10.5000% | 10.5000% | \$525,000.00 |
| 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 | \$3,405,535.85 | No | LIBOR | 6.2500% | 5.0000% | 5.0000% | \$170,276.79 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Monthly | \$9,991,666.67 | No | LIBOR | 6.0000% | 5.0000% | 5.0000% | \$499,583.33 |
| 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 | \$8,000,000.00 | No | LIBOR | 8.7500% | 7.5000% | 7.5000% | \$600,000.00 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Quarterly | \$6,633,000.00 | No | LIBOR | 7.2500% | 6.0000% | 6.0000% | \$397,980.00 |
| Total Merchant Services Inc - Term Loan | TOTALMERC_TL | Quarterly | \$9,500,000.00 | No | LIBOR | 6.5000% | 5.5000% | 5.5000% | \$522,500.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLEADR_TL | Quarterly | \$9,120,000.00 | No | LIBOR | 7.0000% | 6.0000% | 6.0000% | \$547,200.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Monthly | \$726,389.80 | No | LIBOR | 8.5000% | 7.5000% | 7.5000% | \$54,479.24 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Quarterly | \$3,500,000.00 | No | LIBOR | 6.0000% | 5.0000% | 5.0000% | \$175,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Monthly | \$193,480.33 | No | PRIME | 6.7500% | 3.5000% | 3.5000% | \$6,771.81 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Monthly | \$3,252,215.73 | No | LIBOR | 6.0000% | 4.5000% | 4.5000% | \$146,349.71 |
| 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 | VOLMEHLIN_TL | Quarterly | \$1,600,000.00 | No | LIBOR | 5.2500% | 4.2500% | 4.2500% | \$68,000.00 |
| Volume Holdings Inc - Term Loan | VOLMEHLIN_TL | Quarterly | \$7,700,000.00 | No | LIBOR | 5.2500% | 4.2500% | 4.2500% | \$327,250.00 |
| | | Float Subtotal | \$301,837,484.89 | | | | | | \$16,513,038.01 |
| | | Grand Total | \$301,837,484.89 | | | | | | \$16,513,038.01 |

Minimum Weighted Average Moody's Recovery Rate Test

| | |
|--|------------------|
| Principal Balance Total | \$303,023,077.77 |
| Recovery Amount Total | \$142,104,770.22 |
| Moody Minimum Weighted Average Recovery Rate | 46.9% |
| 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 |
|---|----------------|------------|------------------------|-------------------|----------------|------------------------|---------------|------------------------|
| Senior Secured Loan - Differential >= +2 | | | | | | | | |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FTL | Loan | Senior Secured | B2 | Ba3 | \$1,895,492.76 | 60.0000% | \$1,137,295.65 |
| 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 USDTerm 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 | \$9,405,000.00 | 60.0000% | \$5,643,000.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | Senior Secured | B3 | B1 | \$10,573,320.11 | 60.0000% | \$6,343,992.07 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | Senior Secured | B3 | B1 | \$9,504,180.00 | 60.0000% | \$5,702,508.00 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLNG_FL | Loan | Senior Secured | B2 | Ba3 | \$9,440,625.00 | 60.0000% | \$5,664,375.00 |
| Senior Secured Loan - Differential >= +2 Subtotal | | | | | | \$52,904,417.73 | | \$31,742,650.64 |
| Senior Secured Loan - Differential = +1 | | | | | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | Senior Secured | B1 | Ba3 | \$7,000,000.00 | 50.0000% | \$3,500,000.00 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | Senior Secured | B2 | B1 | \$8,955,000.00 | 50.0000% | \$4,477,500.00 |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Loan | Senior Secured | B2 | B1 | \$9,402,518.80 | 50.0000% | \$4,701,259.40 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | Senior Secured | B3 | B2 | \$7,980,000.00 | 50.0000% | \$3,990,000.00 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | Senior Secured | B3 | B2 | \$9,452,500.00 | 50.0000% | \$4,726,250.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | Senior Secured | B2 | B1 | \$4,557,000.00 | 50.0000% | \$2,278,500.00 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | Senior Secured | *** | *** | \$9,480,000.00 | 50.0000% | \$4,740,000.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | Senior Secured | B3 | B2 | \$4,283,700.00 | 50.0000% | \$2,141,850.00 |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWLEDGE_TLF | Loan | Senior Secured | B3 | B2 | \$4,962,500.00 | 50.0000% | \$2,481,250.00 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | Senior Secured | B2 | B1 | \$7,500,000.00 | 50.0000% | \$3,750,000.00 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | Senior Secured | B2 | B1 | \$6,633,000.00 | 50.0000% | \$3,316,500.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | Senior Secured | B2 | B1 | \$9,120,000.00 | 50.0000% | \$4,560,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | Senior Secured | B2 | B1 | \$3,445,696.06 | 50.0000% | \$1,722,848.03 |
| Senior Secured Loan - Differential = +1 Subtotal | | | | | | \$92,771,914.86 | | \$46,385,957.43 |
| Senior Secured Loan - Differential = 0 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Loan | Senior Secured | B2 | B2 | \$6,541,775.09 | 45.0000% | \$2,943,798.79 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | Senior Secured | B1 | B1 | \$499,164.59 | 45.0000% | \$224,624.07 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | Senior Secured | B3 | B3 | \$7,917,951.39 | 45.0000% | \$3,563,078.13 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | Senior Secured | B3 | B3 | \$1,683,281.25 | 50.0000% | \$841,640.63 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | Senior Secured | B3 | B3 | \$5,739,843.75 | 50.0000% | \$2,869,921.88 |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | Senior Secured | B2 | B2 | \$6,800,000.00 | 45.0000% | \$3,060,000.00 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | Senior Secured | *** | *** | \$8,936,405.55 | 50.0000% | \$4,468,202.77 |
| NAB Holdings LLC - Term Loan | NABHLLC_FTL | Loan | Senior Secured | B1 | B1 | \$9,452,506.61 | 45.0000% | \$4,253,627.98 |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | Senior Secured | Ca | Ca | \$1,042,770.88 | 45.0000% | \$469,246.89 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | Senior Secured | B3 | B3 | \$7,680,750.00 | 45.0000% | \$3,456,337.50 |
| 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 | SESACHLDSCO_FL | Loan | Senior Secured | B2 | B2 | \$8,107,163.52 | 45.0000% | \$3,648,223.58 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | Senior Secured | *** | *** | \$3,414,217.38 | 45.0000% | \$1,536,397.82 |

| Security | Security ID | Asset Type | Moody's Security Level | Moody's DP Rating | Moody's Rating | Principal Balance | Recovery Rate | Recovery Amount |
|---|---------------|------------|------------------------|-------------------|----------------|-------------------------|---------------|-------------------------|
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | Senior Secured | B2 | B2 | \$9,991,666.67 | 45.0000% | \$4,496,250.00 |
| Symphony Teleca Services Inc - Term Loan | SYMPTELSVC_TL | Loan | Senior Secured | B2 | B2 | \$9,500,000.00 | 45.0000% | \$4,275,000.00 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Loan | Senior Secured | B2 | B2 | \$9,500,000.00 | 45.0000% | \$4,275,000.00 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | Senior Secured | B3 | B3 | \$3,500,000.00 | 45.0000% | \$1,575,000.00 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | Senior Secured | Caa1 | Caa1 | \$9,300,000.00 | 45.0000% | \$4,185,000.00 |
| Senior Secured Loan - Differential = 0 Subtotal | | | | | | \$119,107,496.67 | | \$54,416,350.03 |
| Non-Senior Secured Loan - Differential = 0 | | | | | | | | |
| Arcent Technologies - Second Lien Initial Term Loan | ARCNTTCHN_STL | Loan | Second Lien | Caa1 | Caa1 | \$2,000,000.00 | 25.0000% | \$500,000.00 |
| 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 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | Second Lien | Caa2 | Caa2 | \$1,850,000.00 | 25.0000% | \$462,500.00 |
| 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 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | Second Lien | Caa1 | Caa1 | \$5,000,000.00 | 25.0000% | \$1,250,000.00 |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | Second Lien | *** | *** | \$8,000,000.00 | 25.0000% | \$2,000,000.00 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | Subordinated | Ca | Ca | \$142,822.00 | 25.0000% | \$35,705.50 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | Second Lien | Ca | Ca | \$726,389.80 | 25.0000% | \$181,597.45 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Second Lien | Caa1 | Caa1 | \$5,600,000.00 | 25.0000% | \$1,400,000.00 |
| Non-Senior Secured Loan - Differential = 0 Subtotal | | | | | | \$38,239,248.51 | | \$9,559,812.13 |
| Grand Total | | | | | | \$303,023,077.77 | | \$142,104,770.22 |

Minimum Weighted Average S&P Recovery Rate Test

| | |
|---|-------------|
| 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 |
| Weighted Average S&P Recovery Rate Test | PASS |

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

| | |
|--------------------------------|------------------|
| Class A-1 Note Rating | AAA |
| Principal Balance Total | \$303,023,077.77 |
| Recovery Amount Total | \$112,806,103.87 |
| Weighted Average Recovery Rate | 37.2% |
| Requirement | >= 32.00% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|----------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | No | Yes | Senior Secured | \$7,000,000.00 | 65.0000% | \$4,550,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | No | No | Senior Secured | \$1,895,492.76 | 65.0000% | \$1,232,070.29 |
| 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 | SYMPTLSVC_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 65.0000% | \$6,175,000.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$27,446,214.14 | | \$17,840,039.19 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_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 | \$9,405,000.00 | 50.0000% | \$4,702,500.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | No | No | Senior Secured | \$10,573,320.11 | 50.0000% | \$5,286,660.05 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | No | No | Senior Secured | \$9,452,506.61 | 50.0000% | \$4,726,253.31 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Loan | No | No | Senior Secured | \$9,440,625.00 | 50.0000% | \$4,720,312.50 |
| 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 | \$8,107,163.52 | 50.0000% | \$4,053,581.76 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 50.0000% | \$4,750,000.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | No | No | Senior Secured | \$9,120,000.00 | 50.0000% | \$4,560,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | No | No | Senior Secured | \$3,445,696.06 | 50.0000% | \$1,722,848.03 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$81,579,389.79 | | \$40,789,694.89 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Loan | No | Yes | Senior Secured | \$6,541,775.09 | 30.0000% | \$1,962,532.53 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | No | Yes | Senior Secured | \$499,164.59 | 30.0000% | \$149,749.38 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | No | No | Senior Secured | \$8,955,000.00 | 30.0000% | \$2,686,500.00 |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Loan | No | No | Senior Secured | \$9,402,518.80 | 30.0000% | \$2,820,755.64 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | No | No | Senior Secured | \$7,917,951.39 | 30.0000% | \$2,375,385.42 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | No | No | Senior Secured | \$9,452,500.00 | 30.0000% | \$2,835,750.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | No | Yes | Senior Secured | \$4,557,000.00 | 30.0000% | \$1,367,100.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | No | No | Senior Secured | \$4,283,700.00 | 30.0000% | \$1,285,110.00 |
| 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 | \$4,962,500.00 | 30.0000% | \$1,488,750.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | No | No | Senior Secured | \$9,504,180.00 | 30.0000% | \$2,851,254.00 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | No | No | Senior Secured | \$7,500,000.00 | 30.0000% | \$2,250,000.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | No | Yes | Senior Secured | \$3,414,217.38 | 30.0000% | \$1,024,265.21 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | No | No | Senior Secured | \$9,991,666.67 | 30.0000% | \$2,997,500.00 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | No | No | Senior Secured | \$6,633,000.00 | 30.0000% | \$1,989,900.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$102,551,579.45 | | \$30,765,473.84 |
| Asset Specific Recovery Rating 4 | | | | | | | | |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|--|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|-------------------------|
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | No | No | Senior Secured | \$7,980,000.00 | 20.0000% | \$1,596,000.00 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | No | No | Senior Secured | \$3,500,000.00 | 20.0000% | \$700,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$11,480,000.00 | | \$2,296,000.00 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| 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 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | No | No | Second Lien | \$1,850,000.00 | 2.0000% | \$37,000.00 |
| 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 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | No | No | Second Lien | \$5,000,000.00 | 2.0000% | \$100,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 2.0000% | \$112,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$29,370,036.71 | | \$587,400.73 |
| Group A Senior Secured Loans | | | | | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | No | No | Senior Secured | \$6,800,000.00 | 50.0000% | \$3,400,000.00 |
| Group A Senior Secured Loans Subtotal | | | | | | \$6,800,000.00 | | \$3,400,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | No | No | Senior Secured | \$1,683,281.25 | 45.0000% | \$757,476.56 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | No | No | Senior Secured | \$5,739,843.75 | 45.0000% | \$2,582,929.69 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | No | No | Senior Secured | \$9,480,000.00 | 45.0000% | \$4,266,000.00 |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$1,042,770.88 | 45.0000% | \$469,246.89 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | No | No | Senior Secured | \$7,680,750.00 | 45.0000% | \$3,456,337.50 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | No | No | Senior Secured | \$9,300,000.00 | 45.0000% | \$4,185,000.00 |
| Group B Senior Secured Loans Subtotal | | | | | | \$34,926,645.88 | | \$15,716,990.64 |
| Group B Senior unsecured loans and Second Lien Loans | | | | | | | | |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | No | No | Second Lien | \$8,000,000.00 | 16.0000% | \$1,280,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | No | No | Second Lien | \$726,389.80 | 16.0000% | \$116,222.37 |
| Group B Senior unsecured loans and Second Lien Loans Subtotal | | | | | | \$8,726,389.80 | | \$1,396,222.37 |
| Group B Subordinated loans | | | | | | | | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | No | No | Subordinated | \$142,822.00 | 10.0000% | \$14,282.20 |
| Group B Subordinated loans Subtotal | | | | | | \$142,822.00 | | \$14,282.20 |
| Grand Total | | | | | | \$303,023,077.77 | | \$112,806,103.87 |

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

| | |
|--------------------------------|------------------|
| Class B-1 Note Rating | AA |
| Principal Balance Total | \$303,023,077.77 |
| Recovery Amount Total | \$137,151,616.57 |
| Weighted Average Recovery Rate | 45.3% |
| Requirement | >= 39.00% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|----------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | No | Yes | Senior Secured | \$7,000,000.00 | 75.0000% | \$5,250,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | No | No | Senior Secured | \$1,895,492.76 | 75.0000% | \$1,421,619.57 |
| 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 | SYMPTLSVC_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 75.0000% | \$7,125,000.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$27,446,214.14 | | \$20,584,660.60 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| 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 | \$9,405,000.00 | 60.0000% | \$5,643,000.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | No | No | Senior Secured | \$10,573,320.11 | 60.0000% | \$6,343,992.07 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | No | No | Senior Secured | \$9,452,506.61 | 60.0000% | \$5,671,503.97 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Loan | No | No | Senior Secured | \$9,440,625.00 | 60.0000% | \$5,664,375.00 |
| 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 | \$8,107,163.52 | 60.0000% | \$4,864,298.11 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 60.0000% | \$5,700,000.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | No | No | Senior Secured | \$9,120,000.00 | 60.0000% | \$5,472,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | No | No | Senior Secured | \$3,445,696.06 | 60.0000% | \$2,067,417.64 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$81,579,389.79 | | \$48,947,633.87 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Loan | No | Yes | Senior Secured | \$6,541,775.09 | 40.0000% | \$2,616,710.04 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | No | Yes | Senior Secured | \$499,164.59 | 40.0000% | \$199,665.84 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | No | No | Senior Secured | \$8,955,000.00 | 40.0000% | \$3,582,000.00 |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Loan | No | No | Senior Secured | \$9,402,518.80 | 40.0000% | \$3,764,007.52 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | No | No | Senior Secured | \$7,917,951.39 | 40.0000% | \$3,167,180.56 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | No | No | Senior Secured | \$9,452,500.00 | 40.0000% | \$3,781,000.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | No | Yes | Senior Secured | \$4,557,000.00 | 40.0000% | \$1,822,800.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | No | No | Senior Secured | \$4,283,700.00 | 40.0000% | \$1,713,480.00 |
| 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 | \$4,962,500.00 | 40.0000% | \$1,985,000.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | No | No | Senior Secured | \$9,504,180.00 | 40.0000% | \$3,801,672.00 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | No | No | Senior Secured | \$7,500,000.00 | 40.0000% | \$3,000,000.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | No | Yes | Senior Secured | \$3,414,217.38 | 40.0000% | \$1,365,686.95 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | No | No | Senior Secured | \$9,991,666.67 | 40.0000% | \$3,996,666.67 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | No | No | Senior Secured | \$6,633,000.00 | 40.0000% | \$2,653,200.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$102,551,579.45 | | \$41,020,631.78 |
| Asset Specific Recovery Rating 4 | | | | | | | | |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|--|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|-------------------------|
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | No | No | Senior Secured | \$7,980,000.00 | 26.0000% | \$2,074,800.00 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | No | No | Senior Secured | \$3,500,000.00 | 26.0000% | \$910,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$11,480,000.00 | | \$2,984,800.00 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| 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 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | No | No | Second Lien | \$1,850,000.00 | 4.0000% | \$74,000.00 |
| 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 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | No | No | Second Lien | \$5,000,000.00 | 4.0000% | \$200,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 4.0000% | \$224,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$29,370,036.71 | | \$1,174,801.47 |
| Group A Senior Secured Loans | | | | | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | No | No | Senior Secured | \$6,800,000.00 | 55.0000% | \$3,740,000.00 |
| Group A Senior Secured Loans Subtotal | | | | | | \$6,800,000.00 | | \$3,740,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | No | No | Senior Secured | \$1,683,281.25 | 49.0000% | \$824,807.81 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | No | No | Senior Secured | \$5,739,843.75 | 49.0000% | \$2,812,523.44 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | No | No | Senior Secured | \$9,480,000.00 | 49.0000% | \$4,645,200.00 |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$1,042,770.88 | 49.0000% | \$510,957.73 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | No | No | Senior Secured | \$7,680,750.00 | 49.0000% | \$3,763,567.50 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | No | No | Senior Secured | \$9,300,000.00 | 49.0000% | \$4,557,000.00 |
| Group B Senior Secured Loans Subtotal | | | | | | \$34,926,645.88 | | \$17,114,056.48 |
| Group B Senior unsecured loans and Second Lien Loans | | | | | | | | |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | No | No | Second Lien | \$8,000,000.00 | 18.0000% | \$1,440,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | No | No | Second Lien | \$726,389.80 | 18.0000% | \$130,750.16 |
| Group B Senior unsecured loans and Second Lien Loans Subtotal | | | | | | \$8,726,389.80 | | \$1,570,750.16 |
| Group B Subordinated loans | | | | | | | | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | No | No | Subordinated | \$142,822.00 | 10.0000% | \$14,282.20 |
| Group B Subordinated loans Subtotal | | | | | | \$142,822.00 | | \$14,282.20 |
| Grand Total | | | | | | \$303,023,077.77 | | \$137,151,616.57 |

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

| | |
|--------------------------------|------------------|
| Class C-1 Note Rating | A |
| Principal Balance Total | \$303,023,077.77 |
| Recovery Amount Total | \$152,893,643.69 |
| Weighted Average Recovery Rate | 50.5% |
| Requirement | >= 44.25% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|----------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | No | Yes | Senior Secured | \$7,000,000.00 | 80.0000% | \$5,600,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | No | No | Senior Secured | \$1,895,492.76 | 80.0000% | \$1,516,394.20 |
| 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 | SYMTELSVC_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 80.0000% | \$7,600,000.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$27,446,214.14 | | \$21,956,971.31 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| 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 | \$9,405,000.00 | 66.0000% | \$6,207,300.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | No | No | Senior Secured | \$10,573,320.11 | 66.0000% | \$6,978,391.27 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | No | No | Senior Secured | \$9,452,506.61 | 66.0000% | \$6,238,654.36 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Loan | No | No | Senior Secured | \$9,440,625.00 | 66.0000% | \$6,230,812.50 |
| 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 | \$8,107,163.52 | 66.0000% | \$5,350,727.92 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 66.0000% | \$6,270,000.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | No | No | Senior Secured | \$9,120,000.00 | 66.0000% | \$6,019,200.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | No | No | Senior Secured | \$3,445,696.06 | 66.0000% | \$2,274,159.40 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$81,579,389.79 | | \$53,842,397.26 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Loan | No | Yes | Senior Secured | \$6,541,775.09 | 46.0000% | \$3,009,216.54 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | No | Yes | Senior Secured | \$499,164.59 | 46.0000% | \$229,615.71 |
| Arcent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | No | No | Senior Secured | \$8,955,000.00 | 46.0000% | \$4,119,300.00 |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Loan | No | No | Senior Secured | \$9,402,518.80 | 46.0000% | \$4,325,158.65 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | No | No | Senior Secured | \$7,917,951.39 | 46.0000% | \$3,642,257.64 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | No | No | Senior Secured | \$9,452,500.00 | 46.0000% | \$4,348,150.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | No | Yes | Senior Secured | \$4,557,000.00 | 46.0000% | \$2,096,220.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | No | No | Senior Secured | \$4,283,700.00 | 46.0000% | \$1,970,502.00 |
| 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 | \$4,962,500.00 | 46.0000% | \$2,282,750.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | No | No | Senior Secured | \$9,504,180.00 | 46.0000% | \$4,371,922.80 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | No | No | Senior Secured | \$7,500,000.00 | 46.0000% | \$3,450,000.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | No | Yes | Senior Secured | \$3,414,217.38 | 46.0000% | \$1,570,539.99 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | No | No | Senior Secured | \$9,991,666.67 | 46.0000% | \$4,596,166.67 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | No | No | Senior Secured | \$6,633,000.00 | 46.0000% | \$3,051,180.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$102,551,579.45 | | \$47,173,726.55 |
| Asset Specific Recovery Rating 4 | | | | | | | | |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|--|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|-------------------------|
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | No | No | Senior Secured | \$7,980,000.00 | 33.0000% | \$2,633,400.00 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | No | No | Senior Secured | \$3,500,000.00 | 33.0000% | \$1,155,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$11,480,000.00 | | \$3,788,400.00 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| 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 | 1STAMPYMT_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 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | No | No | Second Lien | \$1,850,000.00 | 6.0000% | \$111,000.00 |
| 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 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | No | No | Second Lien | \$5,000,000.00 | 6.0000% | \$300,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 6.0000% | \$336,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$29,370,036.71 | | \$1,762,202.20 |
| Group A Senior Secured Loans | | | | | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | No | No | Senior Secured | \$6,800,000.00 | 59.0000% | \$4,012,000.00 |
| Group A Senior Secured Loans Subtotal | | | | | | \$6,800,000.00 | | \$4,012,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | No | No | Senior Secured | \$1,683,281.25 | 53.0000% | \$892,139.06 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | No | No | Senior Secured | \$5,739,843.75 | 53.0000% | \$3,042,117.19 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | No | No | Senior Secured | \$9,480,000.00 | 53.0000% | \$5,024,400.00 |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$1,042,770.88 | 53.0000% | \$552,668.56 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | No | No | Senior Secured | \$7,680,750.00 | 53.0000% | \$4,070,797.50 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | No | No | Senior Secured | \$9,300,000.00 | 53.0000% | \$4,929,000.00 |
| Group B Senior Secured Loans Subtotal | | | | | | \$34,926,645.88 | | \$18,511,122.31 |
| Group B Senior unsecured loans and Second Lien Loans | | | | | | | | |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | No | No | Second Lien | \$8,000,000.00 | 21.0000% | \$1,680,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | No | No | Second Lien | \$726,389.80 | 21.0000% | \$152,541.86 |
| Group B Senior unsecured loans and Second Lien Loans Subtotal | | | | | | \$8,726,389.80 | | \$1,832,541.86 |
| Group B Subordinated loans | | | | | | | | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | No | No | Subordinated | \$142,822.00 | 10.0000% | \$14,282.20 |
| Group B Subordinated loans Subtotal | | | | | | \$142,822.00 | | \$14,282.20 |
| Grand Total | | | | | | \$303,023,077.77 | | \$152,893,643.69 |

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

| | |
|--------------------------------|------------------|
| Class D-1 Note Rating | BBB |
| Principal Balance Total | \$303,023,077.77 |
| Recovery Amount Total | \$170,711,446.97 |
| Weighted Average Recovery Rate | 56.3% |
| Requirement | >= 46.50% |
| RESULT | PASS |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|---|----------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|------------------------|
| Asset Specific Recovery Rating 1 | | | | | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | No | Yes | Senior Secured | \$7,000,000.00 | 85.0000% | \$5,950,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | No | No | Senior Secured | \$1,895,492.76 | 85.0000% | \$1,611,168.84 |
| 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 | SYMTELSVC_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 85.0000% | \$8,075,000.00 |
| Asset Specific Recovery Rating 1 Subtotal | | | | | | \$27,446,214.14 | | \$23,329,282.02 |
| Asset Specific Recovery Rating 2 | | | | | | | | |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_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 | \$9,405,000.00 | 73.0000% | \$6,865,650.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | No | No | Senior Secured | \$10,573,320.11 | 73.0000% | \$7,718,523.68 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | No | No | Senior Secured | \$9,452,506.61 | 73.0000% | \$6,900,329.83 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Loan | No | No | Senior Secured | \$9,440,625.00 | 73.0000% | \$6,891,656.25 |
| 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 | \$8,107,163.52 | 73.0000% | \$5,918,229.37 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Loan | No | No | Senior Secured | \$9,500,000.00 | 73.0000% | \$6,935,000.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | No | No | Senior Secured | \$9,120,000.00 | 73.0000% | \$6,657,600.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | No | No | Senior Secured | \$3,445,696.06 | 73.0000% | \$2,515,358.12 |
| Asset Specific Recovery Rating 2 Subtotal | | | | | | \$81,579,389.79 | | \$59,552,954.55 |
| Asset Specific Recovery Rating 3 | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Loan | No | Yes | Senior Secured | \$6,541,775.09 | 53.0000% | \$3,467,140.80 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | No | Yes | Senior Secured | \$499,164.59 | 53.0000% | \$264,557.23 |
| Arcent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | No | No | Senior Secured | \$8,955,000.00 | 53.0000% | \$4,746,150.00 |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Loan | No | No | Senior Secured | \$9,402,518.80 | 53.0000% | \$4,983,334.96 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | No | No | Senior Secured | \$7,917,951.39 | 53.0000% | \$4,196,514.24 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | No | No | Senior Secured | \$9,452,500.00 | 53.0000% | \$5,009,825.00 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | No | Yes | Senior Secured | \$4,557,000.00 | 53.0000% | \$2,415,210.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | No | No | Senior Secured | \$4,283,700.00 | 53.0000% | \$2,270,361.00 |
| 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 | \$4,962,500.00 | 53.0000% | \$2,630,125.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | No | No | Senior Secured | \$9,504,180.00 | 53.0000% | \$5,037,215.40 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | No | No | Senior Secured | \$7,500,000.00 | 53.0000% | \$3,975,000.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | No | Yes | Senior Secured | \$3,414,217.38 | 53.0000% | \$1,809,535.21 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | No | No | Senior Secured | \$9,991,666.67 | 53.0000% | \$5,295,583.33 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | No | No | Senior Secured | \$6,633,000.00 | 53.0000% | \$3,515,490.00 |
| Asset Specific Recovery Rating 3 Subtotal | | | | | | \$102,551,579.45 | | \$54,352,337.11 |
| Asset Specific Recovery Rating 4 | | | | | | | | |

| Description | Security ID | AssetType | First-Lien-Last-Out | Cov-Lite | S&P Security Level | Principal Balance | Recovery Rate | Recovery Amount |
|--|---------------|-----------|---------------------|----------|--------------------|-------------------------|---------------|-------------------------|
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | No | No | Senior Secured | \$7,980,000.00 | 39.0000% | \$3,112,200.00 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | No | No | Senior Secured | \$3,500,000.00 | 39.0000% | \$1,365,000.00 |
| Asset Specific Recovery Rating 4 Subtotal | | | | | | \$11,480,000.00 | | \$4,477,200.00 |
| Asset Specific Recovery Rating 6 | | | | | | | | |
| 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 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | No | No | Second Lien | \$1,850,000.00 | 8.0000% | \$148,000.00 |
| 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 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | No | No | Second Lien | \$5,000,000.00 | 8.0000% | \$400,000.00 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | No | No | Second Lien | \$5,600,000.00 | 8.0000% | \$448,000.00 |
| Asset Specific Recovery Rating 6 Subtotal | | | | | | \$29,370,036.71 | | \$2,349,602.94 |
| Group A Senior Secured Loans | | | | | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | No | No | Senior Secured | \$6,800,000.00 | 63.0000% | \$4,284,000.00 |
| Group A Senior Secured Loans Subtotal | | | | | | \$6,800,000.00 | | \$4,284,000.00 |
| Group B Senior Secured Loans | | | | | | | | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | No | No | Senior Secured | \$1,683,281.25 | 58.0000% | \$976,303.13 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | No | No | Senior Secured | \$5,739,843.75 | 58.0000% | \$3,329,109.38 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | No | No | Senior Secured | \$9,480,000.00 | 58.0000% | \$5,498,400.00 |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | No | No | Senior Secured | \$1,042,770.88 | 58.0000% | \$604,807.11 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | No | No | Senior Secured | \$7,680,750.00 | 58.0000% | \$4,454,835.00 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | No | No | Senior Secured | \$9,300,000.00 | 58.0000% | \$5,394,000.00 |
| Group B Senior Secured Loans Subtotal | | | | | | \$34,926,645.88 | | \$20,257,454.61 |
| Group B Senior unsecured loans and Second Lien Loans | | | | | | | | |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | No | No | Second Lien | \$8,000,000.00 | 24.0000% | \$1,920,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | No | No | Second Lien | \$726,389.80 | 24.0000% | \$174,333.55 |
| Group B Senior unsecured loans and Second Lien Loans Subtotal | | | | | | \$8,726,389.80 | | \$2,094,333.55 |
| Group B Subordinated loans | | | | | | | | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | No | No | Subordinated | \$142,822.00 | 10.0000% | \$14,282.20 |
| Group B Subordinated loans Subtotal | | | | | | \$142,822.00 | | \$14,282.20 |
| Grand Total | | | | | | \$303,023,077.77 | | \$170,711,446.97 |

Moody's Diversity Test

| | |
|----------------------|------------------|
| Aggregate Par Amount | \$303,023,078.14 |
| Issuer Count | 41 |
| Average Par Amount | \$7,390,806.78 |

| | |
|-------------------------|------|
| Diversity Score | 22 |
| Minimum Diversity Score | >=22 |
| Test Result: | PASS |

| Issuer | Par Amount | % Of Avg | Equivalent Unit Score | Industry Diversity Score |
|---|------------------------|----------|-----------------------|--------------------------|
| Aerospace & Defense | | | | |
| Novetta LLC | \$7,680,750.00 | 1.0392 | 1.0000 | |
| Aerospace & Defense Subtotal | \$7,680,750.00 | | 1.0000 | 1.0000 |
| Banking, Finance, Insurance & Real Estate | | | | |
| Ascensus Inc | \$9,402,518.80 | 1.2722 | 1.0000 | |
| First American Payment Systems | \$8,255,115.20 | 1.1169 | 1.0000 | |
| First Data Corp | \$9,050,721.38 | 1.2246 | 1.0000 | |
| NAB Holdings LLC | \$9,452,506.61 | 1.2790 | 1.0000 | |
| Total Merchant Services Inc | \$9,500,000.00 | 1.2854 | 1.0000 | |
| Banking, Finance, Insurance & Real Estate Subtotal | \$45,660,861.99 | | 5.0000 | 2.6667 |
| Beverage, Food & Tobacco | | | | |
| Albertson's LLC | \$7,000,000.00 | 0.9471 | 0.9471 | |
| Beverage, Food & Tobacco Subtotal | \$7,000,000.00 | | 0.9471 | 0.9000 |
| Consumer goods: Non-durable | | | | |
| ABB Con-Cise Optical Group LLC | \$6,541,775.09 | 0.8851 | 0.8851 | |
| Consumer goods: Non-durable Subtotal | \$6,541,775.09 | | 0.8851 | 0.9000 |
| Healthcare & Pharmaceuticals | | | | |
| Amneal Pharmaceuticals LLC | \$499,164.59 | 0.0675 | 0.0675 | |
| Healthcare & Pharmaceuticals Subtotal | \$499,164.59 | | 0.0675 | 0.1000 |
| High Tech Industries | | | | |
| Help Systems Holdings Inc | \$9,480,000.00 | 1.2827 | 1.0000 | |
| Serena Software Inc | \$9,500,000.00 | 1.2854 | 1.0000 | |
| Stratus Technologies Inc | \$9,991,666.67 | 1.3519 | 1.0000 | |
| Vision Solutions Inc | \$9,045,696.06 | 1.2239 | 1.0000 | |
| High Tech Industries Subtotal | \$38,017,362.73 | | 4.0000 | 2.3333 |
| Hotel, Gaming & Leisure | | | | |
| Topps Company (The) | \$6,633,000.00 | 0.8975 | 0.8975 | |
| Travel Leaders Group LLC | \$9,120,000.00 | 1.2340 | 1.0000 | |

| | | | | | |
|--|---|-------------------------|--------|---------------|----------------|
| | Hotel, Gaming & Leisure Subtotal | \$15,753,000.00 | | 1.8975 | 1.4500 |
| Media: Advertising, Printing & Publishing | | | | | |
| iEnergizer Limited | \$6,800,000.00 | 0.9201 | 0.9201 | | |
| Merrill Communications LLC | \$10,573,320.11 | 1.4306 | 1.0000 | | |
| Novitex Acquisition LLC | \$9,504,180.00 | 1.2859 | 1.0000 | | |
| Volume Holdings Inc | \$9,300,000.00 | 1.2583 | 1.0000 | | |
| | Media: Advertising, Printing & Publishing Subtotal | \$36,177,500.11 | | 3.9201 | 2.3000 |
| Media: Broadcasting & Subscription | | | | | |
| SESAC Holdco II LLC | \$8,107,163.52 | 1.0969 | 1.0000 | | |
| UniTek Global Services Inc | \$869,212.17 | 0.1176 | 0.1176 | | |
| | Media: Broadcasting & Subscription Subtotal | \$8,976,375.69 | | 1.1176 | 1.0500 |
| Retail | | | | | |
| NexTag Inc | \$1,042,770.88 | 0.1411 | 0.1411 | | |
| | Retail Subtotal | \$1,042,770.88 | | 0.1411 | 0.1000 |
| Services: Business | | | | | |
| Delteck Inc | \$4,557,000.00 | 0.6166 | 0.6166 | | |
| GlobalLogic Holdings Inc | \$9,405,000.00 | 1.2725 | 1.0000 | | |
| SourceHOV LLC | \$12,500,000.00 | 1.6913 | 1.0000 | | |
| STG-Fairway Acquisitions Inc | \$3,414,217.38 | 0.4620 | 0.4620 | | |
| Symphony Teleca Services Inc | \$9,500,000.00 | 1.2854 | 1.0000 | | |
| | Services: Business Subtotal | \$39,376,217.38 | | 4.0786 | 2.3667 |
| Services: Consumer | | | | | |
| Edmentum Inc | \$1,895,492.76 | 0.2565 | 0.2565 | | |
| Jackson Hewitt Inc | \$8,936,405.55 | 1.2091 | 1.0000 | | |
| Knowledge Universe Education LLC | \$4,962,500.00 | 0.6714 | 0.6714 | | |
| PGX Holdings Inc | \$9,440,625.00 | 1.2773 | 1.0000 | | |
| | Services: Consumer Subtotal | \$25,235,023.30 | | 2.9279 | 1.9500 |
| Telecommunications | | | | | |
| Aricent Technologies | \$10,955,000.00 | 1.4822 | 1.0000 | | |
| Birch Communications Inc | \$7,917,951.39 | 1.0713 | 1.0000 | | |
| ConvergeOne Holdings Corporation | \$9,452,500.00 | 1.2790 | 1.0000 | | |
| Global Tel Link Corp | \$4,000,000.00 | 0.5412 | 0.5412 | | |
| Integra Telecom Holdings Inc | \$6,133,700.00 | 0.8299 | 0.8299 | | |
| Securus Technologies Holdings Inc | \$5,700,000.00 | 0.7712 | 0.7712 | | |
| TeleGuam Holdings LLC | \$8,000,000.00 | 1.0824 | 1.0000 | | |
| US TelePacific Corp | \$3,500,000.00 | 0.4736 | 0.4736 | | |
| | Telecommunications Subtotal | \$55,659,151.39 | | 6.6159 | 3.1500 |
| Transportation: Cargo | | | | | |
| Capstone Logistics Acquisition Inc | \$7,980,000.00 | 1.0797 | 1.0000 | | |
| | Transportation: Cargo Subtotal | \$7,980,000.00 | | 1.0000 | 1.0000 |
| Utilities: Electric | | | | | |
| CRCI Holdings Inc | \$7,423,125.00 | 1.0044 | 1.0000 | | |
| | Utilities: Electric Subtotal | \$7,423,125.00 | | 1.0000 | 1.0000 |
| | Grand Total | \$303,023,078.14 | | | 22.2667 |

Weighted Average Life Test

| | |
|--|-------------|
| As of Date | 03-Feb-2015 |
| Reinvestment End Date | 25-Aug-2016 |
| Weighted Average Life | 4.60 |
| 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 | 6 |
| Requirement | <=5.5 |
| Result | PASS |

| 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-Mar-2015 | 0.15 | \$1,266.26 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 30-Jun-2015 | 0.4 | \$6,666.67 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 30-Sep-2015 | 0.65 | \$10,833.33 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 31-Dec-2015 | 0.91 | \$15,166.67 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 31-Mar-2016 | 1.16 | \$19,333.33 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 30-Jun-2016 | 1.41 | \$23,500.00 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 30-Sep-2016 | 1.66 | \$27,666.67 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 30-Dec-2016 | 1.91 | \$31,833.33 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 31-Mar-2017 | 2.16 | \$36,000.00 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 30-Jun-2017 | 2.41 | \$40,166.67 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 29-Sep-2017 | 2.65 | \$44,166.67 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 29-Dec-2017 | 2.9 | \$48,333.33 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 30-Mar-2018 | 3.15 | \$52,500.00 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 29-Jun-2018 | 3.4 | \$56,666.67 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 28-Sep-2018 | 3.65 | \$60,833.33 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$16,666.67 | 31-Dec-2018 | 3.91 | \$65,166.67 |
| ABB Con-Cise Optical Group LLC | Term B-1 Loan | \$6,283,333.34 | 06-Feb-2019 | 4.01 | \$25,196,166.68 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Jun-2015 | 0.4 | \$7,000.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Sep-2015 | 0.65 | \$11,375.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Dec-2015 | 0.91 | \$15,925.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Mar-2016 | 1.16 | \$20,300.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Jun-2016 | 1.41 | \$24,675.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Sep-2016 | 1.66 | \$29,050.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Dec-2016 | 1.91 | \$33,425.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Mar-2017 | 2.16 | \$37,800.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Jun-2017 | 2.41 | \$42,175.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 29-Sep-2017 | 2.65 | \$46,375.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 29-Dec-2017 | 2.9 | \$50,750.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Mar-2018 | 3.15 | \$55,125.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 29-Jun-2018 | 3.4 | \$59,500.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 28-Sep-2018 | 3.65 | \$63,875.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Dec-2018 | 3.91 | \$68,425.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 29-Mar-2019 | 4.15 | \$72,625.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 28-Jun-2019 | 4.4 | \$77,000.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Sep-2019 | 4.66 | \$81,550.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Dec-2019 | 4.91 | \$85,925.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Mar-2020 | 5.16 | \$90,300.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Jun-2020 | 5.41 | \$94,675.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|----------------------------|-------------------------------|---------------------|-------------|------------------|--------------------------------------|
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Sep-2020 | 5.66 | \$99,050.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Dec-2020 | 5.91 | \$103,425.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 31-Mar-2021 | 6.16 | \$107,800.00 |
| Albertson's LLC | Term B-4 Loan | \$17,500.00 | 30-Jun-2021 | 6.41 | \$112,175.00 |
| Albertson's LLC | Term B-4 Loan | \$6,562,500.00 | 25-Aug-2021 | 6.56 | \$43,050,000.00 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Apr-2015 | 0.16 | \$502.94 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Jul-2015 | 0.41 | \$1,288.78 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Oct-2015 | 0.66 | \$2,074.61 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Jan-2016 | 0.91 | \$2,860.45 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Apr-2016 | 1.16 | \$3,646.29 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Jul-2016 | 1.41 | \$4,432.13 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 03-Oct-2016 | 1.67 | \$5,249.40 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 02-Jan-2017 | 1.92 | \$6,035.24 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 03-Apr-2017 | 2.16 | \$6,789.64 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 03-Jul-2017 | 2.41 | \$7,575.48 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 02-Oct-2017 | 2.66 | \$8,361.32 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Jan-2018 | 2.91 | \$9,147.16 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 02-Apr-2018 | 3.16 | \$9,933.00 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 02-Jul-2018 | 3.41 | \$10,718.84 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Oct-2018 | 3.66 | \$11,504.67 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Jan-2019 | 3.91 | \$12,290.51 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Apr-2019 | 4.16 | \$13,076.35 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Jul-2019 | 4.41 | \$13,862.19 |
| Amneal Pharmaceuticals LLC | Term Loan | \$3,143.35 | 01-Oct-2019 | 4.66 | \$14,648.03 |
| Amneal Pharmaceuticals LLC | Term Loan | \$439,440.87 | 01-Nov-2019 | 4.75 | \$2,087,344.12 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Mar-2015 | 0.15 | \$3,375.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Jun-2015 | 0.4 | \$9,000.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Sep-2015 | 0.65 | \$14,625.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Dec-2015 | 0.91 | \$20,475.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Mar-2016 | 1.16 | \$26,100.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Jun-2016 | 1.41 | \$31,725.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Sep-2016 | 1.66 | \$37,350.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Dec-2016 | 1.91 | \$42,975.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Mar-2017 | 2.16 | \$48,600.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Jun-2017 | 2.41 | \$54,225.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 29-Sep-2017 | 2.65 | \$59,825.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 29-Dec-2017 | 2.9 | \$65,250.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Mar-2018 | 3.15 | \$70,875.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 29-Jun-2018 | 3.4 | \$76,500.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 28-Sep-2018 | 3.65 | \$82,125.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Dec-2018 | 3.91 | \$87,975.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 29-Mar-2019 | 4.15 | \$93,375.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 28-Jun-2019 | 4.4 | \$99,000.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Sep-2019 | 4.66 | \$104,850.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Dec-2019 | 4.91 | \$110,475.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Mar-2020 | 5.16 | \$116,100.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Jun-2020 | 5.41 | \$121,725.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 30-Sep-2020 | 5.66 | \$127,350.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Dec-2020 | 5.91 | \$132,975.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$22,500.00 | 31-Mar-2021 | 6.16 | \$138,600.00 |
| Aricent Technologies | First Lien Initial Term Loan | \$8,392,500.00 | 14-Apr-2021 | 6.2 | \$52,033,500.00 |
| Aricent Technologies | Second Lien Initial Term Loan | \$2,000,000.00 | 14-Apr-2022 | 7.2 | \$14,400,000.00 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 31-Mar-2015 | 0.15 | \$3,561.56 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Jun-2015 | 0.4 | \$9,497.49 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------------|------------------------------|---------------------|-------------|------------------|--------------------------------------|
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Sep-2015 | 0.65 | \$15,433.43 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 31-Dec-2015 | 0.91 | \$21,606.80 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 31-Mar-2016 | 1.16 | \$27,542.73 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Jun-2016 | 1.41 | \$33,478.67 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Sep-2016 | 1.66 | \$39,414.60 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Dec-2016 | 1.91 | \$45,350.53 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 31-Mar-2017 | 2.16 | \$51,286.47 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Jun-2017 | 2.41 | \$57,222.40 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 29-Sep-2017 | 2.65 | \$62,920.90 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 29-Dec-2017 | 2.9 | \$68,856.83 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Mar-2018 | 3.15 | \$74,792.76 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 29-Jun-2018 | 3.4 | \$80,728.70 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 28-Sep-2018 | 3.65 | \$86,664.63 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 31-Dec-2018 | 3.91 | \$92,838.00 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 29-Mar-2019 | 4.15 | \$98,536.50 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 28-Jun-2019 | 4.4 | \$104,472.43 |
| Ascensus Inc | First Lien Initial Term Loan | \$23,743.73 | 30-Sep-2019 | 4.66 | \$110,645.80 |
| Ascensus Inc | First Lien Initial Term Loan | \$8,951,387.84 | 02-Dec-2019 | 4.83 | \$43,235,203.29 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 31-Mar-2015 | 0.15 | \$7,469.77 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 30-Jun-2015 | 0.4 | \$19,919.37 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 30-Sep-2015 | 0.65 | \$32,368.98 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 31-Dec-2015 | 0.91 | \$45,316.58 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 31-Mar-2016 | 1.16 | \$57,766.19 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 30-Jun-2016 | 1.41 | \$70,215.80 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 30-Sep-2016 | 1.66 | \$82,665.40 |
| Birch Communications Inc | Term Loan | \$49,798.44 | 30-Dec-2016 | 1.91 | \$95,115.01 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 31-Mar-2017 | 2.16 | \$215,129.25 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 30-Jun-2017 | 2.41 | \$240,028.46 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 29-Sep-2017 | 2.65 | \$263,931.71 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 29-Dec-2017 | 2.9 | \$288,830.93 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 30-Mar-2018 | 3.15 | \$313,730.15 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 29-Jun-2018 | 3.4 | \$338,629.37 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 28-Sep-2018 | 3.65 | \$363,528.59 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 31-Dec-2018 | 3.91 | \$389,423.77 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 29-Mar-2019 | 4.15 | \$413,327.02 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 28-Jun-2019 | 4.4 | \$438,226.24 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 30-Sep-2019 | 4.66 | \$464,121.43 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 31-Dec-2019 | 4.91 | \$489,020.65 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 31-Mar-2020 | 5.16 | \$513,919.86 |
| Birch Communications Inc | Term Loan | \$99,596.87 | 30-Jun-2020 | 5.41 | \$538,819.08 |
| Birch Communications Inc | Term Loan | \$6,125,207.68 | 17-Jul-2020 | 5.45 | \$33,382,381.85 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 17-Apr-2015 | 0.2 | \$4,000.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 10-Jul-2015 | 0.43 | \$8,600.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 02-Oct-2015 | 0.66 | \$13,200.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 25-Dec-2015 | 0.89 | \$17,800.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 15-Apr-2016 | 1.2 | \$24,000.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 08-Jul-2016 | 1.43 | \$28,600.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 30-Sep-2016 | 1.66 | \$33,200.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 30-Dec-2016 | 1.91 | \$38,200.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 21-Apr-2017 | 2.21 | \$44,200.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 14-Jul-2017 | 2.44 | \$48,800.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 06-Oct-2017 | 2.67 | \$53,400.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 29-Dec-2017 | 2.9 | \$58,000.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 20-Apr-2018 | 3.21 | \$64,200.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------------|------------------------------|---------------------|-------------|------------------|--------------------------------------|
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 13-Jul-2018 | 3.44 | \$68,800.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 05-Oct-2018 | 3.67 | \$73,400.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 28-Dec-2018 | 3.9 | \$78,000.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 19-Apr-2019 | 4.21 | \$84,200.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 12-Jul-2019 | 4.44 | \$88,800.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 04-Oct-2019 | 4.67 | \$93,400.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 27-Dec-2019 | 4.9 | \$98,000.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 17-Apr-2020 | 5.21 | \$104,200.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 10-Jul-2020 | 5.44 | \$108,800.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 02-Oct-2020 | 5.67 | \$113,400.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 25-Dec-2020 | 5.9 | \$118,000.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 16-Apr-2021 | 6.2 | \$124,000.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$20,000.00 | 09-Jul-2021 | 6.43 | \$128,600.00 |
| Capstone Logistics Acquisition Inc | First Lien Term Loan | \$7,460,000.00 | 07-Oct-2021 | 6.68 | \$49,832,800.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 31-Mar-2015 | 0.15 | \$3,562.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 30-Jun-2015 | 0.4 | \$9,500.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 30-Sep-2015 | 0.65 | \$15,437.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 31-Dec-2015 | 0.91 | \$21,612.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 31-Mar-2016 | 1.16 | \$27,550.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 30-Jun-2016 | 1.41 | \$33,487.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 30-Sep-2016 | 1.66 | \$39,425.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 30-Dec-2016 | 1.91 | \$45,362.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 31-Mar-2017 | 2.16 | \$51,300.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 30-Jun-2017 | 2.41 | \$57,237.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 29-Sep-2017 | 2.65 | \$62,937.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 29-Dec-2017 | 2.9 | \$68,875.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 30-Mar-2018 | 3.15 | \$74,812.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 29-Jun-2018 | 3.4 | \$80,750.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 28-Sep-2018 | 3.65 | \$86,687.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 31-Dec-2018 | 3.91 | \$92,862.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 29-Mar-2019 | 4.15 | \$98,562.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 28-Jun-2019 | 4.4 | \$104,500.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 28-Sep-2019 | 4.65 | \$110,437.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 31-Dec-2019 | 4.91 | \$116,612.50 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$23,750.00 | 31-Mar-2020 | 5.16 | \$122,550.00 |
| ConvergeOne Holdings Corporation | First Lien Initial Term Loan | \$8,953,750.00 | 17-Jun-2020 | 5.37 | \$48,081,637.50 |
| CRCI Holdings Inc | Delayed Draw Term Loan | \$1,683,281.25 | 10-Jul-2019 | 4.43 | \$7,456,935.94 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 31-Mar-2015 | 0.15 | \$2,179.69 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 30-Jun-2015 | 0.4 | \$5,812.50 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 30-Sep-2015 | 0.65 | \$9,445.31 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 31-Dec-2015 | 0.91 | \$13,223.44 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 31-Mar-2016 | 1.16 | \$16,856.25 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 30-Jun-2016 | 1.41 | \$20,489.06 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 30-Sep-2016 | 1.66 | \$24,121.88 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 30-Dec-2016 | 1.91 | \$27,754.69 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 31-Mar-2017 | 2.16 | \$31,387.50 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 30-Jun-2017 | 2.41 | \$35,020.31 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 29-Sep-2017 | 2.65 | \$38,507.81 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 29-Dec-2017 | 2.9 | \$42,140.63 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 30-Mar-2018 | 3.15 | \$45,773.44 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 29-Jun-2018 | 3.4 | \$49,406.25 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 28-Sep-2018 | 3.65 | \$53,039.06 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 31-Dec-2018 | 3.91 | \$56,817.19 |
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 29-Mar-2019 | 4.15 | \$60,304.69 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|--------------------------------|-----------------------------|---------------------|-------------|------------------|--------------------------------------|
| CRCI Holdings Inc | Dollar Term Loan | \$14,531.25 | 28-Jun-2019 | 4.4 | \$63,937.50 |
| CRCI Holdings Inc | Dollar Term Loan | \$5,478,281.25 | 10-Jul-2019 | 4.43 | \$24,268,785.94 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2015 | 0.15 | \$1,743.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2015 | 0.4 | \$4,650.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2015 | 0.65 | \$7,556.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Dec-2015 | 0.91 | \$10,578.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2016 | 1.16 | \$13,485.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2016 | 1.41 | \$16,391.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2016 | 1.66 | \$19,297.50 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Dec-2016 | 1.91 | \$22,203.75 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2017 | 2.16 | \$25,110.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2017 | 2.41 | \$28,016.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2017 | 2.66 | \$30,922.50 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 29-Dec-2017 | 2.9 | \$33,712.50 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 31-Mar-2018 | 3.16 | \$36,735.00 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Jun-2018 | 3.41 | \$39,641.25 |
| Deltek Inc | First Lien Term Loan | \$11,625.00 | 30-Sep-2018 | 3.66 | \$42,547.50 |
| Deltek Inc | First Lien Term Loan | \$4,382,625.00 | 10-Oct-2018 | 3.68 | \$16,128,059.99 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 31-Mar-2015 | 0.15 | \$719.81 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 30-Jun-2015 | 0.4 | \$1,919.49 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 30-Sep-2015 | 0.65 | \$3,119.17 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 31-Dec-2015 | 0.91 | \$4,366.83 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 31-Mar-2016 | 1.16 | \$5,566.51 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 30-Jun-2016 | 1.41 | \$6,766.19 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 30-Sep-2016 | 1.66 | \$7,965.87 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 30-Dec-2016 | 1.91 | \$9,165.55 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 31-Mar-2017 | 2.16 | \$10,365.23 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 30-Jun-2017 | 2.41 | \$11,564.91 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 29-Sep-2017 | 2.65 | \$12,716.60 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 29-Dec-2017 | 2.9 | \$13,916.28 |
| Edmentum Inc | First Lien Term Loan | \$4,798.72 | 30-Mar-2018 | 3.15 | \$15,115.95 |
| Edmentum Inc | First Lien Term Loan | \$1,833,109.45 | 17-May-2018 | 3.28 | \$6,012,599.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 31-Mar-2015 | 0.15 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Jun-2015 | 0.4 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Sep-2015 | 0.65 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 31-Dec-2015 | 0.91 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 31-Mar-2016 | 1.16 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Jun-2016 | 1.41 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Sep-2016 | 1.66 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Dec-2016 | 1.91 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 31-Mar-2017 | 2.16 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Jun-2017 | 2.41 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 29-Sep-2017 | 2.65 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 29-Dec-2017 | 2.9 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Mar-2018 | 3.15 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 29-Jun-2018 | 3.4 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$0.00 | 30-Sep-2018 | 3.66 | \$0.00 |
| First American Payment Systems | First Lien Term Loan | \$3,035,078.49 | 12-Oct-2018 | 3.69 | \$11,199,439.62 |
| First American Payment Systems | Second Lien Term Loan | \$5,220,036.71 | 12-Apr-2019 | 4.19 | \$21,871,953.82 |
| First Data Corp | 2021 Extended USD Term Loan | \$9,050,721.38 | 24-Mar-2021 | 6.14 | \$55,571,429.27 |
| Global Tel Link Corp | Second Lien Term Loan | \$4,000,000.00 | 23-Nov-2020 | 5.81 | \$23,240,000.00 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 31-Mar-2015 | 0.15 | \$3,562.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 30-Jun-2015 | 0.4 | \$9,500.00 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 30-Sep-2015 | 0.65 | \$15,437.50 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------|------------------------------|---------------------|-------------|------------------|--------------------------------------|
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 31-Dec-2015 | 0.91 | \$21,612.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 31-Mar-2016 | 1.16 | \$27,550.00 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 30-Jun-2016 | 1.41 | \$33,487.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 30-Sep-2016 | 1.66 | \$39,425.00 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 30-Dec-2016 | 1.91 | \$45,362.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 31-Mar-2017 | 2.16 | \$51,300.00 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 30-Jun-2017 | 2.41 | \$57,237.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 29-Sep-2017 | 2.65 | \$62,937.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 29-Dec-2017 | 2.9 | \$68,875.00 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 30-Mar-2018 | 3.15 | \$74,812.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 29-Jun-2018 | 3.4 | \$80,750.00 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 28-Sep-2018 | 3.65 | \$86,687.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 31-Dec-2018 | 3.91 | \$92,862.50 |
| GlobalLogic Holdings Inc | Term Loan | \$23,750.00 | 29-Mar-2019 | 4.15 | \$98,562.50 |
| GlobalLogic Holdings Inc | Term Loan | \$9,001,250.00 | 31-May-2019 | 4.32 | \$38,885,400.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Mar-2015 | 0.15 | \$3,600.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Jun-2015 | 0.4 | \$9,600.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Sep-2015 | 0.65 | \$15,600.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Dec-2015 | 0.91 | \$21,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Mar-2016 | 1.16 | \$27,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Jun-2016 | 1.41 | \$33,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Sep-2016 | 1.66 | \$39,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Dec-2016 | 1.91 | \$45,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Mar-2017 | 2.16 | \$51,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Jun-2017 | 2.41 | \$57,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Sep-2017 | 2.66 | \$63,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Dec-2017 | 2.91 | \$69,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Mar-2018 | 3.16 | \$75,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Jun-2018 | 3.41 | \$81,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 30-Sep-2018 | 3.66 | \$87,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Dec-2018 | 3.91 | \$93,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$24,000.00 | 31-Mar-2019 | 4.16 | \$99,840.00 |
| Help Systems Holdings Inc | First Lien Initial Term Loan | \$9,072,000.00 | 28-Jun-2019 | 4.4 | \$39,916,800.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 31-Mar-2015 | 0.15 | \$30,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 30-Jun-2015 | 0.4 | \$80,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 30-Sep-2015 | 0.65 | \$130,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 31-Dec-2015 | 0.91 | \$182,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 31-Mar-2016 | 1.16 | \$232,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 30-Jun-2016 | 1.41 | \$282,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 30-Sep-2016 | 1.66 | \$332,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 30-Dec-2016 | 1.91 | \$382,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 31-Mar-2017 | 2.16 | \$432,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 30-Jun-2017 | 2.41 | \$482,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 29-Sep-2017 | 2.65 | \$530,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 29-Dec-2017 | 2.9 | \$580,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 30-Mar-2018 | 3.15 | \$630,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 29-Jun-2018 | 3.4 | \$680,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 28-Sep-2018 | 3.65 | \$730,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 31-Dec-2018 | 3.91 | \$782,000.00 |
| iEnergizer Limited | Term Loan | \$200,000.00 | 29-Mar-2019 | 4.15 | \$830,000.00 |
| iEnergizer Limited | Term Loan | \$3,400,000.00 | 01-May-2019 | 4.24 | \$14,416,000.00 |
| Integra Telecom Holdings Inc | Second Lien Initial Loan | \$1,850,000.00 | 21-Feb-2020 | 5.05 | \$9,342,500.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 31-Mar-2015 | 0.15 | \$1,635.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 30-Jun-2015 | 0.4 | \$4,360.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|----------------------------------|--------------------------|---------------------|-------------|------------------|--------------------------------------|
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 30-Sep-2015 | 0.65 | \$7,085.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 31-Dec-2015 | 0.91 | \$9,919.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 31-Mar-2016 | 1.16 | \$12,644.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 30-Jun-2016 | 1.41 | \$15,369.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 30-Sep-2016 | 1.66 | \$18,094.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 30-Dec-2016 | 1.91 | \$20,819.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 31-Mar-2017 | 2.16 | \$23,544.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 30-Jun-2017 | 2.41 | \$26,269.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 29-Sep-2017 | 2.65 | \$28,885.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 29-Dec-2017 | 2.9 | \$31,610.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 30-Mar-2018 | 3.15 | \$34,335.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 29-Jun-2018 | 3.4 | \$37,060.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 28-Sep-2018 | 3.65 | \$39,785.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$10,900.00 | 31-Dec-2018 | 3.91 | \$42,619.00 |
| Integra Telecom Holdings Inc | Term B Loan | \$4,109,300.00 | 22-Feb-2019 | 4.05 | \$16,642,665.00 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$796,313.37 | 30-Apr-2015 | 0.24 | \$191,115.21 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$796,313.37 | 29-Apr-2016 | 1.24 | \$987,428.57 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$796,313.37 | 28-Apr-2017 | 2.23 | \$1,775,778.81 |
| Jackson Hewitt Inc | Senior Secured Term Loan | \$6,547,465.45 | 16-Oct-2017 | 2.7 | \$17,678,156.72 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Mar-2015 | 0.15 | \$1,875.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Jun-2015 | 0.4 | \$5,000.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Sep-2015 | 0.65 | \$8,125.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Dec-2015 | 0.91 | \$11,375.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Mar-2016 | 1.16 | \$14,500.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Jun-2016 | 1.41 | \$17,625.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Sep-2016 | 1.66 | \$20,750.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Dec-2016 | 1.91 | \$23,875.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Mar-2017 | 2.16 | \$27,000.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Jun-2017 | 2.41 | \$30,125.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 29-Sep-2017 | 2.65 | \$33,125.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 29-Dec-2017 | 2.9 | \$36,250.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Mar-2018 | 3.15 | \$39,375.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 29-Jun-2018 | 3.4 | \$42,500.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 28-Sep-2018 | 3.65 | \$45,625.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Dec-2018 | 3.91 | \$48,875.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 29-Mar-2019 | 4.15 | \$51,875.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 28-Jun-2019 | 4.4 | \$55,000.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Sep-2019 | 4.66 | \$58,250.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Dec-2019 | 4.91 | \$61,375.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Mar-2020 | 5.16 | \$64,500.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Jun-2020 | 5.41 | \$67,625.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 30-Sep-2020 | 5.66 | \$70,750.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$12,500.00 | 31-Dec-2020 | 5.91 | \$73,875.00 |
| Knowledge Universe Education LLC | Initial Term Loan | \$4,662,500.00 | 18-Mar-2021 | 6.12 | \$28,534,500.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 30-Apr-2015 | 0.24 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 31-Jul-2015 | 0.49 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 30-Oct-2015 | 0.74 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 29-Jan-2016 | 0.99 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 29-Apr-2016 | 1.24 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 29-Jul-2016 | 1.48 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 31-Oct-2016 | 1.74 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 31-Jan-2017 | 1.99 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 28-Apr-2017 | 2.23 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 31-Jul-2017 | 2.49 | \$0.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|----------------------------|-------------------|---------------------|-------------|------------------|--------------------------------------|
| Merrill Communications LLC | Term Loan | \$0.00 | 31-Oct-2017 | 2.74 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$0.00 | 31-Jan-2018 | 2.99 | \$0.00 |
| Merrill Communications LLC | Term Loan | \$10,573,320.11 | 08-Mar-2018 | 3.09 | \$32,671,559.14 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Mar-2015 | 0.15 | \$3,165.79 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Jun-2015 | 0.4 | \$8,442.09 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Sep-2015 | 0.65 | \$13,718.40 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Dec-2015 | 0.91 | \$19,205.76 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Mar-2016 | 1.16 | \$24,482.07 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Jun-2016 | 1.41 | \$29,758.38 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Sep-2016 | 1.66 | \$35,034.69 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Dec-2016 | 1.91 | \$40,311.00 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Mar-2017 | 2.16 | \$45,587.31 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Jun-2017 | 2.41 | \$50,863.61 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 29-Sep-2017 | 2.65 | \$55,928.87 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 29-Dec-2017 | 2.9 | \$61,205.18 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Mar-2018 | 3.15 | \$66,481.49 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 29-Jun-2018 | 3.4 | \$71,757.80 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 28-Sep-2018 | 3.65 | \$77,034.10 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Dec-2018 | 3.91 | \$82,521.46 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 29-Mar-2019 | 4.15 | \$87,586.72 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 28-Jun-2019 | 4.4 | \$92,863.03 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Sep-2019 | 4.66 | \$98,350.39 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Dec-2019 | 4.91 | \$103,626.70 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Mar-2020 | 5.16 | \$108,903.01 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Jun-2020 | 5.41 | \$114,179.32 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 30-Sep-2020 | 5.66 | \$119,455.62 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Dec-2020 | 5.91 | \$124,731.93 |
| NAB Holdings LLC | Term Loan | \$21,105.23 | 31-Mar-2021 | 6.16 | \$130,008.24 |
| NAB Holdings LLC | Term Loan | \$8,924,875.77 | 21-May-2021 | 6.3 | \$56,226,717.32 |
| NexTag Inc | Common Stock | | | | |
| NexTag Inc | Term Loan Non-PIK | \$272,720.88 | 31-Mar-2015 | 0.15 | \$40,908.13 |
| NexTag Inc | Term Loan Non-PIK | \$272,720.88 | 30-Jun-2015 | 0.4 | \$109,088.35 |
| NexTag Inc | Term Loan Non-PIK | \$272,720.88 | 30-Sep-2015 | 0.65 | \$177,268.57 |
| NexTag Inc | Term Loan Non-PIK | \$35,801.49 | 28-Jan-2016 | 0.98 | \$35,085.46 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Mar-2015 | 0.15 | \$2,887.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Jun-2015 | 0.4 | \$7,700.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Sep-2015 | 0.65 | \$12,512.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Dec-2015 | 0.91 | \$17,517.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Mar-2016 | 1.16 | \$22,330.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Jun-2016 | 1.41 | \$27,142.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Sep-2016 | 1.66 | \$31,955.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Dec-2016 | 1.91 | \$36,767.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Mar-2017 | 2.16 | \$41,580.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Jun-2017 | 2.41 | \$46,392.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Sep-2017 | 2.66 | \$51,205.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Dec-2017 | 2.91 | \$56,017.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Mar-2018 | 3.16 | \$60,830.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Jun-2018 | 3.41 | \$65,642.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Sep-2018 | 3.66 | \$70,455.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Dec-2018 | 3.91 | \$75,267.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Mar-2019 | 4.16 | \$80,080.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Jun-2019 | 4.41 | \$84,892.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Sep-2019 | 4.66 | \$89,705.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Dec-2019 | 4.91 | \$94,517.50 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|-----------------------------------|---------------------------------|---------------------|-------------|------------------|--------------------------------------|
| Novetta LLC | Initial Term Loan | \$19,250.00 | 31-Mar-2020 | 5.16 | \$99,330.00 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Jun-2020 | 5.41 | \$104,142.50 |
| Novetta LLC | Initial Term Loan | \$19,250.00 | 30-Sep-2020 | 5.66 | \$108,955.00 |
| Novetta LLC | Initial Term Loan | \$7,238,000.00 | 02-Oct-2020 | 5.67 | \$41,039,460.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$23,820.00 | 31-Mar-2015 | 0.15 | \$3,573.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$23,820.00 | 30-Jun-2015 | 0.4 | \$9,528.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Sep-2015 | 0.65 | \$38,707.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 31-Dec-2015 | 0.91 | \$54,190.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 31-Mar-2016 | 1.16 | \$69,078.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Jun-2016 | 1.41 | \$83,965.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Sep-2016 | 1.66 | \$98,853.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Dec-2016 | 1.91 | \$113,740.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 31-Mar-2017 | 2.16 | \$128,628.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Jun-2017 | 2.41 | \$143,515.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 29-Sep-2017 | 2.65 | \$157,807.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 29-Dec-2017 | 2.9 | \$172,695.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Mar-2018 | 3.15 | \$187,582.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 29-Jun-2018 | 3.4 | \$202,470.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 28-Sep-2018 | 3.65 | \$217,357.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 31-Dec-2018 | 3.91 | \$232,840.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 29-Mar-2019 | 4.15 | \$247,132.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 28-Jun-2019 | 4.4 | \$262,020.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Sep-2019 | 4.66 | \$277,503.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 31-Dec-2019 | 4.91 | \$292,390.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 31-Mar-2020 | 5.16 | \$307,278.00 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$59,550.00 | 30-Jun-2020 | 5.41 | \$322,165.50 |
| Novitex Acquisition LLC | First Lien Tranche B2 Term Loan | \$8,265,540.00 | 07-Jul-2020 | 5.43 | \$44,881,882.20 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Mar-2015 | 0.15 | \$8,906.25 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Jun-2015 | 0.4 | \$23,750.00 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Sep-2015 | 0.65 | \$38,593.75 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Dec-2015 | 0.91 | \$54,031.25 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Mar-2016 | 1.16 | \$68,875.00 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Jun-2016 | 1.41 | \$83,718.75 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Sep-2016 | 1.66 | \$98,562.50 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Dec-2016 | 1.91 | \$113,406.25 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Mar-2017 | 2.16 | \$128,250.00 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Jun-2017 | 2.41 | \$143,093.75 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Sep-2017 | 2.66 | \$157,937.50 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Dec-2017 | 2.91 | \$172,781.25 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Mar-2018 | 3.16 | \$187,625.00 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Jun-2018 | 3.41 | \$202,468.75 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Sep-2018 | 3.66 | \$217,312.50 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Dec-2018 | 3.91 | \$232,156.25 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Mar-2019 | 4.16 | \$247,000.00 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Jun-2019 | 4.41 | \$261,843.75 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Sep-2019 | 4.66 | \$276,687.50 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Dec-2019 | 4.91 | \$291,531.25 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 31-Mar-2020 | 5.16 | \$306,375.00 |
| PGX Holdings Inc | First Lien Term B Loan | \$59,375.00 | 30-Jun-2020 | 5.41 | \$321,218.75 |
| PGX Holdings Inc | First Lien Term B Loan | \$8,134,375.00 | 29-Sep-2020 | 5.66 | \$46,040,562.50 |
| Securus Technologies Holdings Inc | Second Lien Initial Term Loan | \$5,700,000.00 | 30-Apr-2021 | 6.24 | \$35,568,000.00 |
| Serena Software Inc | Term Loan | \$237,500.00 | 04-Feb-2015 | 0 | \$0.00 |
| Serena Software Inc | Term Loan | \$237,500.00 | 05-May-2015 | 0.25 | \$59,375.00 |
| Serena Software Inc | Term Loan | \$356,250.00 | 03-Feb-2016 | 1 | \$356,250.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------|------------------------|---------------------|-------------|------------------|--------------------------------------|
| Serena Software Inc | Term Loan | \$356,250.00 | 04-May-2016 | 1.25 | \$445,312.50 |
| Serena Software Inc | Term Loan | \$356,250.00 | 03-Feb-2017 | 2 | \$712,500.00 |
| Serena Software Inc | Term Loan | \$356,250.00 | 03-May-2017 | 2.25 | \$801,562.50 |
| Serena Software Inc | Term Loan | \$356,250.00 | 05-Feb-2018 | 3.01 | \$1,072,312.50 |
| Serena Software Inc | Term Loan | \$356,250.00 | 03-May-2018 | 3.25 | \$1,157,812.50 |
| Serena Software Inc | Term Loan | \$356,250.00 | 05-Feb-2019 | 4.01 | \$1,428,562.50 |
| Serena Software Inc | Term Loan | \$356,250.00 | 03-May-2019 | 4.25 | \$1,514,062.50 |
| Serena Software Inc | Term Loan | \$356,250.00 | 05-Feb-2020 | 5.01 | \$1,784,812.50 |
| Serena Software Inc | Term Loan | \$5,818,750.00 | 14-Apr-2020 | 5.2 | \$30,257,500.00 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 31-Mar-2015 | 0.15 | \$3,107.08 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 30-Jun-2015 | 0.4 | \$8,285.54 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 30-Sep-2015 | 0.65 | \$13,464.00 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 31-Dec-2015 | 0.91 | \$18,849.60 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 31-Mar-2016 | 1.16 | \$24,028.06 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 30-Jun-2016 | 1.41 | \$29,206.53 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 30-Sep-2016 | 1.66 | \$34,384.99 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 30-Dec-2016 | 1.91 | \$39,563.45 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 31-Mar-2017 | 2.16 | \$44,741.91 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 30-Jun-2017 | 2.41 | \$49,920.37 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 29-Sep-2017 | 2.65 | \$54,891.70 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 29-Dec-2017 | 2.9 | \$60,070.16 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 30-Mar-2018 | 3.15 | \$65,248.62 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 29-Jun-2018 | 3.4 | \$70,427.08 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 28-Sep-2018 | 3.65 | \$75,605.55 |
| SESAC Holdco II LLC | First Lien Term Loan | \$20,713.85 | 31-Dec-2018 | 3.91 | \$80,991.15 |
| SESAC Holdco II LLC | First Lien Term Loan | \$7,775,741.95 | 07-Feb-2019 | 4.01 | \$31,180,725.21 |
| SourceHOV LLC | First Lien Term B Loan | \$46,875.00 | 31-Mar-2015 | 0.15 | \$7,031.25 |
| SourceHOV LLC | First Lien Term B Loan | \$46,875.00 | 30-Jun-2015 | 0.4 | \$18,750.00 |
| SourceHOV LLC | First Lien Term B Loan | \$46,875.00 | 30-Sep-2015 | 0.65 | \$30,468.75 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 31-Dec-2015 | 0.91 | \$85,312.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 31-Mar-2016 | 1.16 | \$108,750.00 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 30-Jun-2016 | 1.41 | \$132,187.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 30-Sep-2016 | 1.66 | \$155,625.00 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 30-Dec-2016 | 1.91 | \$179,062.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 31-Mar-2017 | 2.16 | \$202,500.00 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 30-Jun-2017 | 2.41 | \$225,937.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 29-Sep-2017 | 2.65 | \$248,437.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 29-Dec-2017 | 2.9 | \$271,875.00 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 30-Mar-2018 | 3.15 | \$295,312.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 29-Jun-2018 | 3.4 | \$318,750.00 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 28-Sep-2018 | 3.65 | \$342,187.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 31-Dec-2018 | 3.91 | \$366,562.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 29-Mar-2019 | 4.15 | \$389,062.50 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 28-Jun-2019 | 4.4 | \$412,500.00 |
| SourceHOV LLC | First Lien Term B Loan | \$93,750.00 | 30-Sep-2019 | 4.66 | \$436,875.00 |
| SourceHOV LLC | First Lien Term B Loan | \$5,859,375.00 | 31-Oct-2019 | 4.74 | \$27,773,437.50 |
| SourceHOV LLC | Second Lien Term Loan | \$5,000,000.00 | 30-Apr-2020 | 5.24 | \$26,200,000.00 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 31-Mar-2015 | 0.15 | \$1,302.23 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 30-Jun-2015 | 0.4 | \$3,472.61 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 30-Sep-2015 | 0.65 | \$5,642.99 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 31-Dec-2015 | 0.91 | \$7,900.19 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 31-Mar-2016 | 1.16 | \$10,070.57 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 30-Jun-2016 | 1.41 | \$12,240.95 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 30-Sep-2016 | 1.66 | \$14,411.33 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------|----------------------|---------------------|-------------|------------------|--------------------------------------|
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 30-Dec-2016 | 1.91 | \$16,581.71 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 31-Mar-2017 | 2.16 | \$18,752.09 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 30-Jun-2017 | 2.41 | \$20,922.47 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 29-Sep-2017 | 2.65 | \$23,006.04 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 29-Dec-2017 | 2.9 | \$25,176.42 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 30-Mar-2018 | 3.15 | \$27,346.80 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 29-Jun-2018 | 3.4 | \$29,517.18 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 28-Sep-2018 | 3.65 | \$31,687.56 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$8,681.52 | 31-Dec-2018 | 3.91 | \$33,944.76 |
| STG-Fairway Acquisitions Inc | First Lien Term Loan | \$3,275,313.00 | 28-Feb-2019 | 4.07 | \$13,330,523.89 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Mar-2015 | 0.15 | \$20,625.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Jun-2015 | 0.4 | \$55,000.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Sep-2015 | 0.65 | \$89,375.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Dec-2015 | 0.91 | \$125,125.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Mar-2016 | 1.16 | \$159,500.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Jun-2016 | 1.41 | \$193,875.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Sep-2016 | 1.66 | \$228,250.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Dec-2016 | 1.91 | \$262,625.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Mar-2017 | 2.16 | \$297,000.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Jun-2017 | 2.41 | \$331,375.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 29-Sep-2017 | 2.65 | \$364,375.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 29-Dec-2017 | 2.9 | \$398,750.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Mar-2018 | 3.15 | \$433,125.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 29-Jun-2018 | 3.4 | \$467,500.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 28-Sep-2018 | 3.65 | \$501,875.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Dec-2018 | 3.91 | \$537,625.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 29-Mar-2019 | 4.15 | \$570,625.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 28-Jun-2019 | 4.4 | \$605,000.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Sep-2019 | 4.66 | \$640,750.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Dec-2019 | 4.91 | \$675,125.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Mar-2020 | 5.16 | \$709,500.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Jun-2020 | 5.41 | \$743,875.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 30-Sep-2020 | 5.66 | \$778,250.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Dec-2020 | 5.91 | \$812,625.00 |
| Stratus Technologies Inc | Initial Term Loan | \$137,500.00 | 31-Mar-2021 | 6.16 | \$847,000.00 |
| Stratus Technologies Inc | Initial Term Loan | \$6,554,166.67 | 28-Apr-2021 | 6.24 | \$40,898,000.00 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 31-Mar-2015 | 0.15 | \$17,812.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 30-Jun-2015 | 0.4 | \$47,500.00 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 30-Sep-2015 | 0.65 | \$77,187.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 31-Dec-2015 | 0.91 | \$108,062.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 31-Mar-2016 | 1.16 | \$137,750.00 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 30-Jun-2016 | 1.41 | \$167,437.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 30-Sep-2016 | 1.66 | \$197,125.00 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 30-Dec-2016 | 1.91 | \$226,812.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 31-Mar-2017 | 2.16 | \$256,500.00 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 30-Jun-2017 | 2.41 | \$286,187.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 29-Sep-2017 | 2.65 | \$314,687.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 29-Dec-2017 | 2.9 | \$344,375.00 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 30-Mar-2018 | 3.15 | \$374,062.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 29-Jun-2018 | 3.4 | \$403,750.00 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 28-Sep-2018 | 3.65 | \$433,437.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 31-Dec-2018 | 3.91 | \$464,312.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 29-Mar-2019 | 4.15 | \$492,812.50 |
| Symphony Teleca Services Inc | Term Loan | \$118,750.00 | 28-Jun-2019 | 4.4 | \$522,500.00 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|------------------------------|-----------------------|---------------------|-------------|------------------|--------------------------------------|
| Symphony Teleca Services Inc | Term Loan | \$7,362,500.00 | 07-Aug-2019 | 4.51 | \$33,204,875.00 |
| TeleGuam Holdings LLC | Second Lien Term Loan | \$8,000,000.00 | 10-Dec-2018 | 3.85 | \$30,800,000.00 |
| Topps Company (The) | Term Loan | \$16,750.00 | 31-Mar-2015 | 0.15 | \$2,512.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 30-Jun-2015 | 0.4 | \$6,700.00 |
| Topps Company (The) | Term Loan | \$16,750.00 | 30-Sep-2015 | 0.65 | \$10,887.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 31-Dec-2015 | 0.91 | \$15,242.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 31-Mar-2016 | 1.16 | \$19,430.00 |
| Topps Company (The) | Term Loan | \$16,750.00 | 30-Jun-2016 | 1.41 | \$23,617.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 30-Sep-2016 | 1.66 | \$27,805.00 |
| Topps Company (The) | Term Loan | \$16,750.00 | 30-Dec-2016 | 1.91 | \$31,992.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 31-Mar-2017 | 2.16 | \$36,180.00 |
| Topps Company (The) | Term Loan | \$16,750.00 | 30-Jun-2017 | 2.41 | \$40,367.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 29-Sep-2017 | 2.65 | \$44,387.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 29-Dec-2017 | 2.9 | \$48,575.00 |
| Topps Company (The) | Term Loan | \$16,750.00 | 30-Mar-2018 | 3.15 | \$52,762.50 |
| Topps Company (The) | Term Loan | \$16,750.00 | 29-Jun-2018 | 3.4 | \$56,950.00 |
| Topps Company (The) | Term Loan | \$16,750.00 | 28-Sep-2018 | 3.65 | \$61,137.50 |
| Topps Company (The) | Term Loan | \$6,381,750.00 | 02-Oct-2018 | 3.66 | \$23,357,205.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 31-Mar-2015 | 0.15 | \$3,562.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Jun-2015 | 0.4 | \$9,500.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Sep-2015 | 0.65 | \$15,437.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 31-Dec-2015 | 0.91 | \$21,612.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 31-Mar-2016 | 1.16 | \$27,550.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Jun-2016 | 1.41 | \$33,487.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Sep-2016 | 1.66 | \$39,425.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Dec-2016 | 1.91 | \$45,362.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 31-Mar-2017 | 2.16 | \$51,300.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Jun-2017 | 2.41 | \$57,237.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 29-Sep-2017 | 2.65 | \$62,937.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 29-Dec-2017 | 2.9 | \$68,875.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Mar-2018 | 3.15 | \$74,812.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 29-Jun-2018 | 3.4 | \$80,750.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 28-Sep-2018 | 3.65 | \$86,687.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 31-Dec-2018 | 3.91 | \$92,862.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 29-Mar-2019 | 4.15 | \$98,562.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 28-Jun-2019 | 4.4 | \$104,500.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Sep-2019 | 4.66 | \$110,675.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 31-Dec-2019 | 4.91 | \$116,612.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 31-Mar-2020 | 5.16 | \$122,550.00 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Jun-2020 | 5.41 | \$128,487.50 |
| Total Merchant Services Inc | Term Loan | \$23,750.00 | 30-Sep-2020 | 5.66 | \$134,425.00 |
| Total Merchant Services Inc | Term Loan | \$8,953,750.00 | 07-Dec-2020 | 5.85 | \$52,379,437.50 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 31-Mar-2015 | 0.15 | \$18,000.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 30-Jun-2015 | 0.4 | \$48,000.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 30-Sep-2015 | 0.65 | \$78,000.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 31-Dec-2015 | 0.91 | \$109,200.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 31-Mar-2016 | 1.16 | \$139,200.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 30-Jun-2016 | 1.41 | \$169,200.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 30-Sep-2016 | 1.66 | \$199,200.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 30-Dec-2016 | 1.91 | \$229,200.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 31-Mar-2017 | 2.16 | \$259,200.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 30-Jun-2017 | 2.41 | \$289,200.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 29-Sep-2017 | 2.65 | \$318,000.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 29-Dec-2017 | 2.9 | \$348,000.00 |

| 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 | 3.15 | \$378,000.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 29-Jun-2018 | 3.4 | \$408,000.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$120,000.00 | 28-Sep-2018 | 3.65 | \$438,000.00 |
| Travel Leaders Group LLC | Tranche B Term Loan | \$7,320,000.00 | 05-Dec-2018 | 3.84 | \$28,108,800.00 |
| UniTek Global Services Inc | Common Stock | | | | |
| UniTek Global Services Inc | HoldCo Subordinated Note | \$142,822.31 | 14-Jan-2019 | 3.95 | \$564,148.12 |
| UniTek Global Services Inc | Second Out Tranche Advance | \$726,389.86 | 14-Jan-2019 | 3.95 | \$2,869,239.95 |
| UniTek Global Services Inc | Series A Preferred Stock | | | | |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Mar-2015 | 0.15 | \$1,312.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Jun-2015 | 0.4 | \$3,500.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Sep-2015 | 0.65 | \$5,687.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Dec-2015 | 0.91 | \$7,962.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Mar-2016 | 1.16 | \$10,150.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Jun-2016 | 1.41 | \$12,337.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Sep-2016 | 1.66 | \$14,525.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Dec-2016 | 1.91 | \$16,712.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Mar-2017 | 2.16 | \$18,900.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Jun-2017 | 2.41 | \$21,087.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Sep-2017 | 2.66 | \$23,275.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Dec-2017 | 2.91 | \$25,462.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Mar-2018 | 3.16 | \$27,650.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Jun-2018 | 3.41 | \$29,837.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Sep-2018 | 3.66 | \$32,025.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Dec-2018 | 3.91 | \$34,212.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Mar-2019 | 4.16 | \$36,400.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Jun-2019 | 4.41 | \$38,587.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Sep-2019 | 4.66 | \$40,775.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Dec-2019 | 4.91 | \$42,962.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 31-Mar-2020 | 5.16 | \$45,150.00 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Jun-2020 | 5.41 | \$47,337.50 |
| US TelePacific Corp | Term Loan Advance | \$8,750.00 | 30-Sep-2020 | 5.66 | \$49,525.00 |
| US TelePacific Corp | Term Loan Advance | \$3,298,750.00 | 25-Nov-2020 | 5.81 | \$19,165,737.50 |
| Vision Solutions Inc | First Lien Term Loan | \$53,034.77 | 30-Apr-2015 | 0.24 | \$12,728.34 |
| Vision Solutions Inc | First Lien Term Loan | \$53,034.77 | 31-Jul-2015 | 0.49 | \$25,987.04 |
| Vision Solutions Inc | First Lien Term Loan | \$53,034.77 | 30-Oct-2015 | 0.74 | \$39,245.73 |
| Vision Solutions Inc | First Lien Term Loan | \$53,034.77 | 29-Jan-2016 | 0.99 | \$52,504.42 |
| Vision Solutions Inc | First Lien Term Loan | \$53,034.77 | 29-Apr-2016 | 1.24 | \$65,763.11 |
| Vision Solutions Inc | First Lien Term Loan | \$3,180,522.22 | 25-Jul-2016 | 1.47 | \$4,675,367.66 |
| Vision Solutions Inc | Second Lien Term Loan | \$5,600,000.00 | 21-Jul-2017 | 2.46 | \$13,776,000.00 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Mar-2015 | 0.15 | \$18,116.88 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Jun-2015 | 0.4 | \$48,311.69 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Sep-2015 | 0.65 | \$78,506.49 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Dec-2015 | 0.91 | \$109,909.09 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Mar-2016 | 1.16 | \$140,103.90 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Jun-2016 | 1.41 | \$170,298.70 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Sep-2016 | 1.66 | \$200,493.51 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Dec-2016 | 1.91 | \$230,688.31 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Mar-2017 | 2.16 | \$260,883.12 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Jun-2017 | 2.41 | \$291,077.92 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Sep-2017 | 2.66 | \$321,272.73 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Dec-2017 | 2.91 | \$351,467.53 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Mar-2018 | 3.16 | \$381,662.34 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Jun-2018 | 3.41 | \$411,857.14 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Sep-2018 | 3.66 | \$442,051.95 |

| Issuer | Facility | Amortization Amount | Amort Date | Years Difference | Product Of Amort Amount & Years Diff |
|---------------------|-----------|-------------------------|-------------|------------------|--------------------------------------|
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Dec-2018 | 3.91 | \$472,246.75 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Mar-2019 | 4.16 | \$502,441.56 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Jun-2019 | 4.41 | \$532,636.36 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 30-Sep-2019 | 4.66 | \$562,831.17 |
| Volume Holdings Inc | Term Loan | \$120,779.22 | 31-Dec-2019 | 4.91 | \$593,025.97 |
| Volume Holdings Inc | Term Loan | \$6,884,415.58 | 31-Jan-2020 | 4.99 | \$34,353,233.77 |
| Grand Total | | \$302,834,271.38 | | | \$1,393,076,485.26 |

Interest Coverage Detail

Reinvestment Rate: 0.0100%
 Collection Period Start Date: 04-Nov-2014
 Collection Period End Date: 02-Feb-2015

| Maturity | Interest Collected | Calc. Method | PAR | Contract | Current Interest Rate | Payment Date | No. of Days in Period | Scheduled Distribution | No. of Days Reinvested | Reinvestment Interest |
|--|--------------------|--------------|-----|----------|-----------------------|--------------|-----------------------|------------------------|------------------------|-----------------------|
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | | | | | | | | | | |
| 06-Feb-2019 | \$75,731.66 | | | | | | | \$0.00 | | \$0.00 |
| Albertson's LLC - Term B-4 Loan | | | | | | | | | | |
| 25-Aug-2021 | \$67,250.00 | | | | | | | \$0.00 | | \$0.00 |
| Aricent Technologies - First Lien Initial Term Loan | | | | | | | | | | |
| 14-Apr-2021 | \$126,135.63 | | | | | | | \$0.00 | | \$0.00 |
| Aricent Technologies - Second Lien Initial Term Loan | | | | | | | | | | |
| 14-Apr-2022 | \$48,555.56 | | | | | | | \$0.00 | | \$0.00 |
| Ascensus Inc - First Lien Initial Term Loan | | | | | | | | | | |
| 02-Dec-2019 | \$120,446.69 | | | | | | | \$0.00 | | \$0.00 |
| Attachmate Corporation - First Lien Term Loan | | | | | | | | | | |
| 22-Nov-2017 | \$28,697.32 | | | | | | | \$0.00 | | \$0.00 |
| Attachmate Corporation - Second Lien Term Loan | | | | | | | | | | |
| 22-Nov-2018 | \$59,888.89 | | | | | | | \$0.00 | | \$0.00 |
| Birch Communications Inc - Term Loan | | | | | | | | | | |
| 17-Jul-2020 | \$157,506.61 | | | | | | | \$0.00 | | \$0.00 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | | | | | | | | | | |
| 07-Oct-2021 | \$84,293.61 | | | | | | | \$0.00 | | \$0.00 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | | | | | | | | | | |
| 17-Jun-2020 | \$145,302.50 | | | | | | | \$0.00 | | \$0.00 |
| CRCI Holdings Inc - Delayed Draw Term Loan | | | | | | | | | | |
| 10-Jul-2019 | \$21,347.46 | | | | | | | \$0.00 | | \$0.00 |
| CRCI Holdings Inc - Dollar Term Loan | | | | | | | | | | |
| 10-Jul-2019 | \$72,776.18 | | | | | | | \$0.00 | | \$0.00 |
| Deltek Inc - First Lien Term Loan | | | | | | | | | | |
| 10-Oct-2018 | \$53,617.93 | | | | | | | \$0.00 | | \$0.00 |
| Edmentum Inc - First Lien Term Loan | | | | | | | | | | |
| 17-May-2018 | \$26,709.65 | | | | | | | \$0.00 | | \$0.00 |
| First American Payment Systems - First Lien Term Loan | | | | | | | | | | |
| 12-Oct-2018 | \$46,053.10 | | | | | | | \$0.00 | | \$0.00 |
| First American Payment Systems - Second Lien Term Loan | | | | | | | | | | |
| 12-Apr-2019 | \$148,082.29 | | | | | | | \$0.00 | | \$0.00 |
| First Data Corp - 2021 Extended USD Term Loan | | | | | | | | | | |
| 24-Mar-2021 | \$98,276.76 | | | | | | | \$0.00 | | \$0.00 |
| Generic Drug Holdings Inc - Term B-1 Loan | | | | | | | | | | |
| 17-Aug-2020 | \$37,922.74 | | | | | | | \$0.00 | | \$0.00 |
| Global Tel Link Corp - Second Lien Term Loan | | | | | | | | | | |
| 23-Nov-2020 | \$78,000.00 | | | | | | | \$0.00 | | \$0.00 |
| GlobalLogic Holdings Inc - Term Loan | | | | | | | | | | |
| 31-May-2019 | \$150,598.09 | | | | | | | \$0.00 | | \$0.00 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | | | | | | | | | | |
| 28-Jun-2019 | \$133,584.00 | | | | | | | \$0.00 | | \$0.00 |
| iEnergizer Limited - Term Loan | | | | | | | | | | |

| Maturity | Interest Collected | Calc. Method | PAR | Contract | Current Interest Rate | Payment Date | No. of Days in Period | Scheduled Distribution | No. of Days Reinvested | Reinvestment Interest |
|--|--------------------|--------------|-----|----------|-----------------------|--------------|-----------------------|------------------------|------------------------|-----------------------|
| 01-May-2019 | \$127,076.39 | | | | | | | \$0.00 | | \$0.00 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | | | | | | | | | | |
| 01-Jan-2020 | \$4,509.38 | | | | | | | \$0.00 | | \$0.00 |
| Integra Telecom Holdings Inc - Term B Loan | | | | | | | | | | |
| 22-Feb-2019 | \$57,301.30 | | | | | | | \$0.00 | | \$0.00 |
| Jackson Hewitt Inc - Senior Secured Term Loan | | | | | | | | | | |
| 16-Oct-2017 | \$228,374.81 | | | | | | | \$0.00 | | \$0.00 |
| Knowledge Universe Education LLC - Initial Term Loan | | | | | | | | | | |
| 18-Mar-2021 | \$66,747.92 | | | | | | | \$0.00 | | \$0.00 |
| Merrill Communications LLC - Term Loan | | | | | | | | | | |
| 08-Mar-2018 | \$159,591.57 | | | | | | | \$0.00 | | \$0.00 |
| NAB Holdings LLC - Term Loan | | | | | | | | | | |
| 21-May-2021 | \$123,783.52 | | | | | | | \$0.00 | | \$0.00 |
| NexTag Inc - Term Loan Non-PIK | | | | | | | | | | |
| 04-Jun-2019 | \$24,312.27 | | | | | | | \$0.00 | | \$0.00 |
| NexTag Inc - Term Loan PIK | | | | | | | | | | |
| 04-Jun-2019 | \$730.77 | | | | | | | \$0.00 | | \$0.00 |
| Novetta LLC - Initial Term Loan | | | | | | | | | | |
| 02-Oct-2020 | \$19,303.53 | | | | | | | \$0.00 | | \$0.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | | | | | | | | | | |
| 07-Jul-2020 | \$172,685.08 | | | | | | | \$0.00 | | \$0.00 |
| PGX Holdings Inc - First Lien Term B Loan | | | | | | | | | | |
| 29-Sep-2020 | \$149,777.56 | | | | | | | \$0.00 | | \$0.00 |
| Presidio Inc - Retired -- Term Loan | | | | | | | | | | |
| 31-Mar-2017 | \$50,905.83 | | | | | | | \$0.00 | | \$0.00 |
| SafeNet Inc - First Lien Initial Term Loan | | | | | | | | | | |
| 05-Mar-2020 | \$173,027.70 | | | | | | | \$0.00 | | \$0.00 |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | | | | | | | | | | |
| 30-Apr-2021 | \$126,825.00 | | | | | | | \$0.00 | | \$0.00 |
| Serena Software Inc - Term Loan | | | | | | | | | | |
| 14-Apr-2020 | \$182,083.33 | | | | | | | \$0.00 | | \$0.00 |
| SESAC Holdco II LLC - First Lien Term Loan | | | | | | | | | | |
| 08-Feb-2019 | \$94,787.36 | | | | | | | \$0.00 | | \$0.00 |
| SourceHOV LLC - First Lien Term B Loan | | | | | | | | | | |
| 31-Oct-2019 | \$125,937.50 | | | | | | | \$0.00 | | \$0.00 |
| SourceHOV LLC - Second Lien Term Loan | | | | | | | | | | |
| 30-Apr-2020 | \$92,638.89 | | | | | | | \$0.00 | | \$0.00 |
| Sportsman's Warehouse Inc - First Out Term Loan | | | | | | | | | | |
| 20-Aug-2019 | \$43,102.33 | | | | | | | \$0.00 | | \$0.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | | | | | | | | | | |
| 28-Feb-2019 | \$54,031.83 | | | | | | | \$0.00 | | \$0.00 |
| Stratus Technologies Inc - Initial Term Loan | | | | | | | | | | |
| 28-Apr-2021 | \$152,938.19 | | | | | | | \$0.00 | | \$0.00 |
| Symphony Teleca Services Inc - Term Loan | | | | | | | | | | |
| 07-Aug-2019 | \$138,079.86 | | | | | | | \$0.00 | | \$0.00 |
| TeleGuam Holdings LLC - Second Lien Term Loan | | | | | | | | | | |
| 10-Dec-2018 | \$165,839.84 | | | | | | | \$0.00 | | \$0.00 |
| Topps Company (The) - Term Loan | | | | | | | | | | |
| 02-Oct-2018 | \$123,205.09 | | | | | | | \$0.00 | | \$0.00 |
| Total Merchant Services Inc - Term Loan | | | | | | | | | | |
| 07-Dec-2020 | \$24,013.89 | | | | | | | \$0.00 | | \$0.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | | | | | | | | | | |

| Maturity | Interest Collected | Calc. Method | PAR | Contract | Current Interest Rate | Payment Date | No. of Days in Period | Scheduled Distribution | No. of Days Reinvested | Reinvestment Interest |
|--|-----------------------|--------------|-----|----------|-----------------------|--------------|-----------------------|------------------------|------------------------|-----------------------|
| 05-Dec-2018 | \$165,293.33 | | | | | | | \$0.00 | | \$0.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | | | | | | | | | | |
| 14-Jan-2019 | \$2,401.12 | | | | | | | \$0.00 | | \$0.00 |
| US TelePacific Corp - Term Loan Advance | | | | | | | | | | |
| 25-Nov-2020 | \$33,833.33 | | | | | | | \$0.00 | | \$0.00 |
| Vision Solutions Inc - First Lien Term Loan | | | | | | | | | | |
| 25-Jul-2016 | \$53,064.08 | | | | | | | \$0.00 | | \$0.00 |
| Vision Solutions Inc - Second Lien Term Loan | | | | | | | | | | |
| 24-Jul-2017 | \$134,477.78 | | | | | | | \$0.00 | | \$0.00 |
| Volume Holdings Inc - Term Loan | | | | | | | | | | |
| 31-Jan-2020 | \$81,345.83 | | | | | | | \$0.00 | | \$0.00 |
| Waupaca Foundry Inc - Tranche A-1 Loan | | | | | | | | | | |
| 29-Jun-2017 | \$46,608.39 | | | | | | | \$0.00 | | \$0.00 |
| Grand Total | \$4,979,411.28 | | | | | | | \$0.00 | | \$0.00 |

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

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
| \$318,374,131.80 | \$318,231,309.80 | 100.0% | >= 90.0% | |

| Description | Security ID | Asset Type | Security Level | Principal Balance |
|---|--------------------------------|--------------------------------|----------------|-------------------|
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Loan | Senior Secured | \$6,541,775.09 |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | Senior Secured | \$7,000,000.00 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | Senior Secured | \$499,164.59 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | Senior Secured | \$8,955,000.00 |
| 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 | \$9,402,518.80 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | Senior Secured | \$7,917,951.39 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | Senior Secured | \$7,980,000.00 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | Senior Secured | \$9,452,500.00 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | Senior Secured | \$1,683,281.25 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | Senior Secured | \$5,739,843.75 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | Senior Secured | \$4,557,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | Senior Secured | \$1,895,492.76 |
| Eligible Principal Investments | Eligible Principal Investments | Eligible Principal Investments | Senior Secured | \$15,351,054.04 |
| 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 |
| 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 | \$9,405,000.00 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | Senior Secured | \$9,480,000.00 |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | Senior Secured | \$6,800,000.00 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | Second Lien | \$1,850,000.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | Senior Secured | \$4,283,700.00 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Loan | Senior Secured | \$8,936,405.55 |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWLEDGE_TLFF | Loan | Senior Secured | \$4,962,500.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | Senior Secured | \$10,573,320.11 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | Senior Secured | \$9,452,506.61 |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | Senior Secured | \$1,042,770.88 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | Senior Secured | \$7,680,750.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | Senior Secured | \$9,504,180.00 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Loan | Senior Secured | \$9,440,625.00 |
| 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 | \$8,107,163.52 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | Senior Secured | \$7,500,000.00 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | Second Lien | \$5,000,000.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | Senior Secured | \$3,414,217.38 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | Senior Secured | \$9,991,666.67 |
| 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 | \$8,000,000.00 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | Senior Secured | \$6,633,000.00 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Loan | Senior Secured | \$9,500,000.00 |

| Description | Security ID | Asset Type | Security Level | Principal Balance |
|---|---------------|------------|----------------|-------------------------|
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | Senior Secured | \$9,120,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | Second Lien | \$726,389.80 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | Senior Secured | \$3,500,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | Senior Secured | \$3,445,696.06 |
| 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 | \$9,300,000.00 |
| Grand Total | | | | \$318,231,309.80 |

Concentration Limitation: (ii) Second Lien Loans

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$38,096,426.51 | 12.0% | <= 15.0% | PASS |

| 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 |
| First American Payment Systems - Second Lien Term Loan | 1STAMPYMT_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 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | Second Lien | \$1,850,000.00 |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | Loan | Second Lien | \$5,700,000.00 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | Second Lien | \$5,000,000.00 |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | Second Lien | \$8,000,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | Second Lien | \$726,389.80 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Second Lien | \$5,600,000.00 |
| Grand Total | | | | \$38,096,426.51 |

Concentration Limitation: (iii) Bonds

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$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 | |
| | \$318,374,131.80 | \$9,500,000.00 | 3.0% | <= 3.0% | PASS |

| Affiliated Issuer | Principal Balance |
|---------------------|-----------------------|
| Serena Software Inc | \$9,500,000.00 |
| Grand Total | \$9,500,000.00 |

Concentration Limitation: (iv) Fourth highest Obligor

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$9,991,666.67 | 3.1% | <= 3.5% | PASS |

| Affiliated Issuer | Principal Balance |
|--------------------------|-----------------------|
| Stratus Technologies Inc | \$9,991,666.67 |
| Grand Total | \$9,991,666.67 |

Concentration Limitation: (iv) Highest Obligor

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$12,500,000.00 | 3.9% | <= 4.0% | PASS |

Affiliated Issuer

SourceHOV LLC

Principal Balance

\$12,500,000.00

Grand Total **\$12,500,000.00**

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

| | |
|---|------------------|
| Top 10 Obligors | \$100,956,673.39 |
| Collateral Principal Amount | \$318,374,131.80 |
| Percent of Collateral Principal Amount: | 31.7101% |
| Highest Obligor with Moody's DP Rating < B3 and S&P Rating < B- at purchase | \$1,042,770.88 |
| Percent of Collateral Principal Amount: | 0.3275% |
| Max threshold if Top Obligor > 33% | N/A |
| Result: | N/A |

| Security | Security ID | Principal Balance | Moody's DP Rating at Purchase | S&P Rating at Purchase | % Of CPA |
|---|--|------------------------|-------------------------------|------------------------|----------------|
| ABB Con-Cise Optical Group LLC | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | \$6,541,775.09 | B2 | B | 2.0547% |
| | ABB Con-Cise Optical Group LLC Subtotal | \$6,541,775.09 | | | 2.0547% |
| Albertson's LLC | | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | \$7,000,000.00 | B1 | B | 2.1987% |
| | Albertson's LLC Subtotal | \$7,000,000.00 | | | 2.1987% |
| Amneal Pharmaceuticals LLC | | | | | |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | \$499,164.59 | B1 | B+ | 0.1568% |
| | Amneal Pharmaceuticals LLC Subtotal | \$499,164.59 | | | 0.1568% |
| Aricent Technologies | | | | | |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | \$8,955,000.00 | B2 | B | 2.8127% |
| Aricent Technologies - Second Lien Initial Term Loan | ARCNTTCHN_STL | \$2,000,000.00 | Caa1 | B | 0.6282% |
| | Aricent Technologies Subtotal | \$10,955,000.00 | | | 3.4409% |
| Ascensus Inc | | | | | |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | \$9,402,518.80 | B2 | B | 2.9533% |
| | Ascensus Inc Subtotal | \$9,402,518.80 | | | 2.9533% |
| Birch Communications Inc | | | | | |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | \$7,917,951.39 | B3 | B | 2.4870% |
| | Birch Communications Inc Subtotal | \$7,917,951.39 | | | 2.4870% |
| Capstone Logistics Acquisition Inc | | | | | |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | \$7,980,000.00 | B3 | B | 2.5065% |
| | Capstone Logistics Acquisition Inc Subtotal | \$7,980,000.00 | | | 2.5065% |
| ConvergeOne Holdings Corporation | | | | | |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | \$9,452,500.00 | B3 | B | 2.9690% |
| | ConvergeOne Holdings Corporation Subtotal | \$9,452,500.00 | | | 2.9690% |
| CRCI Holdings Inc | | | | | |

| Security | Security ID | Principal Balance | Moody's DP Rating at Purchase | S&P Rating at Purchase | % Of CPA |
|--|----------------|-----------------------|-------------------------------|------------------------|----------------|
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | \$1,683,281.25 | B3 | *** | 0.5287% |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | \$5,739,843.75 | B3 | *** | 1.8029% |
| CRCI Holdings Inc Subtotal | | \$7,423,125.00 | | | 2.3316% |
| Deltek Inc | | | | | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | \$4,557,000.00 | B2 | B | 1.4313% |
| Deltek Inc Subtotal | | \$4,557,000.00 | | | 1.4313% |
| Edmentum Inc | | | | | |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | \$1,895,492.76 | B2 | B | 0.5954% |
| Edmentum Inc Subtotal | | \$1,895,492.76 | | | 0.5954% |
| First American Payment Systems | | | | | |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | \$3,035,078.49 | B2 | B | 0.9533% |
| First American Payment Systems - Second Lien Term Loan | 1STAMPYMT_SL | \$5,220,036.71 | Caa1 | B | 1.6396% |
| First American Payment Systems Subtotal | | \$8,255,115.20 | | | 2.5929% |
| First Data Corp | | | | | |
| First Data Corp - 2021 Extended USD Term Loan | FDATC_2021EXTL | \$9,050,721.38 | B3 | BB- | 2.8428% |
| First Data Corp Subtotal | | \$9,050,721.38 | | | 2.8428% |
| Global Tel Link Corp | | | | | |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | \$4,000,000.00 | Caa2 | B | 1.2564% |
| Global Tel Link Corp Subtotal | | \$4,000,000.00 | | | 1.2564% |
| GlobalLogic Holdings Inc | | | | | |
| GlobalLogic Holdings Inc - Term Loan | GLOBALLOGC_TL | \$9,405,000.00 | B3 | B | 2.9541% |
| GlobalLogic Holdings Inc Subtotal | | \$9,405,000.00 | | | 2.9541% |
| Help Systems Holdings Inc | | | | | |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | \$9,480,000.00 | *** | B | 2.9776% |
| Help Systems Holdings Inc Subtotal | | \$9,480,000.00 | | | 2.9776% |
| iEnergizer Limited | | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | \$6,800,000.00 | B2 | B | 2.1359% |
| iEnergizer Limited Subtotal | | \$6,800,000.00 | | | 2.1359% |
| Integra Telecom Holdings Inc | | | | | |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | \$1,850,000.00 | Caa2 | B+ | 0.5811% |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | \$4,283,700.00 | B3 | B+ | 1.3455% |
| Integra Telecom Holdings Inc Subtotal | | \$6,133,700.00 | | | 1.9266% |
| Jackson Hewitt Inc | | | | | |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$8,936,405.55 | *** | *** | 2.8069% |
| Jackson Hewitt Inc Subtotal | | \$8,936,405.55 | | | 2.8069% |
| Knowledge Universe Education LLC | | | | | |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWELEDGE_TLF | \$4,962,500.00 | B3 | B | 1.5587% |
| Knowledge Universe Education LLC Subtotal | | \$4,962,500.00 | | | 1.5587% |

| Security | Security ID | Principal Balance | Moody's DP Rating at Purchase | S&P Rating at Purchase | % Of CPA |
|---|---|------------------------|-------------------------------|------------------------|----------------|
| Merrill Communications LLC | | | | | |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | \$10,573,320.11 | B3 | B | 3.3210% |
| | Merrill Communications LLC Subtotal | \$10,573,320.11 | | | 3.3210% |
| NAB Holdings LLC | | | | | |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | \$9,452,506.61 | B1 | BB- | 2.9690% |
| | NAB Holdings LLC Subtotal | \$9,452,506.61 | | | 2.9690% |
| NexTag Inc | | | | | |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | \$1,042,770.88 | Ca | CCC | 0.3275% |
| | NexTag Inc Subtotal | \$1,042,770.88 | | | 0.3275% |
| Novetta LLC | | | | | |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | \$7,680,750.00 | B3 | B- | 2.4125% |
| | Novetta LLC Subtotal | \$7,680,750.00 | | | 2.4125% |
| Novitex Acquisition LLC | | | | | |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | \$9,504,180.00 | B3 | B | 2.9852% |
| | Novitex Acquisition LLC Subtotal | \$9,504,180.00 | | | 2.9852% |
| PGX Holdings Inc | | | | | |
| PGX Holdings Inc - First Lien Term B Loan | PGXHL DNG_FL | \$9,440,625.00 | B2 | B | 2.9653% |
| | PGX Holdings Inc Subtotal | \$9,440,625.00 | | | 2.9653% |
| Securus Technologies Holdings Inc | | | | | |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | \$5,700,000.00 | Caa2 | B | 1.7903% |
| | Securus Technologies Holdings Inc Subtotal | \$5,700,000.00 | | | 1.7903% |
| Serena Software Inc | | | | | |
| Serena Software Inc - Term Loan | SERENASFTW_TL | \$9,500,000.00 | B2 | B | 2.9839% |
| | Serena Software Inc Subtotal | \$9,500,000.00 | | | 2.9839% |
| SESAC Holdco II LLC | | | | | |
| SESAC Holdco II LLC - First Lien Term Loan | SESACHLD CO_FL | \$8,107,163.52 | B2 | B | 2.5464% |
| | SESAC Holdco II LLC Subtotal | \$8,107,163.52 | | | 2.5464% |
| SourceHOV LLC | | | | | |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | \$7,500,000.00 | B2 | B | 2.3557% |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | \$5,000,000.00 | Caa1 | B | 1.5705% |
| | SourceHOV LLC Subtotal | \$12,500,000.00 | | | 3.9262% |
| STG-Fairway Acquisitions Inc | | | | | |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | \$3,414,217.38 | *** | B | 1.0724% |
| | STG-Fairway Acquisitions Inc Subtotal | \$3,414,217.38 | | | 1.0724% |
| Stratus Technologies Inc | | | | | |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | \$9,991,666.67 | B2 | B+ | 3.1383% |
| | Stratus Technologies Inc Subtotal | \$9,991,666.67 | | | 3.1383% |
| Symphony Teleca Services Inc | | | | | |

| Security | Security ID | Principal Balance | Moody's DP Rating at Purchase | S&P Rating at Purchase | % Of CPA |
|---|----------------|-------------------------|-------------------------------|------------------------|-----------------|
| Symphony Teleca Services Inc - Term Loan | SYMPTELSVC_TL | \$9,500,000.00 | B2 | B | 2.9839% |
| Symphony Teleca Services Inc Subtotal | | \$9,500,000.00 | | | 2.9839% |
| TeleGuam Holdings LLC | | | | | |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | \$8,000,000.00 | *** | B | 2.5128% |
| TeleGuam Holdings LLC Subtotal | | \$8,000,000.00 | | | 2.5128% |
| Topps Company (The) | | | | | |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | \$6,633,000.00 | B2 | B | 2.0834% |
| Topps Company (The) Subtotal | | \$6,633,000.00 | | | 2.0834% |
| Total Merchant Services Inc | | | | | |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | \$9,500,000.00 | B2 | B | 2.9839% |
| Total Merchant Services Inc Subtotal | | \$9,500,000.00 | | | 2.9839% |
| Travel Leaders Group LLC | | | | | |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | \$9,120,000.00 | B2 | BB | 2.8646% |
| Travel Leaders Group LLC Subtotal | | \$9,120,000.00 | | | 2.8646% |
| UniTek Global Services Inc | | | | | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGS_I_HSN | \$142,822.00 | Caa2 | CCC+ | 0.0449% |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | \$726,389.80 | Caa2 | CCC+ | 0.2282% |
| UniTek Global Services Inc Subtotal | | \$869,211.80 | | | 0.2730% |
| US TelePacific Corp | | | | | |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | \$3,500,000.00 | B3 | B- | 1.0993% |
| US TelePacific Corp Subtotal | | \$3,500,000.00 | | | 1.0993% |
| Vision Solutions Inc | | | | | |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | \$3,445,696.06 | B2 | B+ | 1.0823% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | B2 | B+ | 1.7589% |
| Vision Solutions Inc Subtotal | | \$9,045,696.06 | | | 2.8412% |
| Volume Holdings Inc | | | | | |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | \$9,300,000.00 | Caa1 | B | 2.9211% |
| Volume Holdings Inc Subtotal | | \$9,300,000.00 | | | 2.9211% |
| Grand Total | | \$303,023,077.77 | | | 95.1783% |

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
|---|----------------|-----------|-------------|------|
| \$318,374,131.80 | \$9,480,000.00 | 3.0% | <= 3.0% | |

Affiliated Issuer

Help Systems Holdings Inc

Principal Balance

\$9,480,000.00

Grand Total \$9,480,000.00

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

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$40,582,019.39 | 12.7% | <= 20.0% | PASS |

| 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 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | Caa2 | \$1,850,000.00 |
| 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 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | Caa1 | \$5,000,000.00 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | Ca | \$142,822.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | Ca | \$726,389.80 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Caa1 | \$5,600,000.00 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | Caa1 | \$9,300,000.00 |
| Grand Total | | | | \$40,582,019.39 |

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

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$1,911,982.68 | 0.6% | <= 12.5% | PASS |

| Security | Security ID | Asset Type | S&P Rating | Principal Balance |
|---|----------------|------------|------------|-----------------------|
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | CCC | \$1,042,770.88 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGS_I_HSN | Loan | CCC+ | \$142,822.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | CCC+ | \$726,389.80 |
| Grand Total | | | | \$1,911,982.68 |

Concentration Limitation: (viii) Fixed Rate Obligations

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$1,185,592.88 | 0.4% | <= 5.0% | PASS |

| Security | Security ID | Asset Type | Rate Option | Principal Balance |
|---|---------------|------------|-------------|-----------------------|
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | Fixed | \$1,042,770.88 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | Fixed | \$142,822.00 |
| Grand Total | | | | \$1,185,592.88 |

Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$142,822.00 | 0.0% | <= 5.0% | PASS |

| Security | Security ID | Asset Type | | Principal Balance |
|---|---------------|------------|------------------------------|---------------------|
| Subordinated | | | | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | | \$142,822.00 |
| | | | Subordinated Subtotal | \$142,822.00 |
| | | | Grand Total | \$142,822.00 |

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 10.0% | PASS |

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

Concentration Limitation: (xi) DIP Collateral Obligations

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 5.0% | PASS |

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

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

| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|----------------|--|--------------|-----------|-------------|------|
| | \$318,374,131.80 | \$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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 3.0% | PASS |

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

Concentration Limitation: (xiii) Participation Interests

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$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 - Aggregate Limit (S&P: A)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 5.0% | PASS |

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

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 5.0% | PASS |

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

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$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: AA-)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$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: AA+)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$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 | |
| | \$318,374,131.80 | \$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

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 5.0% | 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 | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$0.00 | 0.0% | <= 5.0% | PASS |

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

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$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 - Individual Limit (S&P: AA-)

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$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 - Individual Limit (S&P: AA+)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$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 - Individual Limit (S&P: AAA)

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$0.00 | 0.0% | <= 20.0% | PASS |

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

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

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$0.00 | 0.0% | <= 10.0% | PASS |

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

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

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$33,273,086.80 | 10.5% | <= 20.0% | PASS |

| 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) | \$1,683,281.25 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | *** | Per Clause (iii)(b) | \$5,739,843.75 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | B- | Per Clause (iii)(b) | \$7,680,750.00 |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | B | Per Clause (iii)(b) | \$8,000,000.00 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | CCC+ | Per Clause (iii)(b) | \$142,822.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | CCC+ | Per Clause (iii)(b) | \$726,389.80 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | B | Per Clause (iii)(b) | \$9,300,000.00 |
| Grand Total | | | | | \$33,273,086.80 |

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

| | | | | | |
|----------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$0.00 | 0.0% | <= 10.0% | PASS |

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

Concentration Limitation: (xviii) Domiciled outside the United States

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$6,800,000.00 | 2.1% | <= 5.0% | PASS |

| Security | Security ID | Asset Type | Country of Operation | Principal Balance |
|--------------------------------|---------------|------------|----------------------|-----------------------|
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | United Kingdom | \$6,800,000.00 |
| Grand Total | | | | \$6,800,000.00 |

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 2.5% | PASS |

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 | |
| \$318,374,131.80 | \$38,017,362.73 | 11.9% | <= 15.0% | PASS |

| Industry | Principal Balance |
|------------------------|------------------------|
| Electronics/electrical | \$38,017,362.73 |
| Grand Total | \$38,017,362.73 |

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
|---|-----------------|-----------|-------------|------|
| \$318,374,131.80 | \$55,659,151.39 | 17.5% | <= 20.0% | |

| Industry | Principal Balance |
|--------------------|------------------------|
| Telecommunications | \$55,659,151.39 |
| Grand Total | \$55,659,151.39 |

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

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$41,271,710.13 | 13.0% | <= 17.5% | PASS |

| Industry | Principal Balance |
|-------------------------------|--------------------------|
| Business equipment & services | \$41,271,710.13 |
| Grand Total | \$41,271,710.13 |

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
|---|-----------------|-----------|-------------|------|
| \$318,374,131.80 | \$38,017,362.73 | 11.9% | <= 15.0% | |

| Industry | Principal Balance |
|----------------------|------------------------|
| High Tech Industries | \$38,017,362.73 |
| Grand Total | \$38,017,362.73 |

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

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$55,659,151.39 | 17.5% | <= 20.0% | PASS |

| Industry | Principal Balance |
|--------------------|------------------------|
| Telecommunications | \$55,659,151.39 |
| Grand Total | \$55,659,151.39 |

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

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
|---|-----------------|-----------|-------------|------|
| \$318,374,131.80 | \$39,376,217.38 | 12.4% | <= 17.5% | |

| Industry | Principal Balance |
|--------------------|------------------------|
| Services: Business | \$39,376,217.38 |
| Grand Total | \$39,376,217.38 |

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

| | | | | | |
|-----------------------|---|---------------------|------------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| | \$318,374,131.80 | \$0.00 | 0.0% | <= 10.0% | PASS |

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

Concentration Limitation: (xxiii) Cov-Lite Loans

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
| \$318,374,131.80 | \$31,712,157.05 | 10.0% | <= 10.0% | |

| Security | Security ID | Asset Type | Cov-Lite | Principal Balance |
|---|---------------|------------|----------|------------------------|
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | Loan | Yes | \$6,541,775.09 |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | Yes | \$7,000,000.00 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | Yes | \$499,164.59 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | Yes | \$4,557,000.00 |
| 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 | \$3,414,217.38 |
| Grand Total | | | | \$31,712,157.05 |

Concentration Limitation: (xxiv) Long Dated Obligations

Report Summary

| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | PASS |
|---|--------------|-----------|-------------|------|
| \$318,374,131.80 | \$0.00 | 0.0% | <= 0.0% | |

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

Concentration Limitation: (xxv) Middle Market Loans

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Collateral Principal Amount for Conc. Limits | Report Total | % of CPAD | Requirement | |
| \$318,374,131.80 | \$10,342,770.88 | 3.2% | <= 25.0% | PASS |

| Security | Security ID | Asset Type | Middle Market | Principal Balance |
|---------------------------------|---------------|------------|---------------|------------------------|
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | Yes | \$1,042,770.88 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | Yes | \$9,300,000.00 |
| Grand Total | | | | \$10,342,770.88 |

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

Report Summary

| | | | | |
|---|---------------------|------------------|--------------------|-------------|
| Aggregate Principal Balance for Conc. Limits | Report Total | % of APBC | Requirement | |
| \$303,023,077.77 | \$303,023,077.77 | 100.0% | >= 90.0% | PASS |

| 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 | \$6,541,775.09 |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | Yes | \$7,000,000.00 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | Yes | \$499,164.59 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | Yes | \$8,955,000.00 |
| 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 | \$9,402,518.80 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | Yes | \$7,917,951.39 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | Yes | \$7,980,000.00 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | Yes | \$9,452,500.00 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | Yes | \$1,683,281.25 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | Loan | Yes | \$5,739,843.75 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | Yes | \$4,557,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | Yes | \$1,895,492.76 |
| 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 USDTerm Loan | FDATC_2021EXTL | Loan | Yes | \$9,050,721.38 |
| 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 | \$9,405,000.00 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | Yes | \$9,480,000.00 |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | Yes | \$6,800,000.00 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | Yes | \$1,850,000.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | Yes | \$4,283,700.00 |
| 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 | \$4,962,500.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Loan | Yes | \$10,573,320.11 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | Yes | \$9,452,506.61 |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Loan | Yes | \$1,042,770.88 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | Yes | \$7,680,750.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | Yes | \$9,504,180.00 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNB_FL | Loan | Yes | \$9,440,625.00 |
| 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 | \$8,107,163.52 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | Yes | \$7,500,000.00 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Loan | Yes | \$5,000,000.00 |

| 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 | \$3,414,217.38 |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | Yes | \$9,991,666.67 |
| Symphony Teleca Services Inc - Term Loan | SYMPTELSVC_TL | Loan | Yes | \$9,500,000.00 |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Loan | Yes | \$8,000,000.00 |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | Yes | \$6,633,000.00 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Loan | Yes | \$9,500,000.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | Yes | \$9,120,000.00 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Loan | Yes | \$142,822.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | Yes | \$726,389.80 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | Yes | \$3,500,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | Yes | \$3,445,696.06 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | Loan | Yes | \$5,600,000.00 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | Yes | \$9,300,000.00 |
| Grand Total | | | | \$303,023,077.77 |

Portfolio Assets: Highest Haircut Amount for OC Test

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

Portfolio Assets: Defaulted Obligation Detail

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

Portfolio Assets: Excess CCC/Caa Adjustment Amount

| | |
|---|------------------|
| Collateral Principal Amount (excluding Defaults) | \$318,374,131.80 |
| Aggregate Principal Balance of CCC/Caa Collateral Obligations (x) | \$40,582,019.39 |
| 20% of Collateral Principal Amount (excluding Defaults) | \$63,674,826.36 |
| 16.5 % of Collateral Principal Amount (excluding Defaults) | \$52,531,731.75 |
| 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) | \$38,964,413.20 |
| (x) Divided by (y) | 96.1% |
| 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 |
|---|---------------|-----------------------|---------------|------------------------|------------------|--------------|------------------------|----------|---------------------|---|
| Aricent Technologies - Second Lien Initial Term Loan | ARCNTTCHN_STL | Caa1 | B | \$2,000,000.00 | \$0.00 | 99.7500% | \$1,995,000.00 | 96.0000% | \$0.00 | \$0.00 |
| First American Payment Systems - Second Lien Term Loan | 1STAMRPYMT_SL | Caa1 | B | \$5,220,036.71 | \$0.00 | 99.0000% | \$5,167,836.34 | 96.0000% | \$0.00 | \$0.00 |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Caa1 | B | \$9,300,000.00 | \$0.00 | 99.0000% | \$9,207,000.00 | 96.0000% | \$0.00 | \$0.00 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Caa2 | B+ | \$1,850,000.00 | \$0.00 | 98.8750% | \$1,829,187.50 | 96.0000% | \$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 | 96.0000% | \$0.00 | \$0.00 |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | Caa2 | B | \$5,700,000.00 | \$0.00 | 98.2500% | \$5,600,250.00 | 96.0000% | \$0.00 | \$0.00 |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | Caa2 | B | \$4,000,000.00 | \$0.00 | 97.0000% | \$3,880,000.00 | 96.0000% | \$0.00 | \$0.00 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Caa1 | B | \$5,000,000.00 | \$0.00 | 93.5000% | \$4,675,000.00 | 96.0000% | \$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 | 96.0000% | \$0.00 | \$0.00 |
| NexTag Inc - Term Loan PIK | NEXTAGIN_NPIK | Ca | CCC | \$0.00 | \$0.00 | 70.0000% | \$0.00 | 96.0000% | \$0.00 | \$0.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Ca | CCC+ | \$726,389.80 | \$0.00 | 41.9000% | \$304,357.33 | 96.0000% | \$0.00 | \$0.00 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | Ca | CCC+ | \$142,822.00 | \$0.00 | 41.9000% | \$59,842.42 | 96.0000% | \$0.00 | \$0.00 |
| Grand Total | | | | \$40,582,019.39 | \$0.00 | | \$38,964,413.20 | | \$0.00 | \$0.00 |

Portfolio Assets: Discounted Obligations Trade Level

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

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

| | | | | | |
|-----------------------|------------------------------------|---------------------|-----------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount | Report Total | % of CPA | Requirement | |
| | \$318,374,131.80 | \$0.00 | 0.00% | <= 2.50% | PASS |

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

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

Report Summary

Collateral Principal
Amount

\$318,374,131.80

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

PASS

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

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

Report Summary

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

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 | \$6,541,775.09 | No | B2 | B2 | | B | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | \$7,000,000.00 | No | Ba3 | B1 | | B | |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | \$499,164.59 | No | B1 | B1 | | B+ | |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | \$8,955,000.00 | No | B1 | B1 | | 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 | \$9,402,518.80 | No | B1 | B2 | | B | |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | \$7,917,951.39 | No | B3 | B3 | | B | |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | \$7,980,000.00 | No | B2 | B3 | | B | |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | \$9,452,500.00 | No | B2 | B3 | | B | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | \$1,683,281.25 | No | B3 | B3 | | *** | Per Clause (iii)(b) |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | \$5,739,843.75 | No | B3 | B3 | | *** | Per Clause (iii)(b) |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | \$4,557,000.00 | No | B1 | B2 | | B | |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FTL | \$1,895,492.76 | 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 USDTerm Loan | FDATC_2021EXTL | \$9,050,721.38 | No | B1 | B3 | | 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 | \$9,405,000.00 | No | B1 | B3 | | B | |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | \$9,480,000.00 | No | *** | *** | Shadow | B | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | \$6,800,000.00 | No | B2 | B2 | | B | |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | \$1,850,000.00 | No | Caa2 | Caa2 | | B+ | |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | \$4,283,700.00 | 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 | \$4,962,500.00 | No | B2 | B3 | | B | |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | \$10,573,320.11 | No | B1 | B3 | | B | |
| NAB Holdings LLC - Term Loan | NABHLLC_FTL | \$9,452,506.61 | 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 | |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | \$7,680,750.00 | No | B3 | B3 | | B- | Per Clause (iii)(b) |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | \$9,504,180.00 | No | B1 | B3 | | B | |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | \$9,440,625.00 | No | Ba3 | 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 | \$8,107,163.52 | No | B2 | B2 | | B | |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | \$7,500,000.00 | No | B1 | B2 | | B | |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | \$5,000,000.00 | No | Caa1 | Caa1 | | B | |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | \$3,414,217.38 | No | *** | *** | Shadow | B | |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | \$9,991,666.67 | 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 | \$8,000,000.00 | No | *** | *** | Shadow | B | Per Clause (iii)(b) |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | \$6,633,000.00 | No | B1 | B2 | | B | |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | \$9,500,000.00 | No | B2 | B2 | | B | |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | \$9,120,000.00 | No | B1 | B2 | | BB- | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | \$142,822.00 | No | Ca | Ca | | CCC+ | Per Clause (iii)(b) |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | \$726,389.80 | No | Ca | Ca | | CCC+ | Per Clause (iii)(b) |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | \$3,500,000.00 | No | B3 | B3 | | B- | |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | \$3,445,696.06 | 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 | VOLMEHLDIR_TL | \$9,300,000.00 | No | Caa1 | Caa1 | | B | Per Clause (iii)(b) |

Grand Total \$303,023,077.77

Portfolio Assets: Moody's Default Probability Rating Information

| Security | Asset Type | Moody DP Rating source | DIP Obligation | Principal Balance | Moody Senior Secured Rating | Moody Senior Implied Rating | Moody Senior Unsecured Rating | Rating Estimate - Moody | Moody's DP Rating BF CW | Outlook | Credit Watch | Moody's DP Rating-RFT | Moody's DP Rating AF CW |
|---|------------|-------------------------|----------------|-------------------|-----------------------------|-----------------------------|-------------------------------|-------------------------|-------------------------|----------|--------------|-----------------------|-------------------------|
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | Loan | Corporate Family Rating | No | \$6,541,775.09 | B2 | B2 | | | B2 | | | B2 | B2 |
| Albertson's LLC - Term B-4 Loan | Loan | Corporate Family Rating | No | \$7,000,000.00 | Ba3 | B1 | | | B1 | | | B1 | B1 |
| Amneal Pharmaceuticals LLC - Term Loan | Loan | Corporate Family Rating | No | \$499,164.59 | B1 | B1 | | | B1 | | | B1 | B1 |
| Aricent Technologies - First Lien Initial Term Loan | Loan | Corporate Family Rating | No | \$8,955,000.00 | 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 | \$9,402,518.80 | B1 | B2 | | | B2 | | | B2 | B2 |
| Birch Communications Inc - Term Loan | Loan | Corporate Family Rating | No | \$7,917,951.39 | B3 | B3 | | | B3 | | | B3 | B3 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$7,980,000.00 | B2 | B3 | | | B3 | | | B3 | B3 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | Loan | Corporate Family Rating | No | \$9,452,500.00 | B2 | B3 | | | B3 | | | B3 | B3 |
| CRCI Holdings Inc - Delayed Draw Term Loan | Loan | Public Rating | No | \$1,683,281.25 | Caa1 | | | | B3 | | | B3 | B3 |
| CRCI Holdings Inc - Dollar Term Loan | Loan | | No | \$5,739,843.75 | | | | | B3 | | | B3 | B3 |
| Deltek Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$4,557,000.00 | B1 | B2 | | | B2 | | | B2 | B2 |
| Edmentum Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$1,895,492.76 | 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 |
| 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 | \$9,405,000.00 | B1 | B3 | | B3 | B3 | | | B3 | B3 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | Loan | | No | \$9,480,000.00 | *** | *** | *** | | *** | | | *** | *** |
| iEnergizer Limited - Term Loan | Loan | Corporate Family Rating | No | \$6,800,000.00 | B2 | B2 | | | B2 | | | B2 | B2 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | Loan | Public Rating | No | \$1,850,000.00 | Caa2 | B3 | | | Caa2 | | | Caa2 | Caa2 |
| Integra Telecom Holdings Inc - Term B Loan | Loan | Corporate Family Rating | No | \$4,283,700.00 | 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 | \$4,962,500.00 | B2 | B3 | | | B3 | | | B3 | B3 |
| Merrill Communications LLC - Term Loan | Loan | Corporate Family Rating | No | \$10,573,320.11 | B1 | B3 | | | B3 | Positive | OFF | B3 | B3 |
| NAB Holdings LLC - Term Loan | Loan | Corporate Family Rating | No | \$9,452,506.61 | 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 |
| Novetta LLC - Initial Term Loan | Loan | | No | \$7,680,750.00 | | | | | B3 | | | B3 | B3 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | Loan | Corporate Family Rating | No | \$9,504,180.00 | B1 | B3 | | | B3 | | | B3 | B3 |
| PGX Holdings Inc - First Lien Term B Loan | Loan | Corporate Family Rating | No | \$9,440,625.00 | Ba3 | 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 | \$8,107,163.52 | B2 | B2 | | | B2 | | | B2 | B2 |
| SourceHOV LLC - First Lien Term B Loan | Loan | Corporate Family Rating | No | \$7,500,000.00 | B1 | B2 | | | B2 | Negative | | B3 | B2 |
| SourceHOV LLC - Second Lien Term Loan | Loan | Public Rating | No | \$5,000,000.00 | Caa1 | B2 | | | Caa1 | Negative | | Caa2 | Caa1 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | Loan | | No | \$3,414,217.38 | *** | *** | *** | | *** | | | *** | *** |
| Stratus Technologies Inc - Initial Term Loan | Loan | Corporate Family Rating | No | \$9,991,666.67 | 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 | \$8,000,000.00 | *** | *** | *** | | *** | | | *** | *** |
| Topps Company (The) - Term Loan | Loan | Corporate Family Rating | No | \$6,633,000.00 | B1 | B2 | | | B2 | | | B2 | B2 |
| Total Merchant Services Inc - Term Loan | Loan | Corporate Family Rating | No | \$9,500,000.00 | B2 | B2 | | | B2 | | | B2 | B2 |
| Travel Leaders Group LLC - Tranche B Term Loan | Loan | Corporate Family Rating | No | \$9,120,000.00 | B1 | B2 | | B2 | B2 | | | B2 | B2 |
| UniTek Global Services Inc - HoldCo Subordinated Note | Loan | Rating Estimate | No | \$142,822.00 | | | | Caa2 | Ca | Negative | | C | Ca |
| UniTek Global Services Inc - Second Out Tranche Advance | Loan | Rating Estimate | No | \$726,389.80 | | | | Caa2 | Ca | Negative | | C | Ca |
| US TelePacific Corp - Term Loan Advance | Loan | Corporate Family Rating | No | \$3,500,000.00 | B3 | B3 | | | B3 | | | B3 | B3 |
| Vision Solutions Inc - First Lien Term Loan | Loan | Corporate Family Rating | No | \$3,445,696.06 | 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 |

| Security | Asset Type | Moody DP Rating source | DIP Obligation | Principal Balance | Moody Security Rating | Moody Senior Implied Rating | Moody Senior Unsecured Rating | Rating Estimate - Moody | Moody's DP Rating BF CW | Outlook | Credit Watch | Moody's DP Rating-RFT | Moody's DP Rating AF CW |
|---------------------------------|------------|------------------------|--------------------|-------------------------|-----------------------|-----------------------------|-------------------------------|-------------------------|-------------------------|---------|--------------|-----------------------|-------------------------|
| Volume Holdings Inc - Term Loan | Loan | Rating Estimate | No | \$9,300,000.00 | | | | Caa1 | Caa1 | | | Caa1 | Caa1 |
| | | | Grand Total | \$303,023,077.77 | | | | | | | | | |

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 | \$6,541,775.09 | B2 | B2 | | | B2 | | B2 |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Loan | Public Rating | \$7,000,000.00 | Ba3 | B1 | | | Ba3 | | Ba3 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Loan | Public Rating | \$499,164.59 | B1 | B1 | | | B1 | | B1 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Loan | Public Rating | \$8,955,000.00 | 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 | \$9,402,518.80 | B1 | B2 | | | B1 | | B1 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Loan | Public Rating | \$7,917,951.39 | B3 | B3 | | | B3 | | B3 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Loan | Public Rating | \$7,980,000.00 | B2 | B3 | | | B2 | | B2 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Loan | Public Rating | \$9,452,500.00 | B2 | B3 | | | B2 | | B2 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Loan | Public Rating | \$1,683,281.25 | Caa1 | | | | B3 | | B3 |
| CRCI Holdings Inc - Dollar Term Loan | CRCHLDG_USTL | Loan | | \$5,739,843.75 | | | | | B3 | | B3 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Loan | Public Rating | \$4,557,000.00 | B1 | B2 | | | B1 | | B1 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Loan | Public Rating | \$1,895,492.76 | 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 | | 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 | \$9,405,000.00 | B1 | B3 | | B3 | B1 | | B1 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | Loan | | \$9,480,000.00 | *** | *** | *** | | *** | | *** |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Loan | Public Rating | \$6,800,000.00 | B2 | B2 | | | B2 | | B2 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Loan | Public Rating | \$1,850,000.00 | Caa2 | B3 | | | Caa2 | | Caa2 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Loan | Public Rating | \$4,283,700.00 | 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 | \$4,962,500.00 | B2 | B3 | | | B2 | | B2 |
| Merrill Communications LLC - Term Loan | MERRILCOM_TL | Loan | Public Rating | \$10,573,320.11 | B1 | B3 | | | B1 | | B1 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Loan | Public Rating | \$9,452,506.61 | 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 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Loan | | \$7,680,750.00 | | | | | B3 | | B3 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Loan | Public Rating | \$9,504,180.00 | B1 | B3 | | | B1 | | B1 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Loan | Public Rating | \$9,440,625.00 | Ba3 | B2 | | | Ba3 | | Ba3 |
| 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 | \$8,107,163.52 | B2 | B2 | | | B2 | | B2 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Loan | Public Rating | \$7,500,000.00 | B1 | B2 | | | B1 | | B1 |
| SourceHOV LLC - Second Lien Term Loan | SRCHEOVLLC_SL | Loan | Public Rating | \$5,000,000.00 | Caa1 | B2 | | | Caa1 | | Caa1 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Loan | | \$3,414,217.38 | *** | *** | *** | | *** | | *** |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | Loan | Public Rating | \$9,991,666.67 | 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 | | \$8,000,000.00 | *** | *** | *** | | *** | | *** |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Loan | Public Rating | \$6,633,000.00 | B1 | B2 | | | B1 | | B1 |
| Total Merchant Services Inc - Term Loan | TOTALMERCER_TL | Loan | Public Rating | \$9,500,000.00 | B2 | B2 | | | B2 | | B2 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Loan | Public Rating | \$9,120,000.00 | B1 | B2 | | B2 | B1 | | B1 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITKGLBL_HSN | Loan | Rating Estimate | \$142,822.00 | | | | Caa2 | Ca | | Ca |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Loan | Rating Estimate | \$726,389.80 | | | | Caa2 | Ca | | Ca |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Loan | Public Rating | \$3,500,000.00 | B3 | B3 | | | B3 | | B3 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | Loan | Public Rating | \$3,445,696.06 | 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 |

| 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 |
|---------------------------------|---------------|------------|---------------------|-------------------------|-----------------------|-----------------------------|-------------------------------|-------------------------|----------------------|--------------|----------------------|
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Loan | Rating Estimate | \$9,300,000.00 | | | | Caa1 | Caa1 | | Caa1 |
| | | | Grand Total | \$303,023,077.77 | | | | | | | |

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

| | | | | | |
|----------------|------------------------------------|---------------------|-----------------|--------------------|-------------|
| Report Summary | Collateral Principal Amount | Report Total | % of CPA | Requirement | |
| | \$318,374,131.80 | \$0.00 | 0.00% | <= 5.00% | PASS |

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) | \$6,541,775.09 | 2.0547% |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | Beverage, Food & Tobacco | Food/drug retailers | \$7,000,000.00 | 2.1987% |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | Healthcare & Pharmaceuticals | Health care | \$499,164.59 | 0.1568% |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | Telecommunications | Telecommunications | \$8,955,000.00 | 2.8127% |
| Aricent Technologies - Second Lien Initial Term Loan | ARCNTTCHN_STL | Telecommunications | Telecommunications | \$2,000,000.00 | 0.6282% |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$9,402,518.80 | 2.9533% |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | Telecommunications | Telecommunications | \$7,917,951.39 | 2.4870% |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | Transportation: Cargo | Surface transport | \$7,980,000.00 | 2.5065% |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | Telecommunications | Telecommunications | \$9,452,500.00 | 2.9690% |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | Utilities: Electric | Utilities | \$1,683,281.25 | 0.5287% |
| CRCI Holdings Inc - Dollar Term Loan | CRCHLDG_USTL | Utilities: Electric | Utilities | \$5,739,843.75 | 1.8029% |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | Services: Business | Business equipment & services | \$4,557,000.00 | 1.4313% |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | Services: Consumer | Business equipment & services | \$1,895,492.76 | 0.5954% |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$3,035,078.49 | 0.9533% |
| First American Payment Systems - Second Lien Term Loan | 1STAMPYMT_SL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$5,220,036.71 | 1.6396% |
| First Data Corp - 2021 Extended USD Term Loan | FDATC_2021EXTL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$9,050,721.38 | 2.8428% |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | Telecommunications | Telecommunications | \$4,000,000.00 | 1.2564% |
| GlobalLogic Holdings Inc - Term Loan | GLOBALLOGC_TL | Services: Business | Business equipment & services | \$9,405,000.00 | 2.9541% |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | High Tech Industries | Electronics/electrical | \$9,480,000.00 | 2.9776% |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | Media: Advertising, Printing & Publishing | Publishing | \$6,800,000.00 | 2.1359% |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | Telecommunications | Telecommunications | \$1,850,000.00 | 0.5811% |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | Telecommunications | Telecommunications | \$4,283,700.00 | 1.3455% |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | Services: Consumer | Retailers (except food & drug) | \$8,936,405.55 | 2.8069% |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWELEDGE_TLF | Services: Consumer | Leisure goods/activities/movies | \$4,962,500.00 | 1.5587% |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | Media: Advertising, Printing & Publishing | Publishing | \$10,573,320.11 | 3.3210% |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$9,452,506.61 | 2.9690% |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | Retail | Retailers (except food & drug) | \$1,042,770.88 | 0.3275% |
| NexTag Inc - Term Loan PIK | NEXTAGIN_NPIK | Retail | Retailers (except food & drug) | \$0.00 | 0.0000% |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | Aerospace & Defense | Aerospace & Defense | \$7,680,750.00 | 2.4125% |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | Media: Advertising, Printing & Publishing | Publishing | \$9,504,180.00 | 2.9852% |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | Services: Consumer | Financial intermediaries | \$9,440,625.00 | 2.9653% |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | Telecommunications | Telecommunications | \$5,700,000.00 | 1.7903% |
| Serena Software Inc - Term Loan | SERENASFTW_TL | High Tech Industries | Electronics/electrical | \$9,500,000.00 | 2.9839% |
| SESAC Holdco II LLC - First Lien Term Loan | SESACHLDCO_FL | Media: Broadcasting & Subscription | Radio & Television | \$8,107,163.52 | 2.5464% |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | Services: Business | Business equipment & services | \$7,500,000.00 | 2.3557% |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | Services: Business | Business equipment & services | \$5,000,000.00 | 1.5705% |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | Services: Business | Business equipment & services | \$3,414,217.38 | 1.0724% |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | High Tech Industries | Electronics/electrical | \$9,991,666.67 | 3.1383% |
| Symphony Teleca Services Inc - Term Loan | SYMPTLSVC_TL | Services: Business | Business equipment & services | \$9,500,000.00 | 2.9839% |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | Telecommunications | Telecommunications | \$8,000,000.00 | 2.5128% |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | Hotel, Gaming & Leisure | Leisure goods/activities/movies | \$6,633,000.00 | 2.0834% |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | Banking, Finance, Insurance & Real Estate | Financial intermediaries | \$9,500,000.00 | 2.9839% |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | Hotel, Gaming & Leisure | Lodging & casinos | \$9,120,000.00 | 2.8646% |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITKGLSI_HSN | Media: Broadcasting & Subscription | Cable & satellite television | \$142,822.00 | 0.0449% |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | Media: Broadcasting & Subscription | Cable & satellite television | \$726,389.80 | 0.2282% |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | Telecommunications | Telecommunications | \$3,500,000.00 | 1.0993% |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | High Tech Industries | Electronics/electrical | \$3,445,696.06 | 1.0823% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | High Tech Industries | Electronics/electrical | \$5,600,000.00 | 1.7589% |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | Media: Advertising, Printing & Publishing | Publishing | \$9,300,000.00 | 2.9211% |

| | | |
|-------------|-------------------------|-----------------|
| Grand Total | <u>\$303,023,077.77</u> | <u>95.1783%</u> |
|-------------|-------------------------|-----------------|

Portfolio Assets: Moody's Industry Information

| Security | Security ID | Principal Balance | Principal Balance for Conc Lim. | % of APA |
|---|----------------|------------------------|------------------------------------|-----------------|
| Aerospace & Defense | | | | |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | \$7,680,750.00 | \$7,680,750.00 | 2.4125% |
| Aerospace & Defense Subtotal | | \$7,680,750.00 | \$7,680,750.00 | 2.4125% |
| Banking, Finance, Insurance & Real Estate | | | | |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | \$9,402,518.80 | \$9,402,518.80 | 2.9533% |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | \$3,035,078.49 | \$3,035,078.49 | 0.9533% |
| First American Payment Systems - Second Lien Term Loan | 1STAMRPYMT_SL | \$5,220,036.71 | \$5,220,036.71 | 1.6396% |
| First Data Corp - 2021 Extended USD Term Loan | FDATC_2021EXTL | \$9,050,721.38 | \$9,050,721.38 | 2.8428% |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | \$9,452,506.61 | \$9,452,506.61 | 2.9690% |
| Total Merchant Services Inc - Term Loan | TOTALMERCER_TL | \$9,500,000.00 | \$9,500,000.00 | 2.9839% |
| Banking, Finance, Insurance & Real Estate Subtotal | | \$45,660,861.99 | \$45,660,861.99 | 14.3419% |
| Beverage, Food & Tobacco | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | \$7,000,000.00 | \$7,000,000.00 | 2.1987% |
| Beverage, Food & Tobacco Subtotal | | \$7,000,000.00 | \$7,000,000.00 | 2.1987% |
| Consumer goods: Non-durable | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | \$6,541,775.09 | \$6,541,775.09 | 2.0547% |
| Consumer goods: Non-durable Subtotal | | \$6,541,775.09 | \$6,541,775.09 | 2.0547% |
| Healthcare & Pharmaceuticals | | | | |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | \$499,164.59 | \$499,164.59 | 0.1568% |
| Healthcare & Pharmaceuticals Subtotal | | \$499,164.59 | \$499,164.59 | 0.1568% |
| High Tech Industries | | | | |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | \$9,480,000.00 | \$9,480,000.00 | 2.9776% |
| Serena Software Inc - Term Loan | SERENASFTW_TL | \$9,500,000.00 | \$9,500,000.00 | 2.9839% |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | \$9,991,666.67 | \$9,991,666.67 | 3.1383% |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | \$3,445,696.06 | \$3,445,696.06 | 1.0823% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | \$5,600,000.00 | 1.7589% |
| High Tech Industries Subtotal | | \$38,017,362.73 | \$38,017,362.73 | 11.9411% |
| Hotel, Gaming & Leisure | | | | |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | \$6,633,000.00 | \$6,633,000.00 | 2.0834% |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | \$9,120,000.00 | \$9,120,000.00 | 2.8646% |
| Hotel, Gaming & Leisure Subtotal | | \$15,753,000.00 | \$15,753,000.00 | 4.9480% |
| Media: Advertising, Printing & Publishing | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | \$6,800,000.00 | \$6,800,000.00 | 2.1359% |
| Merrill Communications LLC - Term Loan | MERILCOML_TL | \$10,573,320.11 | \$10,573,320.11 | 3.3210% |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | \$9,504,180.00 | \$9,504,180.00 | 2.9852% |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | \$9,300,000.00 | \$9,300,000.00 | 2.9211% |
| Media: Advertising, Printing & Publishing Subtotal | | \$36,177,500.11 | \$36,177,500.11 | 11.3632% |
| Media: Broadcasting & Subscription | | | | |
| SESAC Holdco II LLC - First Lien Term Loan | SESACHLDCO_FL | \$8,107,163.52 | \$8,107,163.52 | 2.5464% |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSL_HSN | \$142,822.00 | \$142,822.00 | 0.0449% |

| Security | Security ID | Principal Balance | Principal Balance for Conc Lim. | % of APA |
|---|----------------|-------------------------|---------------------------------|-----------------|
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | \$726,389.80 | \$726,389.80 | 0.2282% |
| Media: Broadcasting & Subscription Subtotal | | \$8,976,375.32 | \$8,976,375.32 | 2.8194% |
| Retail | | | | |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | \$1,042,770.88 | \$1,042,770.88 | 0.3275% |
| NexTag Inc - Term Loan PIK | NEXTAGIN_NPIK | \$0.00 | \$0.00 | 0.0000% |
| Retail Subtotal | | \$1,042,770.88 | \$1,042,770.88 | 0.3275% |
| Services: Business | | | | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | \$4,557,000.00 | \$4,557,000.00 | 1.4313% |
| GlobalLogic Holdings Inc - Term Loan | GLOBALLOGC_TL | \$9,405,000.00 | \$9,405,000.00 | 2.9541% |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | \$7,500,000.00 | \$7,500,000.00 | 2.3557% |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | \$5,000,000.00 | \$5,000,000.00 | 1.5705% |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | \$3,414,217.38 | \$3,414,217.38 | 1.0724% |
| Symphony Teleca Services Inc - Term Loan | SYMPTELSVC_TL | \$9,500,000.00 | \$9,500,000.00 | 2.9839% |
| Services: Business Subtotal | | \$39,376,217.38 | \$39,376,217.38 | 12.3679% |
| Services: Consumer | | | | |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | \$1,895,492.76 | \$1,895,492.76 | 0.5954% |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$8,936,405.55 | \$8,936,405.55 | 2.8069% |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWELEDGE_TLF | \$4,962,500.00 | \$4,962,500.00 | 1.5587% |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | \$9,440,625.00 | \$9,440,625.00 | 2.9653% |
| Services: Consumer Subtotal | | \$25,235,023.30 | \$25,235,023.30 | 7.9262% |
| Telecommunications | | | | |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | \$8,955,000.00 | \$8,955,000.00 | 2.8127% |
| Aricent Technologies - Second Lien Initial Term Loan | ARCNTTCHN_STL | \$2,000,000.00 | \$2,000,000.00 | 0.6282% |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | \$7,917,951.39 | \$7,917,951.39 | 2.4870% |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | \$9,452,500.00 | \$9,452,500.00 | 2.9690% |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | \$4,000,000.00 | \$4,000,000.00 | 1.2564% |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | \$1,850,000.00 | \$1,850,000.00 | 0.5811% |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | \$4,283,700.00 | \$4,283,700.00 | 1.3455% |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | \$5,700,000.00 | \$5,700,000.00 | 1.7903% |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | \$8,000,000.00 | \$8,000,000.00 | 2.5128% |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | \$3,500,000.00 | \$3,500,000.00 | 1.0993% |
| Telecommunications Subtotal | | \$55,659,151.39 | \$55,659,151.39 | 17.4823% |
| Transportation: Cargo | | | | |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | \$7,980,000.00 | \$7,980,000.00 | 2.5065% |
| Transportation: Cargo Subtotal | | \$7,980,000.00 | \$7,980,000.00 | 2.5065% |
| Utilities: Electric | | | | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | \$1,683,281.25 | \$1,683,281.25 | 0.5287% |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | \$5,739,843.75 | \$5,739,843.75 | 1.8029% |
| Utilities: Electric Subtotal | | \$7,423,125.00 | \$7,423,125.00 | 2.3316% |
| Grand Total | | \$303,023,077.77 | \$303,023,077.77 | 95.1783% |

Portfolio Assets: S&P Industry Information

| Security | Security ID | Principal Balance | Principal Balance for Conc Lim. | % of APA |
|--|----------------|------------------------|------------------------------------|-----------------|
| Aerospace & Defense | | | | |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | \$7,680,750.00 | \$7,680,750.00 | 2.4125% |
| Aerospace & Defense Subtotal | | \$7,680,750.00 | \$7,680,750.00 | 2.4125% |
| Business equipment & services | | | | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | \$4,557,000.00 | \$4,557,000.00 | 1.4313% |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | \$1,895,492.76 | \$1,895,492.76 | 0.5954% |
| GlobalLogic Holdings Inc - Term Loan | GLOBALLOGC_TL | \$9,405,000.00 | \$9,405,000.00 | 2.9541% |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | \$7,500,000.00 | \$7,500,000.00 | 2.3557% |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | \$5,000,000.00 | \$5,000,000.00 | 1.5705% |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | \$3,414,217.38 | \$3,414,217.38 | 1.0724% |
| Symphony Teleca Services Inc - Term Loan | SYMPTLSVC_TL | \$9,500,000.00 | \$9,500,000.00 | 2.9839% |
| Business equipment & services Subtotal | | \$41,271,710.13 | \$41,271,710.13 | 12.9633% |
| Cable & satellite television | | | | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSI_HSN | \$142,822.00 | \$142,822.00 | 0.0449% |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | \$726,389.80 | \$726,389.80 | 0.2282% |
| Cable & satellite television Subtotal | | \$869,211.80 | \$869,211.80 | 0.2730% |
| Electronics/electrical | | | | |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | \$9,480,000.00 | \$9,480,000.00 | 2.9776% |
| Serena Software Inc - Term Loan | SERENASFTW_TL | \$9,500,000.00 | \$9,500,000.00 | 2.9839% |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_JTL | \$9,991,666.67 | \$9,991,666.67 | 3.1383% |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | \$3,445,696.06 | \$3,445,696.06 | 1.0823% |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | \$5,600,000.00 | 1.7589% |
| Electronics/electrical Subtotal | | \$38,017,362.73 | \$38,017,362.73 | 11.9411% |
| Financial intermediaries | | | | |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | \$9,402,518.80 | \$9,402,518.80 | 2.9533% |
| First American Payment Systems - First Lien Term Loan | 1STAMRPYMT_FL | \$3,035,078.49 | \$3,035,078.49 | 0.9533% |
| First American Payment Systems - Second Lien Term Loan | 1STAMRPYMT_SL | \$5,220,036.71 | \$5,220,036.71 | 1.6396% |
| First Data Corp - 2021 Extended USD Term Loan | FDATC_2021EXTL | \$9,050,721.38 | \$9,050,721.38 | 2.8428% |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | \$9,452,506.61 | \$9,452,506.61 | 2.9690% |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | \$9,440,625.00 | \$9,440,625.00 | 2.9653% |
| Total Merchant Services Inc - Term Loan | TOTALMERC_TL | \$9,500,000.00 | \$9,500,000.00 | 2.9839% |
| Financial intermediaries Subtotal | | \$55,101,486.99 | \$55,101,486.99 | 17.3071% |
| Food/drug retailers | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRNSLC_TB4 | \$7,000,000.00 | \$7,000,000.00 | 2.1987% |
| Food/drug retailers Subtotal | | \$7,000,000.00 | \$7,000,000.00 | 2.1987% |
| Health care | | | | |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | \$499,164.59 | \$499,164.59 | 0.1568% |
| Health care Subtotal | | \$499,164.59 | \$499,164.59 | 0.1568% |
| Leisure goods/activities/movies | | | | |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWLEDGE_TLF | \$4,962,500.00 | \$4,962,500.00 | 1.5587% |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | \$6,633,000.00 | \$6,633,000.00 | 2.0834% |

| | | | | |
|---|--|-------------------------|-------------------------|-----------------|
| | Leisure goods/activities/movies Subtotal | \$11,595,500.00 | \$11,595,500.00 | 3.6421% |
| Lodging & casinos | | | | |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLEADR_TL | \$9,120,000.00 | \$9,120,000.00 | 2.8646% |
| | Lodging & casinos Subtotal | \$9,120,000.00 | \$9,120,000.00 | 2.8646% |
| Publishing | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | \$6,800,000.00 | \$6,800,000.00 | 2.1359% |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | \$10,573,320.11 | \$10,573,320.11 | 3.3210% |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | \$9,504,180.00 | \$9,504,180.00 | 2.9852% |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | \$9,300,000.00 | \$9,300,000.00 | 2.9211% |
| | Publishing Subtotal | \$36,177,500.11 | \$36,177,500.11 | 11.3632% |
| Radio & Television | | | | |
| SESAC Holdco II LLC - First Lien Term Loan | SESACHLDCO_FL | \$8,107,163.52 | \$8,107,163.52 | 2.5464% |
| | Radio & Television Subtotal | \$8,107,163.52 | \$8,107,163.52 | 2.5464% |
| Retailers (except food & drug) | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | \$6,541,775.09 | \$6,541,775.09 | 2.0547% |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$8,936,405.55 | \$8,936,405.55 | 2.8069% |
| NexTag Inc - Term Loan Non-PIK | NEXTAGINC_TL | \$1,042,770.88 | \$1,042,770.88 | 0.3275% |
| NexTag Inc - Term Loan PIK | NEXTAGIN_NPIK | \$0.00 | \$0.00 | 0.0000% |
| | Retailers (except food & drug) Subtotal | \$16,520,951.51 | \$16,520,951.51 | 5.1892% |
| Surface transport | | | | |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONEL_TLB | \$7,980,000.00 | \$7,980,000.00 | 2.5065% |
| | Surface transport Subtotal | \$7,980,000.00 | \$7,980,000.00 | 2.5065% |
| Telecommunications | | | | |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | \$8,955,000.00 | \$8,955,000.00 | 2.8127% |
| Aricent Technologies - Second Lien Initial Term Loan | ARCNTTCHN_STL | \$2,000,000.00 | \$2,000,000.00 | 0.6282% |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | \$7,917,951.39 | \$7,917,951.39 | 2.4870% |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | \$9,452,500.00 | \$9,452,500.00 | 2.9690% |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | \$4,000,000.00 | \$4,000,000.00 | 1.2564% |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | \$1,850,000.00 | \$1,850,000.00 | 0.5811% |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | \$4,283,700.00 | \$4,283,700.00 | 1.3455% |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | \$5,700,000.00 | \$5,700,000.00 | 1.7903% |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | \$8,000,000.00 | \$8,000,000.00 | 2.5128% |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | \$3,500,000.00 | \$3,500,000.00 | 1.0993% |
| | Telecommunications Subtotal | \$55,659,151.39 | \$55,659,151.39 | 17.4823% |
| Utilities | | | | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | \$1,683,281.25 | \$1,683,281.25 | 0.5287% |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | \$5,739,843.75 | \$5,739,843.75 | 1.8029% |
| | Utilities Subtotal | \$7,423,125.00 | \$7,423,125.00 | 2.3316% |
| | Grand Total | \$303,023,077.77 | \$303,023,077.77 | 95.1783% |

Portfolio Assets: Affiliated Issuers

| Security | Security ID | Principal Balance | Moody's Region | Country | Moody's Country Rating | Sovereign | Moody's DP Rating | S&P Rating | Security Type |
|---|---------------|------------------------|----------------|---------------|------------------------|-----------|-------------------|------------|---------------|
| ABB Con-Cise Optical Group LLC | | | | | | | | | |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | \$6,541,775.09 | | United States | Aaa | No | B2 | B | Loan |
| ABB Con-Cise Optical Group LLC Subtotal | | \$6,541,775.09 | | | | | | | |
| Albertson's LLC | | | | | | | | | |
| Albertson's LLC - Term B-4 Loan | ALBRTSNLC_TB4 | \$7,000,000.00 | | United States | Aaa | No | B1 | B | Loan |
| Albertson's LLC Subtotal | | \$7,000,000.00 | | | | | | | |
| Amneal Pharmaceuticals LLC | | | | | | | | | |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | \$499,164.59 | | United States | Aaa | No | B1 | B+ | Loan |
| Amneal Pharmaceuticals LLC Subtotal | | \$499,164.59 | | | | | | | |
| Aricent Technologies | | | | | | | | | |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | \$8,955,000.00 | | 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 |
| Aricent Technologies Subtotal | | \$10,955,000.00 | | | | | | | |
| Ascensus Inc | | | | | | | | | |
| Ascensus Inc - First Lien Initial Term Loan | ASCENSUS_FL | \$9,402,518.80 | | United States | Aaa | No | B2 | B | Loan |
| Ascensus Inc Subtotal | | \$9,402,518.80 | | | | | | | |
| Birch Communications Inc | | | | | | | | | |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | \$7,917,951.39 | | United States | Aaa | No | B3 | B | Loan |
| Birch Communications Inc Subtotal | | \$7,917,951.39 | | | | | | | |
| Capstone Logistics Acquisition Inc | | | | | | | | | |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONE_TLB | \$7,980,000.00 | | United States | Aaa | No | B3 | B | Loan |
| Capstone Logistics Acquisition Inc Subtotal | | \$7,980,000.00 | | | | | | | |
| ConvergeOne Holdings Corporation | | | | | | | | | |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | \$9,452,500.00 | | United States | Aaa | No | B3 | B | Loan |
| ConvergeOne Holdings Corporation Subtotal | | \$9,452,500.00 | | | | | | | |
| CRCI Holdings Inc | | | | | | | | | |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | \$1,683,281.25 | | United States | Aaa | No | B3 | *** | Loan |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | \$5,739,843.75 | | United States | Aaa | No | B3 | *** | Loan |
| CRCI Holdings Inc Subtotal | | \$7,423,125.00 | | | | | | | |
| Deltek Inc | | | | | | | | | |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | \$4,557,000.00 | | United States | Aaa | No | B2 | B | Loan |
| Deltek Inc Subtotal | | \$4,557,000.00 | | | | | | | |
| Edmentum Inc | | | | | | | | | |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | \$1,895,492.76 | | United States | Aaa | No | B2 | B | Loan |
| Edmentum Inc Subtotal | | \$1,895,492.76 | | | | | | | |

First American Payment Systems

| Security | Security ID | Principal Balance | Moody's Region | Country | Moody's Country Rating | Sovereign | Moody's DP Rating | S&P Rating | Security Type |
|--|----------------|------------------------|----------------|----------------|------------------------|-----------|-------------------|------------|---------------|
| 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 |
| First American Payment Systems Subtotal | | \$8,255,115.20 | | | | | | | |
| First Data Corp | | | | | | | | | |
| First Data Corp - 2021 Extended USD Term Loan | FDATC_2021EXTL | \$9,050,721.38 | | United States | Aaa | No | B3 | B | Loan |
| First Data Corp Subtotal | | \$9,050,721.38 | | | | | | | |
| Global Tel Link Corp | | | | | | | | | |
| Global Tel Link Corp - Second Lien Term Loan | GLBLTELLNK_SL | \$4,000,000.00 | | United States | Aaa | No | Caa2 | B | Loan |
| Global Tel Link Corp Subtotal | | \$4,000,000.00 | | | | | | | |
| GlobalLogic Holdings Inc | | | | | | | | | |
| GlobalLogic Holdings Inc - Term Loan | GLOBALLOGC_TL | \$9,405,000.00 | | United States | Aaa | No | B3 | B | Loan |
| GlobalLogic Holdings Inc Subtotal | | \$9,405,000.00 | | | | | | | |
| Help Systems Holdings Inc | | | | | | | | | |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | \$9,480,000.00 | | United States | Aaa | No | *** | B | Loan |
| Help Systems Holdings Inc Subtotal | | \$9,480,000.00 | | | | | | | |
| iEnergizer Limited | | | | | | | | | |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | \$6,800,000.00 | | United Kingdom | | No | B2 | B | Loan |
| iEnergizer Limited Subtotal | | \$6,800,000.00 | | | | | | | |
| Integra Telecom Holdings Inc | | | | | | | | | |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | \$1,850,000.00 | | United States | Aaa | No | Caa2 | B+ | Loan |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | \$4,283,700.00 | | United States | Aaa | No | B3 | B+ | Loan |
| Integra Telecom Holdings Inc Subtotal | | \$6,133,700.00 | | | | | | | |
| Jackson Hewitt Inc | | | | | | | | | |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$8,936,405.55 | | United States | Aaa | No | *** | *** | Loan |
| Jackson Hewitt Inc Subtotal | | \$8,936,405.55 | | | | | | | |
| Knowledge Universe Education LLC | | | | | | | | | |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWELEDGE_TLF | \$4,962,500.00 | | United States | Aaa | No | B3 | B | Loan |
| Knowledge Universe Education LLC Subtotal | | \$4,962,500.00 | | | | | | | |
| Merrill Communications LLC | | | | | | | | | |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | \$10,573,320.11 | | United States | Aaa | No | B3 | B | Loan |
| Merrill Communications LLC Subtotal | | \$10,573,320.11 | | | | | | | |
| NAB Holdings LLC | | | | | | | | | |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | \$9,452,506.61 | | United States | Aaa | No | B1 | BB- | Loan |
| NAB Holdings LLC Subtotal | | \$9,452,506.61 | | | | | | | |
| NexTag Inc | | | | | | | | | |
| 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 |
| NexTag Inc Subtotal | | \$1,042,770.88 | | | | | | | |

| Security | Security ID | Principal Balance | Moody's Region | Country | Moody's Country Rating | Sovereign | Moody's DP Rating | S&P Rating | Security Type |
|---|----------------|------------------------|----------------|---------------|------------------------|-----------|-------------------|------------|---------------|
| Novetta LLC | | | | | | | | | |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | \$7,680,750.00 | | United States | Aaa | No | B3 | B- | Loan |
| Novetta LLC Subtotal | | \$7,680,750.00 | | | | | | | |
| Novitex Acquisition LLC | | | | | | | | | |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | \$9,504,180.00 | | United States | Aaa | No | B3 | B | Loan |
| Novitex Acquisition LLC Subtotal | | \$9,504,180.00 | | | | | | | |
| PGX Holdings Inc | | | | | | | | | |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | \$9,440,625.00 | | United States | Aaa | No | B2 | B | Loan |
| PGX Holdings Inc Subtotal | | \$9,440,625.00 | | | | | | | |
| Securus Technologies Holdings Inc | | | | | | | | | |
| Securus Technologies Holdings Inc - Second Lien Initial Term Loan | SECURUSTCH_SL | \$5,700,000.00 | | United States | Aaa | No | Caa2 | B | Loan |
| Securus Technologies Holdings Inc Subtotal | | \$5,700,000.00 | | | | | | | |
| Serena Software Inc | | | | | | | | | |
| Serena Software Inc - Term Loan | SERENASFTW_TL | \$9,500,000.00 | | United States | Aaa | No | B2 | B | Loan |
| Serena Software Inc Subtotal | | \$9,500,000.00 | | | | | | | |
| SESAC Holdco II LLC | | | | | | | | | |
| SESAC Holdco II LLC - First Lien Term Loan | SESACHLDSCO_FL | \$8,107,163.52 | | United States | Aaa | No | B2 | B | Loan |
| SESAC Holdco II LLC Subtotal | | \$8,107,163.52 | | | | | | | |
| SourceHOV LLC | | | | | | | | | |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | \$7,500,000.00 | | United States | Aaa | No | B2 | B | Loan |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | \$5,000,000.00 | | United States | Aaa | No | Caa1 | B | Loan |
| SourceHOV LLC Subtotal | | \$12,500,000.00 | | | | | | | |
| STG-Fairway Acquisitions Inc | | | | | | | | | |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | \$3,414,217.38 | | United States | Aaa | No | *** | B | Loan |
| STG-Fairway Acquisitions Inc Subtotal | | \$3,414,217.38 | | | | | | | |
| Stratus Technologies Inc | | | | | | | | | |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | \$9,991,666.67 | | United States | Aaa | No | B2 | B+ | Loan |
| Stratus Technologies Inc Subtotal | | \$9,991,666.67 | | | | | | | |
| Symphony Teleca Services Inc | | | | | | | | | |
| Symphony Teleca Services Inc - Term Loan | SYMPTLSVC_TL | \$9,500,000.00 | | United States | Aaa | No | B2 | B | Loan |
| Symphony Teleca Services Inc Subtotal | | \$9,500,000.00 | | | | | | | |
| TeleGuam Holdings LLC | | | | | | | | | |
| TeleGuam Holdings LLC - Second Lien Term Loan | TELEGUAMHD_SL | \$8,000,000.00 | | United States | Aaa | No | *** | B | Loan |
| TeleGuam Holdings LLC Subtotal | | \$8,000,000.00 | | | | | | | |
| Topps Company (The) | | | | | | | | | |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | \$6,633,000.00 | | United States | Aaa | No | B2 | B | Loan |
| Topps Company (The) Subtotal | | \$6,633,000.00 | | | | | | | |
| Total Merchant Services Inc | | | | | | | | | |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | \$9,500,000.00 | | United States | Aaa | No | B2 | B | Loan |

| | | | | | | | | | |
|---|----------------|-------------------------|---------------|-----|----|------|------|--------|--|
| Total Merchant Services Inc Subtotal | | \$9,500,000.00 | | | | | | | |
| Travel Leaders Group LLC | | | | | | | | | |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLLEADR_TL | \$9,120,000.00 | United States | Aaa | No | B2 | BB- | Loan | |
| Travel Leaders Group LLC Subtotal | | \$9,120,000.00 | | | | | | | |
| UniTek Global Services Inc | | | | | | | | | |
| UniTek Global Services Inc - Common Stock | 91324T997 | \$0.00 | United States | Aaa | No | | | Equity | |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITEKGSLS_HSN | \$142,822.00 | United States | Aaa | No | Ca | CCC+ | Loan | |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | \$726,389.80 | United States | Aaa | No | Ca | CCC+ | Loan | |
| UniTek Global Services Inc - Series A Preferred Stock | 91324T989 | \$0.00 | United States | Aaa | No | | | Equity | |
| UniTek Global Services Inc Subtotal | | \$869,211.80 | | | | | | | |
| US TelePacific Corp | | | | | | | | | |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | \$3,500,000.00 | United States | Aaa | No | B3 | B- | Loan | |
| US TelePacific Corp Subtotal | | \$3,500,000.00 | | | | | | | |
| Vision Solutions Inc | | | | | | | | | |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | \$3,445,696.06 | 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 | |
| Vision Solutions Inc Subtotal | | \$9,045,696.06 | | | | | | | |
| Volume Holdings Inc | | | | | | | | | |
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | \$9,300,000.00 | United States | Aaa | No | Caa1 | B | Loan | |
| Volume Holdings Inc Subtotal | | \$9,300,000.00 | | | | | | | |
| Grand Total | | \$303,023,077.77 | | | | | | | |

Portfolio Assets: Country Information

| Region | Moody Country Rating | S&P Country Rating | Security | Asset Type | Security ID | Sovereign | Country Group | Principal Balance | % of APB |
|--------------------------------|----------------------|--------------------|---|------------|----------------|-----------|---------------|-----------------------|----------------|
| United Kingdom | | | | | | | | | |
| | | | iEnergizer Limited - Term Loan | Loan | IENERGZRLD_TL | No | Group I | \$6,800,000.00 | 2.2441% |
| United Kingdom Subtotal | | | | | | | | \$6,800,000.00 | 2.2441% |
| United States | | | | | | | | | |
| Aaa | AA+ | | ABB Con-Cise Optical Group LLC - Term B-1 Loan | Loan | ABBCONCSE_TB1 | No | | \$6,541,775.09 | 2.1588% |
| Aaa | AA+ | | Albertson's LLC - Term B-4 Loan | Loan | ALBRTSNLC_TB4 | No | | \$7,000,000.00 | 2.3101% |
| Aaa | AA+ | | Amneal Pharmaceuticals LLC - Term Loan | Loan | AMNEALPHR_TLB | No | | \$499,164.59 | 0.1647% |
| Aaa | AA+ | | Aricent Technologies - First Lien Initial Term Loan | Loan | ARCNTTCHNL_TL | No | | \$8,955,000.00 | 2.9552% |
| Aaa | AA+ | | Aricent Technologies - Second Lien Initial Term Loan | Loan | ARCNTTCHN_STL | No | | \$2,000,000.00 | 0.6600% |
| Aaa | AA+ | | Ascensus Inc - First Lien Initial Term Loan | Loan | ASCENSUS_FL | No | | \$9,402,518.80 | 3.1029% |
| Aaa | AA+ | | Birch Communications Inc - Term Loan | Loan | BIRCHCOMM_TL | No | | \$7,917,951.39 | 2.6130% |
| Aaa | AA+ | | Capstone Logistics Acquisition Inc - First Lien Term Loan | Loan | CAPSTONEL_TLB | No | | \$7,980,000.00 | 2.6335% |
| Aaa | AA+ | | ConvergeOne Holdings Corporation - First Lien Initial Term Loan | Loan | CONVRG1HLD_FL | No | | \$9,452,500.00 | 3.1194% |
| Aaa | AA+ | | CRCI Holdings Inc - Delayed Draw Term Loan | Loan | CRCHOLDG_DDTL | No | | \$1,683,281.25 | 0.5555% |
| Aaa | AA+ | | CRCI Holdings Inc - Dollar Term Loan | Loan | CRCIHLDG_USTL | No | | \$5,739,843.75 | 1.8942% |
| Aaa | AA+ | | Deltek Inc - First Lien Term Loan | Loan | DELTEKINC_FL | No | | \$4,557,000.00 | 1.5038% |
| Aaa | AA+ | | Edmentum Inc - First Lien Term Loan | Loan | EDMENTUM_FLTL | No | | \$1,895,492.76 | 0.6255% |
| Aaa | AA+ | | First American Payment Systems - First Lien Term Loan | Loan | 1STAMPYMT_FL | No | | \$3,035,078.49 | 1.0016% |
| Aaa | AA+ | | First American Payment Systems - Second Lien Term Loan | Loan | 1STAMPYMT_SL | No | | \$5,220,036.71 | 1.7227% |
| Aaa | AA+ | | First Data Corp - 2021 Extended USD Term Loan | Loan | FDATC_2021EXTL | No | | \$9,050,721.38 | 2.9868% |
| Aaa | AA+ | | Global Tel Link Corp - Second Lien Term Loan | Loan | GLBLTELLNK_SL | No | | \$4,000,000.00 | 1.3200% |
| Aaa | AA+ | | GlobalLogic Holdings Inc - Term Loan | Loan | GLOBALLOGC_TL | No | | \$9,405,000.00 | 3.1037% |
| Aaa | AA+ | | Help Systems Holdings Inc - First Lien Initial Term Loan | Loan | HELPSYS_TL | No | | \$9,480,000.00 | 3.1285% |
| Aaa | AA+ | | Integra Telecom Holdings Inc - Second Lien Initial Loan | Loan | INTGRATLCM_SL | No | | \$1,850,000.00 | 0.6105% |
| Aaa | AA+ | | Integra Telecom Holdings Inc - Term B Loan | Loan | INTGTLCMH_TBL | No | | \$4,283,700.00 | 1.4137% |
| Aaa | AA+ | | Jackson Hewitt Inc - Senior Secured Term Loan | Loan | JCKSNHWWT_SSTL | No | | \$8,936,405.55 | 2.9491% |
| Aaa | AA+ | | Knowledge Universe Education LLC - Initial Term Loan | Loan | KNOWELEDGE_TLF | No | | \$4,962,500.00 | 1.6377% |
| Aaa | AA+ | | Merrill Communications LLC - Term Loan | Loan | MERILCOM_TL | No | | \$10,573,320.11 | 3.4893% |
| Aaa | AA+ | | NAB Holdings LLC - Term Loan | Loan | NABHLLC_FLTL | No | | \$9,452,506.61 | 3.1194% |
| 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 | 0.3441% |
| Aaa | AA+ | | NexTag Inc - Term Loan PIK | Loan | NEXTAGIN_NPIK | No | | \$0.00 | 0.0000% |
| Aaa | AA+ | | Novetta LLC - Initial Term Loan | Loan | NOVETTASOL_TL | No | | \$7,680,750.00 | 2.5347% |
| Aaa | AA+ | | Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | Loan | NOVITEXIN_TB2 | No | | \$9,504,180.00 | 3.1365% |
| Aaa | AA+ | | PGX Holdings Inc - First Lien Term B Loan | Loan | PGXHLDNG_FL | No | | \$9,440,625.00 | 3.1155% |
| Aaa | AA+ | | Securus Technologies Holdings Inc - Second Lien Initial Term Loan | Loan | SECURUSTCH_SL | No | | \$5,700,000.00 | 1.8810% |
| Aaa | AA+ | | Serena Software Inc - Term Loan | Loan | SERENASFTW_TL | No | | \$9,500,000.00 | 3.1351% |
| Aaa | AA+ | | SESAC Holdco II LLC - First Lien Term Loan | Loan | SESACHLDCO_FL | No | | \$8,107,163.52 | 2.6754% |
| Aaa | AA+ | | SourceHOV LLC - First Lien Term B Loan | Loan | SOURCEHOV_TL | No | | \$7,500,000.00 | 2.4751% |
| Aaa | AA+ | | SourceHOV LLC - Second Lien Term Loan | Loan | SRCEHOVLLC_SL | No | | \$5,000,000.00 | 1.6500% |
| Aaa | AA+ | | STG-Fairway Acquisitions Inc - First Lien Term Loan | Loan | FRSTADVCRP_FL | No | | \$3,414,217.38 | 1.1267% |
| Aaa | AA+ | | Stratus Technologies Inc - Initial Term Loan | Loan | STRATSTCH_ITL | No | | \$9,991,666.67 | 3.2973% |
| Aaa | AA+ | | Symphony Teleca Services Inc - Term Loan | Loan | SYMPTELSVC_TL | No | | \$9,500,000.00 | 3.1351% |
| Aaa | AA+ | | TeleGuam Holdings LLC - Second Lien Term Loan | Loan | TELEGUAMHD_SL | No | | \$8,000,000.00 | 2.6401% |
| Aaa | AA+ | | Topps Company (The) - Term Loan | Loan | TOPSCOMPNY_TL | No | | \$6,633,000.00 | 2.1889% |
| Aaa | AA+ | | Total Merchant Services Inc - Term Loan | Loan | TOTALMERCE_TL | No | | \$9,500,000.00 | 3.1351% |
| Aaa | AA+ | | Travel Leaders Group LLC - Tranche B Term Loan | Loan | TRVLLEADR_TL | No | | \$9,120,000.00 | 3.0097% |
| Aaa | AA+ | | UniTek Global Services Inc - Common Stock | Equity | 91324T997 | 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+ | UniTek Global Services Inc - HoldCo Subordinated Note | Loan | UNITEKGS1_HSN | No | | \$142,822.00 | 0.0471% |
| | Aaa | AA+ | UniTek Global Services Inc - Second Out Tranche Advance | Loan | UNTKGLBL_SOTA | No | | \$726,389.80 | 0.2397% |
| | Aaa | AA+ | UniTek Global Services Inc - Series A Preferred Stock | Equity | 91324T989 | No | | \$0.00 | 0.0000% |
| | Aaa | AA+ | US TelePacific Corp - Term Loan Advance | Loan | USTELPCFC_TLB | No | | \$3,500,000.00 | 1.1550% |
| | Aaa | AA+ | Vision Solutions Inc - First Lien Term Loan | Loan | VISNSOLUT_TLB | No | | \$3,445,696.06 | 1.1371% |
| | Aaa | AA+ | Vision Solutions Inc - Second Lien Term Loan | Loan | VISNSOLT_SLTL | No | | \$5,600,000.00 | 1.8480% |
| | Aaa | AA+ | Volume Holdings Inc - Term Loan | Loan | VOLMEHLDIN_TL | No | | \$9,300,000.00 | 3.0691% |
| | | | | | | | United States Subtotal | \$296,223,077.77 | 97.7559% |
| | | | | | | | Grand Total | \$303,023,077.77 | 100.0000% |

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 |
| Grand Total | | | | \$12,518,664.93 |

Portfolio Assets: Moody's Rating via RiskCalc Application

| | |
|--|------------------|
| As of Date | 03-Feb-2015 |
| Reinvestment End Date | 25-Aug-2016 |
| Collateral Principal Amount | \$318,374,131.80 |
| 20% of Collateral Principal Amount | \$63,674,826.36 |
| 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 | \$63,674,826.36 |
| Result | PASS |

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 | \$6,541,775.09 | | B | B | | B | | B |
| Albertson's LLC - Term B-4 Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$7,000,000.00 | | BB- | B | | | NM | B |
| Amneal Pharmaceuticals LLC - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$499,164.59 | | B+ | B+ | | B+ | | B+ |
| Arcent Technologies - First Lien Initial Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$8,955,000.00 | | B | B | B | B | | B |
| Arcent 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 | \$9,402,518.80 | | B | B | | B | | B |
| Birch Communications Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$7,917,951.39 | | B | B | | B | | B |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$7,980,000.00 | | B | B | | B | | B |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,452,500.00 | | B | B | B | B | | B |
| CRCI Holdings Inc - Delayed Draw Term Loan | Loan | Senior Secured | Rating Estimate | No | No | No | \$1,683,281.25 | Per Clause (iii)(b) | *** | *** | *** | *** | | *** |
| CRCI Holdings Inc - Dollar Term Loan | Loan | Senior Secured | Rating Estimate | No | No | No | \$5,739,843.75 | Per Clause (iii)(b) | *** | *** | *** | *** | | *** |
| Delttek Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,557,000.00 | | | B | | B | NM | B |
| Edmentum Inc - First Lien Term Loan | Loan | Senior Secured | Rating Estimate | No | No | No | \$1,895,492.76 | | 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 |
| 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 |
| 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 | \$9,405,000.00 | | B+ | B | B | B | | B |
| Help Systems Holdings Inc - First Lien Initial Term Loan | Loan | Senior Secured | Rating Estimate | No | No | No | \$9,480,000.00 | | | | B | B | | B |
| iEnergizer Limited - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$6,800,000.00 | | B | B | | B | | B |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | Loan | Second Lien | Issuer Credit Rating | No | No | No | \$1,850,000.00 | | B- | B+ | | B+ | NM | B+ |
| Integra Telecom Holdings Inc - Term B Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$4,283,700.00 | | 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 | \$4,962,500.00 | | B | B | | B | | B |
| Merrill Communications LLC - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$10,573,320.11 | | B+ | B | | B | NM | B |
| NAB Holdings LLC - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,452,506.61 | | 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 |
| Novetta LLC - Initial Term Loan | Loan | Senior Secured | Rating Estimate | No | No | No | \$7,680,750.00 | Per Clause (iii)(b) | | | B- | B- | | B- |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,504,180.00 | | B | B | | B | | B |
| PGX Holdings Inc - First Lien Term B Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,440,625.00 | | B+ | B | | B | | 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 | \$8,107,163.52 | | B+ | B | B | B | | B |
| SourceHOV LLC - First Lien Term B Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$7,500,000.00 | | B | B | | B | | B |
| SourceHOV LLC - Second Lien Term Loan | Loan | Second Lien | Issuer Credit Rating | No | No | No | \$5,000,000.00 | | CCC+ | B | | B | | B |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,414,217.38 | | B | B | | B | NM | B |
| Stratus Technologies Inc - Initial Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,991,666.67 | | B+ | B+ | | B+ | OFF | B+ |
| Symphony Teleca Services Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,500,000.00 | | BB- | B | | B | | B |
| TeleGuam Holdings LLC - Second Lien Term Loan | Loan | Second Lien | Rating Estimate | No | No | No | \$8,000,000.00 | Per Clause (iii)(b) | | | B | B | | B |
| Topps Company (The) - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$6,633,000.00 | | | B | | B | | B |
| Total Merchant Services Inc - Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,500,000.00 | | B+ | B | | B | | B |
| Travel Leaders Group LLC - Tranche B Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$9,120,000.00 | | BB | BB- | BB | BB- | | BB- |
| UniTek Global Services Inc - HoldCo Subordinated Note | Loan | Subordinated | Rating Estimate | No | No | No | \$142,822.00 | Per Clause (iii)(b) | | NR | CCC+ | CCC+ | | CCC+ |
| UniTek Global Services Inc - Second Out Tranche Advance | Loan | Second Lien | Rating Estimate | No | No | No | \$726,389.80 | Per Clause (iii)(b) | | NR | CCC+ | CCC+ | | CCC+ |
| US TelePacific Corp - Term Loan Advance | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,500,000.00 | | B- | B- | | B- | NM | B- |
| Vision Solutions Inc - First Lien Term Loan | Loan | Senior Secured | Issuer Credit Rating | No | No | No | \$3,445,696.06 | | 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 | \$9,300,000.00 | Per Clause (iii)(b) | | | B | B | | B |
| Grand Total | | | | | | | \$303,023,077.77 | | | | | | | |

Portfolio Assets: Weighted Average Rating Factor

Weighted Average Moody's Rating Factor

3355

| Security | Security ID | Principal Balance | Moody's DP Rating | Rating Factor | Weight |
|---|----------------|-------------------|-------------------|---------------|---------------------|
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | ABBCONCSE_TB1 | \$6,541,775.09 | B2 | 2,720.00 | \$17,793,628,244.80 |
| Albertson's LLC - Term B-4 Loan | ALBRNSNLC_TB4 | \$7,000,000.00 | B1 | 2,220.00 | \$15,540,000,000.00 |
| Amneal Pharmaceuticals LLC - Term Loan | AMNEALPHR_TLB | \$499,164.59 | B1 | 2,220.00 | \$1,108,145,389.80 |
| Aricent Technologies - First Lien Initial Term Loan | ARCNTTCHNL_TL | \$8,955,000.00 | B2 | 2,720.00 | \$24,357,600,000.00 |
| 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 | \$9,402,518.80 | B2 | 2,720.00 | \$25,574,851,136.00 |
| Birch Communications Inc - Term Loan | BIRCHCOMM_TL | \$7,917,951.39 | B3 | 3,490.00 | \$27,633,650,351.10 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | CAPSTONE_TLB | \$7,980,000.00 | B3 | 3,490.00 | \$27,850,200,000.00 |
| ConvergeOne Holdings Corporation - First Lien Initial Term Loan | CONVRG1HLD_FL | \$9,452,500.00 | B3 | 3,490.00 | \$32,989,225,000.00 |
| CRCI Holdings Inc - Delayed Draw Term Loan | CRCHOLDG_DDTL | \$1,683,281.25 | B3 | 3,490.00 | \$5,874,651,562.50 |
| CRCI Holdings Inc - Dollar Term Loan | CRCIHLDG_USTL | \$5,739,843.75 | B3 | 3,490.00 | \$20,032,054,687.50 |
| Deltek Inc - First Lien Term Loan | DELTEKINC_FL | \$4,557,000.00 | B2 | 2,720.00 | \$12,395,040,000.00 |
| Edmentum Inc - First Lien Term Loan | EDMENTUM_FLTL | \$1,895,492.76 | B2 | 2,720.00 | \$5,155,740,307.20 |
| First American Payment Systems - First Lien Term Loan | 1STAMPYMT_FL | \$3,035,078.49 | B2 | 2,720.00 | \$8,255,413,492.80 |
| First American Payment Systems - Second Lien Term Loan | 1STAMPYMT_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 |
| 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 | \$9,405,000.00 | B3 | 3,490.00 | \$32,823,450,000.00 |
| Help Systems Holdings Inc - First Lien Initial Term Loan | HELPSYS_TL | \$9,480,000.00 | *** | *** | *** |
| iEnergizer Limited - Term Loan | IENERGZRLD_TL | \$6,800,000.00 | B2 | 2,720.00 | \$18,496,000,000.00 |
| Integra Telecom Holdings Inc - Second Lien Initial Loan | INTGRATLCM_SL | \$1,850,000.00 | Caa2 | 6,500.00 | \$12,025,000,000.00 |
| Integra Telecom Holdings Inc - Term B Loan | INTGTLCMH_TBL | \$4,283,700.00 | B3 | 3,490.00 | \$14,950,113,000.00 |
| Jackson Hewitt Inc - Senior Secured Term Loan | JCKSNHWT_SSTL | \$8,936,405.55 | *** | *** | *** |
| Knowledge Universe Education LLC - Initial Term Loan | KNOWLEDGE_TLF | \$4,962,500.00 | B3 | 3,490.00 | \$17,319,125,000.00 |
| Merrill Communications LLC - Term Loan | MERILCOM_TL | \$10,573,320.11 | B3 | 3,490.00 | \$36,900,887,183.90 |
| NAB Holdings LLC - Term Loan | NABHLLC_FLTL | \$9,452,506.61 | B1 | 2,220.00 | \$20,984,564,674.20 |
| 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 |
| Novetta LLC - Initial Term Loan | NOVETTASOL_TL | \$7,680,750.00 | B3 | 3,490.00 | \$26,805,817,500.00 |
| Novitex Acquisition LLC - First Lien Tranche B2 Term Loan | NOVITEXIN_TB2 | \$9,504,180.00 | B3 | 3,490.00 | \$33,169,588,200.00 |
| PGX Holdings Inc - First Lien Term B Loan | PGXHLDNG_FL | \$9,440,625.00 | B2 | 2,720.00 | \$25,678,500,000.00 |
| 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 | \$8,107,163.52 | B2 | 2,720.00 | \$22,051,484,774.40 |
| SourceHOV LLC - First Lien Term B Loan | SOURCEHOV_TL | \$7,500,000.00 | B2 | 2,720.00 | \$20,400,000,000.00 |
| SourceHOV LLC - Second Lien Term Loan | SRCEHOVLLC_SL | \$5,000,000.00 | Caa1 | 4,770.00 | \$23,850,000,000.00 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | FRSTADVCRP_FL | \$3,414,217.38 | *** | *** | *** |
| Stratus Technologies Inc - Initial Term Loan | STRATSTCH_ITL | \$9,991,666.67 | B2 | 2,720.00 | \$27,177,333,342.40 |
| 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 | \$8,000,000.00 | *** | *** | *** |
| Topps Company (The) - Term Loan | TOPSCOMPNY_TL | \$6,633,000.00 | B2 | 2,720.00 | \$18,041,760,000.00 |
| Total Merchant Services Inc - Term Loan | TOTALMERCE_TL | \$9,500,000.00 | B2 | 2,720.00 | \$25,840,000,000.00 |
| Travel Leaders Group LLC - Tranche B Term Loan | TRVLEADR_TL | \$9,120,000.00 | B2 | 2,720.00 | \$24,806,400,000.00 |
| UniTek Global Services Inc - HoldCo Subordinated Note | UNITKGLSI_HSN | \$142,822.00 | Ca | 10,000.00 | \$1,428,220,000.00 |
| UniTek Global Services Inc - Second Out Tranche Advance | UNTKGLBL_SOTA | \$726,389.80 | Ca | 10,000.00 | \$7,263,898,000.00 |
| US TelePacific Corp - Term Loan Advance | USTELPCFC_TLB | \$3,500,000.00 | B3 | 3,490.00 | \$12,215,000,000.00 |
| Vision Solutions Inc - First Lien Term Loan | VISNSOLUT_TLB | \$3,445,696.06 | B2 | 2,720.00 | \$9,372,293,283.20 |
| Vision Solutions Inc - Second Lien Term Loan | VISNSOLT_SLTL | \$5,600,000.00 | Caa1 | 4,770.00 | \$26,712,000,000.00 |

| Security | Security ID | Principal Balance | Moody's DP Rating | Rating Factor | Weight |
|---------------------------------|--------------------|-------------------------|-------------------|---------------|-------------------------------|
| Volume Holdings Inc - Term Loan | VOLMEHLDIN_TL | \$9,300,000.00 | Caa1 | 4,770.00 | \$44,361,000,000.00 |
| | Grand Total | \$303,023,077.77 | | | \$1,016,365,810,678.40 |

Portfolio Assets: Section 5.1 (g)

| | | |
|--|------------------|-------------------------|
| Collateral | | |
| Aggregate Principal Balance of Collateral Obligations (Excluding Defaults) | \$303,023,077.77 | |
| Plus: | | |
| Principal Proceeds | \$15,351,054.04 | |
| Collateral Principal Amount | | \$318,374,131.80 |
| Plus: | | |
| Market Value of Defaulted Obligations | \$0.00 | |
| Numerator | | \$318,374,131.80 |
| Aggregate Outstanding Amount Class A-1 Notes | | \$176,000,000.00 |
| Outcome: | | 180.9% |
| Requirement | | >= 100.0% |

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

| | | | | | |
|----------------|---|--------------|-------------|-------------|------|
| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
| | \$318,374,131.80 | \$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

Report Summary

Collateral Principal
Amount Excl Def

\$318,374,131.80

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
|----------------|--------------------------------------|--------------|-------------|-------------|------|
| | \$318,374,131.80 | \$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 <= Aa3

Report Summary

Collateral Principal
Amount Excl Def

\$318,374,131.80

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

| | | | | | |
|----------------|--------------------------------------|--------------|-------------|-------------|------|
| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
| | \$318,374,131.80 | \$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 | |
| | \$318,374,131.80 | \$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 | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
|----------------|--------------------------------------|--------------|-------------|-------------|------|
| | \$318,374,131.80 | \$0.00 | 0.0% | <= 7.5% | PASS |

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

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

| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
|----------------|--------------------------------------|--------------|-------------|-------------|------|
| | \$318,374,131.80 | \$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

\$318,374,131.80

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

Report Summary

Collateral Principal
Amount Excl Def

\$318,374,131.80

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

| | | | | | |
|----------------|---|--------------|-------------|-------------|------|
| Report Summary | Collateral Principal Amount Excl Def | Report Total | % of CPADef | Requirement | |
| | \$318,374,131.80 | \$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 | |
| | \$318,374,131.80 | \$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 | |
| | \$318,374,131.80 | \$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 | |
|----------------|--------------------------------------|--------------|-------------|-------------|------|
| | \$318,374,131.80 | \$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 |
|---|---|----------------|------------------|---|-----------------------|
| TICC CLO 2012-1 LLC - Expense Reserve Account | | | | | |
| | Beginning Balance | | 06-Jan-2015 | \$0.08 | \$0.08 |
| | | | | TICC CLO 2012-1 LLC - Expense Reserve Account Subtotal | \$0.08 |
| TICC CLO 2012-1 LLC - Interest Collection Account | | | | | |
| | Beginning Balance | | 06-Jan-2015 | \$3,646,265.76 | \$3,646,265.76 |
| First American Payment Systems - First Lien Term Loan | LIBOR Interest | 1STAMPYMT_FL | 06-Jan-2015 | \$955.78 | \$3,647,221.54 |
| First American Payment Systems - First Lien Term Loan | LIBOR Interest | 1STAMPYMT_FL | 06-Jan-2015 | \$15,526.38 | \$3,662,747.92 |
| First American Payment Systems - Second Lien Term Loan | LIBOR Interest | 1STAMPYMT_SL | 06-Jan-2015 | \$52,997.87 | \$3,715,745.80 |
| SafeNet Inc - First Lien Initial Term Loan | PRIME Interest | SAFENET_FL | 07-Jan-2015 | \$12,205.71 | \$3,727,951.51 |
| SafeNet Inc - First Lien Initial Term Loan | Process Receivable | SAFENET_FL | 07-Jan-2015 | \$1,748.07 | \$3,729,699.57 |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | LIBOR Interest | ABBCONCSE_TB1 | 08-Jan-2015 | \$57,987.88 | \$3,787,687.45 |
| Birch Communications Inc - Term Loan | LIBOR Interest | BIRCHCOMM_TL | 08-Jan-2015 | \$157,506.61 | \$3,945,194.06 |
| Capstone Logistics Acquisition Inc - First Lien Term Loan | LIBOR Interest | CAPSTONEL_TLB | 08-Jan-2015 | \$37,794.17 | \$3,982,988.23 |
| Amneal Pharmaceuticals LLC - Term Loan | ClearPar Subtrade Fee | AMNEALPHR_TLB | 09-Jan-2015 | (\$19.00) | \$3,982,969.23 |
| ABB Con-Cise Optical Group LLC - Term B-1 Loan | LIBOR Interest | ABBCONCSE_TB1 | 12-Jan-2015 | \$17,518.18 | \$4,000,487.41 |
| Deltek Inc - First Lien Term Loan | LIBOR Interest | DELTEKINC_FL | 12-Jan-2015 | \$51,383.93 | \$4,051,871.34 |
| Aricent Technologies - First Lien Initial Term Loan | LIBOR Interest | ARCNTTCHNL_TL | 14-Jan-2015 | \$38,852.80 | \$4,090,724.14 |
| Aricent Technologies - First Lien Initial Term Loan | LIBOR Interest | ARCNTTCHNL_TL | 14-Jan-2015 | \$2,190.95 | \$4,092,915.09 |
| Aricent Technologies - Second Lien Initial Term Loan | LIBOR Interest | ARCNTTCHN_STL | 14-Jan-2015 | \$15,833.33 | \$4,108,748.42 |
| UniTek Global Services Inc - HoldCo Subordinated Note | Misc Fee | UNITEKGSI_HSN | 15-Jan-2015 | \$1,428.22 | \$4,110,176.64 |
| UniTek Global Services Inc - Second Out Tranche Advance | Misc Fee | UNTKGLBL_SOTA | 15-Jan-2015 | \$7,263.90 | \$4,117,440.54 |
| Serena Software Inc - Term Loan | LIBOR Interest | SERENASFTW_TL | 16-Jan-2015 | \$59,375.00 | \$4,176,815.54 |
| SESAC Holdco II LLC - First Lien Term Loan | LIBOR Interest | SESACHLDCO_FL | 16-Jan-2015 | \$31,527.86 | \$4,208,343.40 |
| First Data Corp - 2021 Extended USDTerm Loan | LIBOR Interest | FDATC_2021EXTL | 26-Jan-2015 | \$34,571.49 | \$4,242,914.89 |
| NexTag Inc - Term Loan Non-PIK | Amendment Fee | NEXTAGINC_TL | 29-Jan-2015 | \$197,164.35 | \$4,440,079.24 |
| Albertson's LLC - Term B-4 Loan | Interest | ALBRTSNLC_TB4 | 30-Jan-2015 | \$67,250.00 | \$4,507,329.24 |
| iEnergizer Limited - Term Loan | LIBOR Interest | IENERGZRLD_TL | 30-Jan-2015 | \$41,083.33 | \$4,548,412.58 |
| Integra Telecom Holdings Inc - Term B Loan | LIBOR Interest | INTGTLCMH_TBL | 30-Jan-2015 | \$28,930.42 | \$4,577,342.99 |
| Jackson Hewitt Inc - Senior Secured Term Loan | LIBOR Interest | JCKSNHWT_SSTL | 30-Jan-2015 | \$228,374.81 | \$4,805,717.80 |
| Merrill Communications LLC - Term Loan | LIBOR Interest | MERILCOM_TL | 30-Jan-2015 | \$52,612.61 | \$4,858,330.41 |
| PGX Holdings Inc - First Lien Term B Loan | LIBOR Interest | PGXHLDNF_FL | 30-Jan-2015 | \$49,169.92 | \$4,907,500.33 |
| SourceHOV LLC - First Lien Term B Loan | LIBOR Interest | SOURCEHOV_TL | 30-Jan-2015 | \$48,437.50 | \$4,955,937.83 |
| SourceHOV LLC - Second Lien Term Loan | LIBOR Interest | SRCEHOVLLC_SL | 30-Jan-2015 | \$47,916.67 | \$5,003,854.50 |
| STG-Fairway Acquisitions Inc - First Lien Term Loan | LIBOR Interest | FRSTADVCRP_FL | 30-Jan-2015 | \$53,939.89 | \$5,057,794.39 |
| Stratus Technologies Inc - Initial Term Loan | LIBOR Interest | STRATSTCH_ITL | 30-Jan-2015 | \$49,958.33 | \$5,107,752.72 |
| Symphony Teleca Services Inc - Term Loan | LIBOR Interest | SYMPTLSVC_TL | 30-Jan-2015 | \$45,520.83 | \$5,153,273.56 |
| TeleGuam Holdings LLC - Second Lien Term Loan | LIBOR Interest | TELEGUAMHD_SL | 30-Jan-2015 | \$58,333.33 | \$5,211,606.89 |
| US TelePacific Corp - Term Loan Advance | LIBOR Interest | USTELPCFC_TLB | 30-Jan-2015 | \$17,500.00 | \$5,229,106.89 |
| Vision Solutions Inc - First Lien Term Loan | LIBOR Interest | VISNSOLUT_TLB | 30-Jan-2015 | \$17,493.65 | \$5,246,600.54 |
| Vision Solutions Inc - Second Lien Term Loan | LIBOR Interest | VISNSOLT_SLTL | 30-Jan-2015 | \$44,333.33 | \$5,290,933.88 |
| Volume Holdings Inc - Term Loan | LIBOR Interest | VOLMEHLDIR_TL | 30-Jan-2015 | \$5,133.33 | \$5,296,067.21 |
| | Reinvestment Bank of New York Cash Reserve 716740 | | 02-Feb-2015 | \$125.51 | \$5,296,192.72 |
| Presidio Inc - Retired -- Term Loan | PRIME Interest | PRESIDIOIN_TL | 02-Feb-2015 | \$1,497.88 | \$5,297,690.60 |
| Presidio Inc - Retired -- Term Loan | LIBOR Interest | PRESIDIOIN_TL | 02-Feb-2015 | \$12,149.49 | \$5,309,840.10 |
| UniTek Global Services Inc - Second Out Tranche Advance | LIBOR Interest | UNTKGLBL_SOTA | 02-Feb-2015 | \$2,401.12 | \$5,312,241.22 |
| | | | | TICC CLO 2012-1 LLC - Interest Collection Account Subtotal | \$5,312,241.22 |
| TICC CLO 2012-1 LLC - Payment Account | | | | | |
| | Beginning Balance | | 06-Jan-2015 | \$0.00 | \$0.00 |

| | | TICC CLO 2012-1 LLC - Payment Account Subtotal | \$0.00 | |
|--|---|---|--|------------------------|
| TICC CLO 2012-1 LLC - Principal Collection Account | | | | |
| | Beginning Balance | 06-Jan-2015 | \$4,627,353.04 | \$4,627,353.04 |
| SafeNet Inc - First Lien Initial Term Loan | Unscheduled Prime Paydown | SAFENET_FL | 07-Jan-2015 | \$9,428,749.99 |
| Volume Holdings Inc - Term Loan | Principal (Buy) | VOLMEHLDIN_TL | 08-Jan-2015 | (\$1,600,000.00) |
| Volume Holdings Inc - Term Loan | Upfront Fee (Buy) | VOLMEHLDIN_TL | 08-Jan-2015 | \$16,000.00 |
| Amneal Pharmaceuticals LLC - Term Loan | Principal (Buy) | AMNEALPHR_TLB | 09-Jan-2015 | (\$499,164.59) |
| Amneal Pharmaceuticals LLC - Term Loan | Upfront Fee (Buy) | AMNEALPHR_TLB | 09-Jan-2015 | \$2,495.82 |
| Amneal Pharmaceuticals LLC - Term Loan | Economic Benefit | AMNEALPHR_TLB | 09-Jan-2015 | \$4.18 |
| UniTek Global Services Inc - Retired - New Incremental Term Loan PIK | LIBOR Paydown | UTKGSJ_NITLPK | 13-Jan-2015 | \$487,869.31 |
| UniTek Global Services Inc - Retired - New Incremental Term Loan PIK | Paydown Discount | UTKGSJ_NITLPK | 13-Jan-2015 | (\$487,869.31) |
| Merrill Communications LLC - Term Loan | Unscheduled LIBOR Paydown | MERILCOM_TL | 30-Jan-2015 | \$406,702.23 |
| Vision Solutions Inc - First Lien Term Loan | LIBOR Paydown | VISNSOLUT_TLB | 30-Jan-2015 | \$53,034.77 |
| Presidio Inc - Retired -- Term Loan | Prime Paydown | PRESIDIOIN_TL | 02-Feb-2015 | \$2,915,878.61 |
| | | | TICC CLO 2012-1 LLC - Principal Collection Account Subtotal | \$15,351,054.04 |
| TICC CLO 2012-1 LLC - Ramp-Up Account | | | | |
| | Beginning Balance | 06-Jan-2015 | \$0.00 | \$0.00 |
| | | | TICC CLO 2012-1 LLC - Ramp-Up Account Subtotal | \$0.00 |
| TICC CLO 2012-1 LLC - Revolver Funding Account | | | | |
| | Beginning Balance | 06-Jan-2015 | \$0.00 | \$0.00 |
| | | | TICC CLO 2012-1 LLC - Revolver Funding Account Subtotal | \$0.00 |
| TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account | | | | |
| | Beginning Balance | 06-Jan-2015 | \$102,652.99 | \$102,652.99 |
| | Moody's Investors Service, Inc INV NO: C1924875-000 | 08-Jan-2015 | (\$7,000.00) | \$95,652.99 |
| | | | TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account Subtotal | \$95,652.99 |