

November 24, 2015

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

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

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

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

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

RE: Monthly Report Dated November 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 Monthly Report for the period from and including **October 3, 2015** to and including **November 3, 2015**.

Sincerely,

TICC CLO 2012-1 LLC,

By: TICC Capital Corp. as Collateral Manager


Name: *Saul Rosenthal*
Title: *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 April 16, 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

11/20 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 April 16, 2015 (the "Retention Letter"), from TICC Capital Corp. (the "Retention Provider") to Guggenheim Securities, LLC and TICC CLO 2012-1 LLC

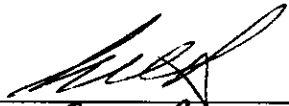
Ladies and Gentlemen,

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

As Of 03-Nov-2015 Scenario : Initial

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Portfolio Assets: Requirements Summary

Requirements Summary

	Outcome	Requirement	Result
Collateral Quality			
Maximum Moody's Weighted Average Rating Factor Test	3542	<=3545	PASS
Minimum Weighted Average Coupon Test	17.32%	>=7.00%	PASS
Minimum Weighted Average Moody's Recovery Rate Test	46.2%	>= 41.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test			PASS
Minimum Weighted Average S&P Recovery Rate Test - Class A-1	35.1%	>= 31.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class B-1	43.3%	>= 38.00%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class C-1	48.6%	>= 43.25%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class D-1	54.6%	>= 45.50%	PASS
Minimum Weighted Average Spread Test	6.35%	>=6.35%	PASS
Moody's Diversity Test	22	>=25	FAIL
Weighted Average Life Test	4.60	<=4.75	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	13.3%	<= 15.0%	PASS
Concentration Limitation: (iii) Bonds	0.0%	<= 10.0%	PASS
Concentration Limitation: (iv) Fourth highest Obligor	3.4%	<= 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)	2.8%	<= 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)	0.3%	<= 12.5%	PASS
Concentration Limitation: (viii) Fixed Rate Obligations	0.0%	<= 5.0%	PASS

Asset Information

Defaulted Obligations \$1,762,175.44

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)	8.6%	<= 20.0%	PASS
Concentration Limitation: (xvii) Moody's Rating Per Clauses (e)(i)(A) or (e)(i)(B)	0.0%	<= 10.0%	PASS

Portfolio Assets: Requirements Summary

	Outcome	Requirement	Result
Concentration Limitation			
Concentration Limitation: (xviii) Domiciled outside the United States	1.8%	<= 5.0%	PASS
Concentration Limitation: (xx) Fourth highest S&P Industry Classification	11.0%	<= 15.0%	PASS
Concentration Limitation: (xx)(x) Highest S&P Industry Classification	19.9%	<= 20.0%	PASS
Concentration Limitation: (xx)(y) Third highest S&P Industry Classification	11.2%	<= 17.5%	PASS
Concentration Limitation: (xxi) Fourth highest Moody's Industry Classification	11.0%	<= 15.0%	PASS
Concentration Limitation: (xxi)(x) Highest Moody's Industry Classification	19.9%	<= 20.0%	PASS
Concentration Limitation: (xxi)(y) Third highest Moody's Industry Classification	11.2%	<= 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	8.2%	<= 10.0%	PASS
Concentration Limitation: (xxiv) Long Dated Obligations	0.0%	<= 0.0%	PASS
Concentration Limitation: (xxv) Middle Market Loans	0.0%	<= 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	445.74%	>= 160.00%	PASS
Class A/B Overcollateralization Ratio Test	162.06%	>= 152.50%	PASS
Class C-1 Interest Coverage Test	352.64%	>= 140.00%	PASS
Class C-1 Overcollateralization Ratio Test	145.04%	>= 136.50%	PASS
Class D-1 Interest Coverage Test	287.11%	>= 120.00%	PASS
Class D-1 Overcollateralization Ratio Test	132.35%	>= 126.00%	PASS
Interest Diversion Test	132.35%	>= 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	3.95%	<= 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	\$63,721,818.28	PASS

Portfolio Assets: Asset Information

Total Number of Assets

53

Total Number of Equity

2

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	\$6,500,000.00	\$6,500,000.00	0.00	B3	B3	B	4.5006%	3.5000%	06-Feb-2019	2.0401%
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Term Loan	\$6,948,738.79	\$6,948,738.79	0.00	Ba3	B1	B+	5.5000%	4.5000%	25-Aug-2021	2.1810%
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Term Loan	\$9,476,250.00	\$9,476,250.00	0.00	B2	B3	B	5.7500%	4.7500%	08-Jul-2022	2.9743%
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Term Loan	\$2,483,541.14	\$2,483,541.07	0.00	B1	B1	BB-	4.5001%	3.5000%	01-Nov-2019	0.7795%
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Term Loan	\$8,887,571.35	\$8,887,571.35	0.00	B1	B2	B	5.5000%	4.5000%	14-Apr-2021	2.7895%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Term Loan	\$3,500,000.00	\$3,500,000.00	0.00	Caa1	Caa1	B	9.5000%	8.5000%	14-Apr-2022	1.0985%
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Term Loan	\$8,888,028.12	\$8,888,028.12	0.00	B1	B2	B	5.0000%	4.0000%	02-Dec-2019	2.7896%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Term Loan	\$10,917,951.39	\$10,917,951.39	0.00	B3	B3	B	7.7500%	6.7500%	17-Jul-2020	3.4268%
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Term Loan	\$10,904,924.62	\$10,904,924.62	0.00	B1	B3	B-	5.5000%	4.5000%	07-Oct-2021	3.4227%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Term Loan	\$9,381,250.00	\$9,381,250.00	0.00	B2	B3	B	6.0000%	5.0000%	17-Jun-2020	2.9444%
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Term Loan	\$3,000,000.00	\$3,000,000.00	0.00	Caa2	Caa2	B	9.0000%	8.0000%	17-Jun-2021	0.9416%
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Term Loan	\$1,670,625.00	\$1,670,625.00	0.00	B3	B3	***	5.0000%	4.0000%	10-Jul-2019	0.5243%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Term Loan	\$5,696,250.00	\$5,696,250.00	0.00	B3	B3	***	5.0000%	4.0000%	10-Jul-2019	1.7878%
CRCI Holdings Inc - New Term Loan	CRCIHLNDG_NTL	Term Loan	\$1,994,981.33	\$1,994,981.33	0.00	B3	B3	***	5.2500%	4.2500%	10-Jul-2019	0.6262%
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCTFL	Term Loan	\$5,683,195.48	\$5,683,195.48	0.00	B2	B3	B	6.0000%	5.0000%	30-Sep-2020	1.7838%
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTH_TL	Term Loan	\$1,396,500.00	\$1,396,500.00	0.00	B2	B2	B	5.2500%	4.2500%	01-Dec-2021	0.4383%
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	Term Loan	\$1,748,260.95	\$1,748,260.95	0.00	Ca	Ca	CCC-	7.5000%	6.5000%	10-Jun-2019	0.5487%
Edmentum Inc - First Lien Term Loan PIK	EDMNTUM_FLPK	Term Loan	\$13,914.49	\$13,914.49	0.00	Ca	Ca	CCC-	7.5000%	0.0000%	10-Jun-2019	0.0044%
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	0.9526%
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	1.6384%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Term Loan	\$9,050,721.38	\$9,050,721.38	0.00	B1	B2	B+	4.1970%	4.0000%	24-Mar-2021	2.8407%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSITL	Term Loan	\$9,000,000.00	\$9,000,000.00	0.00	B2	B2	B	5.5000%	4.5000%	15-Aug-2022	2.8248%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Term Loan	\$2,500,000.00	\$2,500,000.00	0.00	Caa2	Caa2	B	9.0000%	7.7500%	23-Nov-2020	0.7847%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Term Loan	\$9,333,750.00	\$9,333,750.00	0.00	B1	B3	B	6.2500%	5.2500%	31-May-2019	2.9295%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Term Loan	\$9,000,000.00	\$9,000,000.00	0.00	B2	B3	B	6.2500%	5.2500%	08-Oct-2021	2.8248%
iEnergizer Limited - Term Loan	IENERGZRDL_TL	Term Loan	\$5,694,081.36	\$5,694,081.36	0.00	Caa1	Caa1	B	7.2500%	6.0000%	01-May-2019	1.7872%
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCLM_SL	Term Loan	\$4,631,847.16	\$4,631,847.16	0.00	Caa2	Caa2	B+	9.7500%	8.5000%	21-Feb-2020	1.4538%
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Term Loan	\$4,748,936.00	\$4,748,936.00	0.00	B2	B3	B+	5.2500%	4.2500%	14-Aug-2020	1.4905%
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWITL_TL	Term Loan	\$4,500,000.00	\$4,500,000.00	0.00	B2	B2	B	8.0000%	7.0000%	30-Jul-2020	1.4124%
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Term Loan	\$10,934,215.63	\$10,934,215.63	0.00	B2	B2	B+	6.2500%	5.2500%	01-Jun-2022	3.4319%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Term Loan	\$9,381,276.45	\$9,381,276.45	0.00	B1	B1	BB-	4.7500%	3.7500%	21-May-2021	2.9444%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Term Loan	\$9,396,990.00	\$9,396,990.00	0.00	B1	B3	B	7.5000%	6.2500%	07-Jul-2020	2.9494%
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Term Loan	\$1,990,000.00	\$1,990,000.00	0.00	Ba3	B1	B+	4.2500%	3.2500%	11-Mar-2022	0.6246%
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNL_FL	Term Loan	\$9,092,857.14	\$9,092,857.14	0.00	Ba3	B2	B	5.7500%	4.7500%	29-Sep-2020	2.8539%
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Term Loan	\$9,000,000.00	\$9,000,000.00	0.00	***	***	***	5.5000%	4.5000%	30-Jul-2021	2.8248%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Term Loan	\$4,200,000.00	\$4,200,000.00	0.00	Caa2	Caa2	B	9.0000%	7.7500%	30-Apr-2021	1.3182%
Serena Software Inc - Term Loan	SERENASFTW_TL	Term Loan	\$8,878,342.02	\$8,878,342.02	0.00	B2	B2	B	7.5000%	6.5000%	14-Apr-2020	2.7866%
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Term Loan	\$7,903,428.80	\$7,903,428.80	0.00	B2	B3	B	5.2500%	4.2500%	08-Feb-2019	2.4806%
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Term Loan	\$7,359,375.00	\$7,359,375.00	0.00	B2	B3	B-	7.7500%	6.7500%	31-Oct-2019	2.3098%
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Term Loan	\$5,000,000.00	\$5,000,000.00	0.00	Caa2	Caa2	B-	11.5000%	10.5000%	30-Apr-2020	1.5693%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_TL	Term Loan	\$9,090,277.78	\$9,090,277.78	0.00	B2	B2	B+	6.0000%	5.0000%	28-Apr-2021	2.8531%
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	2.5109%
Toppo Company (The) - Term Loan	TOPSCOMPNY_TL	Term Loan	\$6,582,750.00	\$6,582,750.00	0.00	B1	B2	B	7.2500%	6.0000%	02-Oct-2018	2.0661%
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Term Loan	\$9,428,750.00	\$9,428,750.00	0.00	B2	B2	B	6.5000%	5.5000%	07-Dec-2020	2.9593%

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
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLI_FLTB	Term Loan	\$8,760,000.00	\$8,760,000.00	0.00	B1	B2	B+	7.0000%	6.0000%	07-Dec-2020	2.7495%
UniTek Global Services Inc - Common Stock	91324T997	Equity	\$224,425.00	\$0.00	224,425.00				0.0000%	0.0000%		0.0000%
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSI_HSN	Term Loan	\$142,822.31	\$142,822.00	0.00	Ca	Ca	CCC+	15.0000%	0.0000%	15-Jul-2019	0.0448%
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	Term Loan	\$16,354.27	\$0.00	0.00	Ca	Ca	CCC+	15.0000%	0.0000%	15-Jul-2019	0.0000%
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	0.2280%
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	\$3,473,750.00	\$3,473,750.00	0.00	B3	B3	B	6.0000%	5.0000%	25-Nov-2020	1.0903%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Term Loan	\$3,102,045.34	\$3,102,045.34	0.00	B1	B2	B+	6.0000%	4.5000%	25-Jul-2016	0.9736%
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	1.7576%
		Grand Total	\$305,661,459.30	\$303,849,703.67								

Portfolio Assets: Notes Information

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Interest	Class Break-even Default Rate	Par Amount Outstanding
Class A-1 Notes	2.07910%	0.32910%	1.75000%	25-Aug-2015	25-Nov-2015	\$935,132.98	0.0000%	\$176,000,000.00
Class B-1 Notes	3.82910%	0.32910%	3.50000%	25-Aug-2015	25-Nov-2015	\$195,709.56	0.0000%	\$20,000,000.00
Class C-1 Notes	5.07910%	0.32910%	4.75000%	25-Aug-2015	25-Nov-2015	\$298,538.21	0.0000%	\$23,000,000.00
Class D-1 Notes	6.07910%	0.32910%	5.75000%	25-Aug-2015	25-Nov-2015	\$326,245.03	0.0000%	\$21,000,000.00
Grand Total						\$1,755,625.78		\$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	\$5,059,556.57	\$0.00
TICC CLO 2012-1 LLC - Payment Account	716739	General	\$0.10	\$0.00
TICC CLO 2012-1 LLC - Principal Collection Account	716740	Principal	\$14,759,387.71	\$0.00
TICC CLO 2012-1 LLC - Ramp-Up Account	716742	Interest	\$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	\$88,145.13	\$0.00
Grand Total			\$19,907,089.59	\$0.00

Portfolio Assets: Purchase & Sale Activity

Security	Security ID	Trade Date	PAR Amount	Price	Principal	Interest	Total Proceeds	Reason For Trade
Facility Increase								
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	30-Oct-2015	\$8,863.96	\$0.00	(\$8,863.96)	\$0.00	(\$8,863.96)	
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	05-Oct-2015	\$6,244.72	\$0.00	(\$6,244.72)	\$0.00	(\$6,244.72)	
Facility Increase Subtotal			\$15,108.69		(\$15,108.69)	\$0.00	(\$15,108.69)	
LIBOR Paydown								
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	05-Oct-2015	(\$27,537.69)	\$0.00	\$27,537.69	\$0.00	\$27,537.69	
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	30-Oct-2015	(\$5,000.00)	\$0.00	\$5,000.00	\$0.00	\$5,000.00	
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	30-Oct-2015	(\$50,056.80)	\$0.00	\$50,056.80	\$0.00	\$50,056.80	
LIBOR Paydown Subtotal			(\$82,594.48)		\$82,594.48	\$0.00	\$82,594.48	
Purchases								
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	21-Oct-2015	\$9,000,000.00	\$98.00	(\$8,820,000.00)	\$0.00	(\$8,820,000.00)	
Purchases Subtotal			\$9,000,000.00		(\$8,820,000.00)	\$0.00	(\$8,820,000.00)	
Unscheduled LIBOR Paydown								
Help Systems Holdings Inc - Retired - First Lien Initial Term Loan	HELPSYS_TL	08-Oct-2015	(\$9,408,000.00)	\$0.00	\$9,408,000.00	\$0.00	\$9,408,000.00	
Novetta LLC - Initial Term Loan	NOVETTASOL_TL	16-Oct-2015	(\$7,623,000.00)	\$0.00	\$7,623,000.00	\$0.00	\$7,623,000.00	
SCS Holdings I Inc - Term Loan	SIRIUSCOMP_TL	30-Oct-2015	(\$4,240,362.81)	\$0.00	\$4,240,362.81	\$0.00	\$4,240,362.81	
Unscheduled LIBOR Paydown Subtotal			(\$21,271,362.81)		\$21,271,362.81	\$0.00	\$21,271,362.81	
Grand Total			(\$12,338,848.61)		\$12,518,848.61	\$0.00	\$12,518,848.61	

Class A/B Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 25-Aug-2015 - 25-Nov-2015

Current Collection Period : 05-Aug-2015 - 03-Nov-2015

	Outcome	Requirement	
OC Coverage %	162.06%	>= 152.50%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$303,849,703.67	
Less:			
Total Haircut Amount		\$969,196.49	
Plus:			
Principal Proceeds		\$14,759,387.71	
Adjusted Collateral Principal Amount (Numerator)			\$317,639,894.89
 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-Aug-2015 - 25-Nov-2015

Current Collection Period : 05-Aug-2015 - 03-Nov-2015

	Outcome	Requirement	
OC Coverage %	145.04%	>= 136.50%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$303,849,703.67	
Less:			
Total Haircut Amount		\$969,196.49	
Plus:			
Principal Proceeds		\$14,759,387.71	
Adjusted Collateral Principal Amount (Numerator)			\$317,639,894.89
 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-Aug-2015 - 25-Nov-2015

Current Collection Period : 05-Aug-2015 - 03-Nov-2015

	Outcome	Requirement	
OC Coverage %	132.35%	>= 126.00%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$303,849,703.67	
Less:			
Total Haircut Amount		\$969,196.49	
Plus:			
Principal Proceeds		\$14,759,387.71	
Adjusted Collateral Principal Amount (Numerator)			\$317,639,894.89
 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-Aug-2015 - 25-Nov-2015

Current Collection Period : 05-Aug-2015 - 03-Nov-2015

	Outcome	Requirement	
Interest Coverage %	445.74%	>= 160.00%	PASS

Actual:

Interest Received on CDS	\$5,059,556.57	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$5,059,556.57

Projected:

Interest on CDS	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i)(A) and (B)	\$18,940.90	
Subtotal:		\$18,940.90

Collateral Interest Amount (Numerator): **\$5,040,615.67**

Interest due and payable on the Secured Notes (Denominator): **\$1,130,842.53**

All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes						
2.0791%	0.3291%	1.7500%	25-Aug-2015	25-Nov-2015	\$176,000,000.00	\$935,132.98
				Class A-1 Notes Subtotal	\$176,000,000.00	\$935,132.98
Class B-1 Notes						
3.8291%	0.3291%	3.5000%	25-Aug-2015	25-Nov-2015	\$20,000,000.00	\$195,709.56

Class B-1 Notes Subtotal	\$20,000,000.00	\$195,709.56
	<hr/>	<hr/>
Grand Total	\$196,000,000.00	\$1,130,842.53
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Class C-1 Interest Coverage Test

Report Summary

Current Distribution Period : 25-Aug-2015 - 25-Nov-2015

Current Collection Period : 05-Aug-2015 - 03-Nov-2015

	Outcome	Requirement	
Interest Coverage %	352.64%	>= 140.00%	PASS

Actual:

Interest Received on CDS	\$5,059,556.57	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$5,059,556.57

Projected:

Interest on CDS	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i)(A) and (B)	\$18,940.90	
Subtotal:		\$18,940.90

Collateral Interest Amount (Numerator): **\$5,040,615.67**

Interest due and payable on the Secured Notes (Denominator): **\$1,429,380.74**

All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes						
2.0791%	0.3291%	1.7500%	25-Aug-2015	25-Nov-2015	\$176,000,000.00	\$935,132.98
				Class A-1 Notes Subtotal	\$176,000,000.00	\$935,132.98
Class B-1 Notes						
3.8291%	0.3291%	3.5000%	25-Aug-2015	25-Nov-2015	\$20,000,000.00	\$195,709.56

					Class B-1 Notes Subtotal	\$20,000,000.00	\$195,709.56
Class C-1 Interest on Deferred Interest							
0.0000%	0.0000%	0.0000%	03-Nov-2015	03-Nov-2015		\$0.00	\$0.00
					Class C-1 Interest on Deferred Interest Subtotal	\$0.00	\$0.00
Class C-1 Notes							
5.0791%	0.3291%	4.7500%	25-Aug-2015	25-Nov-2015		\$23,000,000.00	\$298,538.21
					Class C-1 Notes Subtotal	\$23,000,000.00	\$298,538.21
					Grand Total	\$219,000,000.00	\$1,429,380.74

Class D-1 Interest Coverage Test

Report Summary

Current Distribution Period : 25-Aug-2015 - 25-Nov-2015

Current Collection Period : 05-Aug-2015 - 03-Nov-2015

	Outcome	Requirement	
Interest Coverage %	287.11%	>= 120.00%	PASS

Actual:

Interest Received on CDS	\$5,059,556.57	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$5,059,556.57

Projected:

Interest on CDS	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i)(A) and (B)	\$18,940.90	
Subtotal:		\$18,940.90

Collateral Interest Amount (Numerator): **\$5,040,615.67**

Interest due and payable on the Secured Notes (Denominator): **\$1,755,625.78**

All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes						
2.0791%	0.3291%	1.7500%	25-Aug-2015	25-Nov-2015	\$176,000,000.00	\$935,132.98
				Class A-1 Notes Subtotal	\$176,000,000.00	\$935,132.98
Class B-1 Notes						
3.8291%	0.3291%	3.5000%	25-Aug-2015	25-Nov-2015	\$20,000,000.00	\$195,709.56

					Class B-1 Notes Subtotal	\$20,000,000.00	\$195,709.56
Class C-1 Interest on Deferred Interest							
0.0000%	0.0000%	0.0000%	03-Nov-2015	03-Nov-2015		\$0.00	\$0.00
					Class C-1 Interest on Deferred Interest Subtotal	\$0.00	\$0.00
Class C-1 Notes							
5.0791%	0.3291%	4.7500%	25-Aug-2015	25-Nov-2015		\$23,000,000.00	\$298,538.21
					Class C-1 Notes Subtotal	\$23,000,000.00	\$298,538.21
Class D-1 Interest on Deferred Interest							
0.0000%	0.0000%	0.0000%	03-Nov-2015	03-Nov-2015		\$0.00	\$0.00
					Class D-1 Interest on Deferred Interest Subtotal	\$0.00	\$0.00
Class D-1 Notes							
6.0791%	0.3291%	5.7500%	25-Aug-2015	25-Nov-2015		\$21,000,000.00	\$326,245.03
					Class D-1 Notes Subtotal	\$21,000,000.00	\$326,245.03
					Grand Total	\$240,000,000.00	\$1,755,625.78

Interest Diversion Test

Report Summary

Current Distribution Period : 25-Aug-2015 - 25-Nov-2015

Current Collection Period : 05-Aug-2015 - 03-Nov-2015

	Outcome	Requirement	
OC Coverage %	132.35%	>= 126.00%	PASS

Collateral			
Aggregate Principal Balance of Collateral Obligations		\$303,849,703.67	
Less:			
Total Haircut Amount		\$969,196.49	
Plus:			
Principal Proceeds		\$14,759,387.71	
Adjusted Collateral Principal Amount (Numerator)			\$317,639,894.89
 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 3542
 Maximum Moody's Weighted Average Rating Factor <=3545

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	\$6,500,000.00	B3	3,490.00	\$22,685,000,000.00
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Loan	\$6,948,738.79	B1	2,220.00	\$15,426,200,113.80
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	\$9,476,250.00	B3	3,490.00	\$33,072,112,500.00
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	\$2,483,541.07	B1	2,220.00	\$5,513,461,175.40
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	\$8,887,571.35	B2	2,720.00	\$24,174,194,072.00
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	\$3,500,000.00	Caa1	4,770.00	\$16,695,000,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	\$8,888,028.12	B2	2,720.00	\$24,175,436,486.40
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	\$10,917,951.39	B3	3,490.00	\$38,103,650,351.10
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	\$10,904,924.62	B3	3,490.00	\$38,058,186,923.80
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	\$9,381,250.00	B3	3,490.00	\$32,740,562,500.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	\$3,000,000.00	Caa2	6,500.00	\$19,500,000,000.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	\$1,670,625.00	B3	3,490.00	\$5,830,481,250.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	\$5,696,250.00	B3	3,490.00	\$19,879,912,500.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Loan	\$1,994,981.33	B3	3,490.00	\$6,962,484,841.70
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	\$5,683,195.48	B3	3,490.00	\$19,834,352,225.20
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	\$1,396,500.00	B2	2,720.00	\$3,798,480,000.00
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	\$3,035,078.49	B2	2,720.00	\$8,255,413,492.80
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	\$5,220,036.71	Caa1	4,770.00	\$24,899,575,106.70
First Data Corp - 2021 Extended USDTerm Loan	FDATC_2021EXTL	Loan	\$9,050,721.38	B2	2,720.00	\$24,617,962,153.60
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	\$9,000,000.00	B2	2,720.00	\$24,480,000,000.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	\$2,500,000.00	Caa2	6,500.00	\$16,250,000,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	\$9,333,750.00	B3	3,490.00	\$32,574,787,500.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTM_FLT	Loan	\$9,000,000.00	B3	3,490.00	\$31,410,000,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	\$5,694,081.36	Caa2	6,500.00	\$37,011,528,840.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	\$4,631,847.16	Caa2	6,500.00	\$30,107,006,540.00
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	\$4,748,936.00	B3	3,490.00	\$16,573,786,640.00
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	Loan	\$4,500,000.00	B2	2,720.00	\$12,240,000,000.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	\$10,934,215.63	B2	2,720.00	\$29,741,066,513.60
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	\$9,381,276.45	B2	2,720.00	\$25,517,071,944.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	\$9,396,990.00	B3	3,490.00	\$32,795,495,100.00
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	\$1,990,000.00	B1	2,220.00	\$4,417,800,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	\$9,092,857.14	B2	2,720.00	\$24,732,571,420.80
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	\$9,000,000.00	***	***	***
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	\$4,200,000.00	Caa2	6,500.00	\$27,300,000,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	\$8,878,342.02	B2	2,720.00	\$24,149,090,294.40
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	\$7,903,428.80	B3	3,490.00	\$27,582,966,512.00
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	\$7,359,375.00	Caa1	4,770.00	\$35,104,218,750.00
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Loan	\$5,000,000.00	Caa3	8,070.00	\$40,350,000,000.00
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	\$9,090,277.78	B2	2,720.00	\$24,725,555,561.60
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	\$8,000,000.00	***	***	***
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	\$6,582,750.00	B2	2,720.00	\$17,905,080,000.00
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	\$9,428,750.00	B2	2,720.00	\$25,646,200,000.00

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	TRLEGRLL_FLTB	Loan	\$8,760,000.00	B2	2,720.00	\$23,827,200,000.00
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGS1_HSN	Loan	\$142,822.00	Ca	10,000.00	\$1,428,220,000.00
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	Loan	\$0.00	Ca	10,000.00	\$0.00
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	Loan	\$726,389.80	Ca	10,000.00	\$7,263,898,000.00
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Loan	\$3,473,750.00	B3	3,490.00	\$12,123,387,500.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	\$3,102,045.34	B3	3,490.00	\$10,826,138,236.60
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	\$5,600,000.00	Caa2	6,500.00	\$36,400,000,000.00
		Grand Total	\$302,087,528.22			\$1,069,875,535,045.50

Minimum Weighted Average Spread Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$302,087,528.22
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$301,944,706.22
Target Initial Par Amount	\$160,000,000.00
LIBOR applicable to the Secured Notes during Interest Accrual Period	0.3291%
LIBOR as of the preceding Interest Determination Date	0.2820%
Aggregate Excess Funded Spread (excluding Defaults and Capitalized Interest)	\$467,610.06
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$18,709,186.44
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Minimum Weighted Average Spread Test

Weighted Average Spread (excluding Defaults and Capitalized Interest)	6.351%	
Excess Weighted Average Coupon	0.004%	
Weighted Average Spread plus Excess Weighted Average Coupon		6.35%
Minimum Weighted Average Spread		>=6.35%

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	Monthly	\$6,496,969.70	No	LIBOR	Yes	1.0000%	4.5000%	3.5000%	4.1709%	\$270,982.11
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$3,030.30	No	PRIME		1.0000%	5.7500%	2.5000%	5.4680%	\$165.70
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Monthly	\$6,948,738.79	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.1709%	\$359,312.33
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Quarterly	\$9,476,250.00	No	LIBOR	Yes	1.0000%	5.7500%	4.7500%	5.4209%	\$513,698.04
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Quarterly	\$220.19	No	PRIME		1.0000%	5.7500%	2.5000%	5.4680%	\$12.04
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Quarterly	\$2,483,320.88	No	LIBOR	Yes	1.0000%	4.5000%	3.5000%	4.1709%	\$103,576.83
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$362,634.36	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.1709%	\$18,751.46
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$2,094,221.06	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.1709%	\$108,290.08
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$6,430,715.93	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.1709%	\$332,525.89
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Monthly	\$3,500,000.00	No	LIBOR	Yes	1.0000%	9.5000%	8.5000%	9.1709%	\$320,981.50
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Quarterly	\$8,888,028.12	No	LIBOR	Yes	1.0000%	5.0000%	4.0000%	4.6709%	\$415,150.91
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Quarterly	\$10,917,951.39	No	LIBOR	Yes	1.0000%	7.7500%	6.7500%	7.4209%	\$810,210.25
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Monthly	\$10,904,924.62	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.1709%	\$563,882.75
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Quarterly	\$9,381,250.00	No	LIBOR	Yes	1.0000%	5.0000%	5.0000%	5.6709%	\$532,001.31
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Quarterly	\$3,000,000.00	No	LIBOR	Yes	1.0000%	9.0000%	8.0000%	8.6709%	\$260,127.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Monthly	\$1,670,625.00	No	LIBOR	Yes	0.0000%	5.0000%	4.0000%	4.0000%	\$66,825.00

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	Is Labor Floor	Labor Base Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Monthly	\$5,696,250.00	No	LIBOR	Yes	1.0000%	5.0000%	4.0000%	4.6709%	\$266,066.14
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Monthly	\$1,994,981.33	No	LIBOR	Yes	0.0000%	5.2500%	4.2500%	4.2500%	\$84,786.71
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Quarterly	\$5,683,195.48	No	LIBOR	Yes	1.0000%	6.0000%	5.0000%	5.6709%	\$322,288.33
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Monthly	\$1,396,500.00	No	LIBOR	Yes	1.0000%	5.2500%	4.2500%	4.9209%	\$68,720.37
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Monthly	\$176,000.00	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.4209%	\$9,540.78
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Monthly	\$2,859,078.49	No	LIBOR	Yes	1.2500%	5.7500%	4.5000%	5.4209%	\$154,987.79
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Monthly	\$5,220,036.71	No	LIBOR	Yes	1.2500%	10.7500%	9.5000%	10.4209%	\$543,974.81
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Monthly	\$9,050,721.38	No	LIBOR	Yes	0.0000%	4.1970%	4.0000%	4.0000%	\$362,028.86
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Quarterly	\$9,000,000.00	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.1709%	\$465,381.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Quarterly	\$2,500,000.00	No	LIBOR	Yes	1.2500%	9.0000%	7.7500%	8.6709%	\$216,772.50
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Quarterly	\$9,333,750.00	No	LIBOR	Yes	1.0000%	6.2500%	5.2500%	5.9209%	\$552,642.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Quarterly	\$9,000,000.00	No	LIBOR	Yes	1.0000%	6.2500%	5.2500%	5.9209%	\$532,881.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Monthly	\$5,694,081.36	No	LIBOR	Yes	1.2500%	7.2500%	6.0000%	6.9209%	\$394,081.68
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Quarterly	\$4,631,847.16	No	LIBOR	Yes	1.2500%	9.7500%	8.5000%	9.4209%	\$436,361.69
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Quarterly	\$815,196.79	No	LIBOR	Yes	1.0000%	5.2500%	4.2500%	4.9209%	\$40,115.02
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Quarterly	\$1,498,637.17	No	LIBOR	Yes	1.0000%	5.2500%	4.2500%	4.9209%	\$73,746.44
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Quarterly	\$2,435,102.04	No	LIBOR	Yes	1.0000%	5.2500%	4.2500%	4.9209%	\$119,828.94
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWITL	Quarterly	\$4,500,000.00	No	LIBOR	Yes	1.0000%	8.0000%	7.0000%	7.6709%	\$345,190.50
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Quarterly	\$10,934,215.63	No	LIBOR	Yes	1.0000%	6.2500%	5.2500%	5.9209%	\$647,403.97
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Quarterly	\$9,381,276.45	No	LIBOR	Yes	1.0000%	4.7500%	3.7500%	4.4209%	\$414,736.85
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Quarterly	\$9,396,990.00	No	LIBOR	Yes	1.2500%	7.5000%	6.2500%	7.1709%	\$673,848.76
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Quarterly	\$1,990,000.00	No	LIBOR	Yes	1.0000%	4.2500%	3.2500%	3.9209%	\$78,025.91
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Quarterly	\$9,092,857.14	No	LIBOR	Yes	1.0000%	5.7500%	4.7500%	5.4209%	\$492,914.69
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Quarterly	\$9,000,000.00	No	LIBOR	Yes	1.0000%	5.5000%	4.5000%	5.1709%	\$465,381.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Quarterly	\$4,200,000.00	No	LIBOR	Yes	1.2500%	9.0000%	7.7500%	8.6709%	\$364,177.80
Serena Software Inc - Term Loan	SERENASFTW_TL	Monthly	\$8,878,342.02	No	LIBOR	Yes	1.0000%	7.5000%	6.5000%	7.1709%	\$636,657.03
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Quarterly	\$20,171.82	No	LIBOR	Yes	1.2500%	5.2500%	4.2500%	5.1709%	\$1,043.06
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Quarterly	\$7,883,256.99	No	LIBOR	Yes	1.2500%	5.2500%	4.2500%	5.1709%	\$407,635.34
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Monthly	\$7,359,375.00	No	LIBOR	Yes	1.0000%	7.7500%	6.7500%	7.4209%	\$546,131.86
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Monthly	\$5,000,000.00	No	LIBOR	Yes	1.0000%	11.5000%	10.5000%	11.1709%	\$558,545.00
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Monthly	\$9,090,277.78	No	LIBOR	Yes	1.0000%	6.0000%	5.0000%	5.6709%	\$515,500.56
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Monthly	\$8,000,000.00	No	LIBOR	Yes	1.2500%	8.7500%	7.5000%	8.4209%	\$673,672.00
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Quarterly	\$6,582,750.00	No	LIBOR	Yes	1.2500%	7.2500%	6.0000%	6.9209%	\$455,585.54
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Quarterly	\$9,428,750.00	No	LIBOR	Yes	1.0000%	6.5000%	5.5000%	6.1709%	\$581,838.73
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	Quarterly	\$8,760,000.00	No	LIBOR	Yes	1.0000%	7.0000%	6.0000%	6.6709%	\$584,370.84
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	Quarterly	\$726,389.80	No	LIBOR	Yes	1.0000%	8.5000%	7.5000%	8.1709%	\$59,352.58
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Quarterly	\$3,473,750.00	No	LIBOR	Yes	1.0000%	6.0000%	5.0000%	5.6709%	\$196,992.89
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Monthly	\$3,102,045.34	No	LIBOR	Yes	1.5000%	6.0000%	4.5000%	5.6709%	\$175,913.89
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Monthly	\$5,600,000.00	No	LIBOR	Yes	1.5000%	9.5000%	8.0000%	9.1709%	\$513,570.40
Float Subtotal			\$301,944,706.22								\$18,709,186.44
Grand Total			\$301,944,706.22								\$18,709,186.44

Minimum Weighted Average Coupon Test

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$302,087,528.22
APB of Fixed Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$142,822.00
Aggregate Coupon (excluding Defaults and Capitalized Interest)	\$21,423.30

Minimum Weighted Average Fixed Rate Coupon Test

Weighted Average Fixed Rate Coupon (excluding Defaults and Capitalized Interest)	15.000%	
Excess Weighted Average Floating Spread	2.316%	
Weighted Average Fixed Rate Coupon plus Excess Weighted Average Floating Spread		17.32%
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
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGS1_HSN	Semi-Annual	\$142,822.00	No	Fixed	0.0000%	15.0000%	\$21,423.30
Grand Total			\$142,822.00					\$21,423.30

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

APB of Collateral Obligations (excluding Defaults and Capitalized Interest)	\$302,087,528.22
APB of Float Rate Collateral Obligations (excluding Defaults and Capitalized Interest)	\$301,944,706.22
Aggregate Funded Spread (excluding Defaults and Capitalized Interest)	\$16,582,257.83
Aggregate Unfunded Spread (excluding Defaults and Capitalized Interest)	\$0.00

Weighted Average Spread for S&P CDO Monitor (excluding Defaults and Capitalized Interest) 5.492%

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	Monthly	\$6,496,969.70	No	LIBOR	4.5000%	3.5000%	3.5000%	\$227,393.94
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Quarterly	\$3,030.30	No	PRIME	5.7500%	2.5000%	2.5000%	\$75.76
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Monthly	\$6,948,738.79	No	LIBOR	5.5000%	4.5000%	4.5000%	\$312,693.25
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Quarterly	\$9,476,250.00	No	LIBOR	5.7500%	4.7500%	4.7500%	\$450,121.88
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Quarterly	\$220.19	No	PRIME	5.7500%	2.5000%	2.5000%	\$5.50
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Quarterly	\$2,483,320.88	No	LIBOR	4.5000%	3.5000%	3.5000%	\$86,916.23
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$362,634.36	No	LIBOR	5.5000%	4.5000%	4.5000%	\$16,318.55
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$2,094,221.06	No	LIBOR	5.5000%	4.5000%	4.5000%	\$94,239.95
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Monthly	\$6,430,715.93	No	LIBOR	5.5000%	4.5000%	4.5000%	\$289,382.22
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Monthly	\$3,500,000.00	No	LIBOR	9.5000%	8.5000%	8.5000%	\$297,500.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Quarterly	\$8,888,028.12	No	LIBOR	5.0000%	4.0000%	4.0000%	\$355,521.13
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Quarterly	\$10,917,951.39	No	LIBOR	7.7500%	6.7500%	6.7500%	\$736,961.72
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Monthly	\$10,904,924.62	No	LIBOR	5.5000%	4.5000%	4.5000%	\$490,721.61
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Quarterly	\$9,381,250.00	No	LIBOR	6.0000%	5.0000%	5.0000%	\$469,062.50
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Quarterly	\$3,000,000.00	No	LIBOR	9.0000%	8.0000%	8.0000%	\$240,000.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Monthly	\$1,670,625.00	No	LIBOR	5.0000%	4.0000%	4.0000%	\$66,825.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Monthly	\$5,696,250.00	No	LIBOR	5.0000%	4.0000%	4.0000%	\$227,850.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Monthly	\$1,994,981.33	No	LIBOR	5.2500%	4.2500%	4.2500%	\$84,786.71
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Quarterly	\$5,683,195.48	No	LIBOR	6.0000%	5.0000%	5.0000%	\$284,159.77
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Monthly	\$1,396,500.00	No	LIBOR	5.2500%	4.2500%	4.2500%	\$59,351.25
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Monthly	\$176,000.00	No	LIBOR	5.7500%	4.5000%	4.5000%	\$7,920.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Monthly	\$2,859,078.49	No	LIBOR	5.7500%	4.5000%	4.5000%	\$128,658.53
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Monthly	\$5,220,036.71	No	LIBOR	10.7500%	9.5000%	9.5000%	\$495,903.49
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Monthly	\$9,050,721.38	No	LIBOR	4.1970%	4.0000%	4.0000%	\$362,028.86
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSTL	Quarterly	\$9,000,000.00	No	LIBOR	5.5000%	4.5000%	4.5000%	\$405,000.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Quarterly	\$2,500,000.00	No	LIBOR	9.0000%	7.7500%	7.7500%	\$193,750.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Quarterly	\$9,333,750.00	No	LIBOR	6.2500%	5.2500%	5.2500%	\$490,021.88
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSMT_FLT	Quarterly	\$9,000,000.00	No	LIBOR	6.2500%	5.2500%	5.2500%	\$472,500.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Monthly	\$5,694,081.36	No	LIBOR	7.2500%	6.0000%	6.0000%	\$341,644.88
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Quarterly	\$4,631,847.16	No	LIBOR	9.7500%	8.5000%	8.5000%	\$393,707.01
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Quarterly	\$815,196.79	No	LIBOR	5.2500%	4.2500%	4.2500%	\$34,645.86
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Quarterly	\$1,498,637.17	No	LIBOR	5.2500%	4.2500%	4.2500%	\$63,692.08

Security	Security ID	Payment Frequency	Amount	Default	Rate Index	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Quarterly	\$2,435,102.04	No	LIBOR	5.2500%	4.2500%	4.2500%	\$103,491.84
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	Quarterly	\$4,500,000.00	No	LIBOR	8.0000%	7.0000%	7.0000%	\$315,000.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Quarterly	\$10,934,215.63	No	LIBOR	6.2500%	5.2500%	5.2500%	\$574,046.32
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Quarterly	\$9,381,276.45	No	LIBOR	4.7500%	3.7500%	3.7500%	\$351,797.87
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Quarterly	\$9,396,990.00	No	LIBOR	7.5000%	6.2500%	6.2500%	\$587,311.88
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Quarterly	\$1,990,000.00	No	LIBOR	4.2500%	3.2500%	3.2500%	\$64,675.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Quarterly	\$9,092,857.14	No	LIBOR	5.7500%	4.7500%	4.7500%	\$431,910.71
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Quarterly	\$9,000,000.00	No	LIBOR	5.5000%	4.5000%	4.5000%	\$405,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Quarterly	\$4,200,000.00	No	LIBOR	9.0000%	7.7500%	7.7500%	\$325,500.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Monthly	\$8,878,342.02	No	LIBOR	7.5000%	6.5000%	6.5000%	\$577,092.23
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Quarterly	\$20,171.82	No	LIBOR	5.2500%	4.2500%	4.2500%	\$857.30
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Quarterly	\$7,883,256.99	No	LIBOR	5.2500%	4.2500%	4.2500%	\$335,038.42
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Monthly	\$7,359,375.00	No	LIBOR	7.7500%	6.7500%	6.7500%	\$496,757.81
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Monthly	\$5,000,000.00	No	LIBOR	11.5000%	10.5000%	10.5000%	\$525,000.00
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Monthly	\$9,090,277.78	No	LIBOR	6.0000%	5.0000%	5.0000%	\$454,513.89
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	\$6,582,750.00	No	LIBOR	7.2500%	6.0000%	6.0000%	\$394,965.00
Total Merchant Services Inc - Term Loan	TOTALMERCER_TL	Quarterly	\$9,428,750.00	No	LIBOR	6.5000%	5.5000%	5.5000%	\$518,581.25
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	Quarterly	\$8,760,000.00	No	LIBOR	7.0000%	6.0000%	6.0000%	\$525,600.00
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	Quarterly	\$726,389.80	No	LIBOR	8.5000%	7.5000%	7.5000%	\$54,479.24
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Quarterly	\$3,473,750.00	No	LIBOR	6.0000%	5.0000%	5.0000%	\$173,687.50
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Monthly	\$3,102,045.34	No	LIBOR	6.0000%	4.5000%	4.5000%	\$139,592.04
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
		Float Subtotal	\$301,944,706.22						\$16,582,257.83
		Grand Total	\$301,944,706.22						\$16,582,257.83

Minimum Weighted Average Moody's Recovery Rate Test

Principal Balance Total	\$302,087,528.22
Recovery Amount Total	\$139,555,915.93
Moody Minimum Weighted Average Recovery Rate	46.2%
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								
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	Senior Secured	B3	B1	\$10,904,924.62	60.0000%	\$6,542,954.77
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
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Senior Secured	B3	B1	\$9,333,750.00	60.0000%	\$5,600,250.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Senior Secured	B3	B1	\$9,396,990.00	60.0000%	\$5,638,194.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	Senior Secured	B2	Ba3	\$9,092,857.14	60.0000%	\$5,455,714.29
Senior Secured Loan - Differential >= +2 Subtotal						\$41,763,600.25		\$25,058,160.15
Senior Secured Loan - Differential = +1								
Albertson's LLC - Term B-4 Loan	ALBRNSNLC_TB4	Loan	Senior Secured	B1	Ba3	\$6,948,738.79	50.0000%	\$3,474,369.39
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	Senior Secured	B3	B2	\$9,476,250.00	50.0000%	\$4,738,125.00
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Senior Secured	B2	B1	\$8,887,571.35	50.0000%	\$4,443,785.68
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Senior Secured	B2	B1	\$8,888,028.12	50.0000%	\$4,444,014.06
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Senior Secured	B3	B2	\$9,381,250.00	50.0000%	\$4,690,625.00
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCTL	Loan	Senior Secured	B3	B2	\$5,683,195.48	50.0000%	\$2,841,597.74
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	Senior Secured	B2	B1	\$9,050,721.38	50.0000%	\$4,525,360.69
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTM_FLT	Loan	Senior Secured	B3	B2	\$9,000,000.00	50.0000%	\$4,500,000.00
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	Senior Secured	B3	B2	\$4,748,936.00	50.0000%	\$2,374,468.00
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	Senior Secured	B1	Ba3	\$1,990,000.00	50.0000%	\$995,000.00
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Senior Secured	B3	B2	\$7,903,428.80	50.0000%	\$3,951,714.40
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	Senior Secured	B3	B2	\$7,359,375.00	50.0000%	\$3,679,687.50
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	Senior Secured	B2	B1	\$6,582,750.00	50.0000%	\$3,291,375.00
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLT_FLTB	Loan	Senior Secured	B2	B1	\$8,760,000.00	50.0000%	\$4,380,000.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Senior Secured	B2	B1	\$3,102,045.34	50.0000%	\$1,551,022.67
Senior Secured Loan - Differential = +1 Subtotal						\$107,762,290.27		\$53,881,145.13
Senior Secured Loan - Differential = 0								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	Senior Secured	B3	B3	\$6,500,000.00	45.0000%	\$2,925,000.00
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	Senior Secured	B1	B1	\$2,483,541.07	45.0000%	\$1,117,593.48
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Senior Secured	B3	B3	\$10,917,951.39	45.0000%	\$4,913,078.13
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Senior Secured	B3	B3	\$1,670,625.00	50.0000%	\$835,312.50
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	Senior Secured	B3	B3	\$5,696,250.00	50.0000%	\$2,848,125.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Loan	Senior Secured	B3	B3	\$1,994,981.33	50.0000%	\$997,490.66
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	Senior Secured	B2	B2	\$1,396,500.00	45.0000%	\$628,425.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	Senior Secured	B2	B2	\$9,000,000.00	45.0000%	\$4,050,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Senior Secured	Caa1	Caa1	\$5,694,081.36	45.0000%	\$2,562,336.61
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_TL	Loan	Senior Secured	B2	B2	\$4,500,000.00	45.0000%	\$2,025,000.00
Merrill Communications LLC - Initial Term Loan	MERILCOMM_NTL	Loan	Senior Secured	B2	B2	\$10,934,215.63	45.0000%	\$4,920,397.03
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Senior Secured	B1	B1	\$9,381,276.45	45.0000%	\$4,221,574.40
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	Senior Secured	***	***	\$9,000,000.00	45.0000%	\$4,050,000.00

Security	Security ID	Asset Type	Moody's Security Level	Moody's DP Rating	Moody's Rating	Principal Balance	Recovery Rate	Recovery Amount
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Senior Secured	B2	B2	\$8,878,342.02	45.0000%	\$3,995,253.91
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Senior Secured	B2	B2	\$9,090,277.78	45.0000%	\$4,090,625.00
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	Senior Secured	B2	B2	\$9,428,750.00	45.0000%	\$4,242,937.50
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Loan	Senior Secured	B3	B3	\$3,473,750.00	45.0000%	\$1,563,187.50
Senior Secured Loan - Differential = 0 Subtotal						\$110,040,542.03		\$49,986,336.73
Non-Senior Secured Loan - Differential = 0								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Second Lien	Caa1	Caa1	\$3,500,000.00	25.0000%	\$875,000.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	Second Lien	Caa2	Caa2	\$3,000,000.00	25.0000%	\$750,000.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Loan	Second Lien	Caa1	Caa1	\$5,220,036.71	25.0000%	\$1,305,009.18
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Second Lien	Caa2	Caa2	\$2,500,000.00	25.0000%	\$625,000.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	Second Lien	Caa2	Caa2	\$4,631,847.16	25.0000%	\$1,157,961.79
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Second Lien	Caa2	Caa2	\$4,200,000.00	25.0000%	\$1,050,000.00
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Loan	Second Lien	Caa2	Caa2	\$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 Non-PIK	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						\$42,521,095.67		\$10,630,273.92
Grand Total						\$302,087,528.22		\$139,555,915.93

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	\$302,087,528.22
Recovery Amount Total	\$105,918,730.00
Weighted Average Recovery Rate	35.1%
Requirement	>= 31.00%
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	\$6,948,738.79	65.0000%	\$4,516,680.21
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
Asset Specific Recovery Rating 1 Subtotal						\$15,999,460.17		\$10,399,649.11
Asset Specific Recovery Rating 2								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,500,000.00	50.0000%	\$3,250,000.00
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	No	No	Senior Secured	\$9,476,250.00	50.0000%	\$4,738,125.00
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	\$9,333,750.00	50.0000%	\$4,666,875.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	No	No	Senior Secured	\$10,934,215.63	50.0000%	\$5,467,107.82
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,381,276.45	50.0000%	\$4,690,638.22
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	No	Yes	Senior Secured	\$1,990,000.00	50.0000%	\$995,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLONG_FL	Loan	No	No	Senior Secured	\$9,092,857.14	50.0000%	\$4,546,428.57
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$8,878,342.02	50.0000%	\$4,439,171.01
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$7,903,428.80	50.0000%	\$3,951,714.40
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	No	No	Senior Secured	\$9,428,750.00	50.0000%	\$4,714,375.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,102,045.34	50.0000%	\$1,551,022.67
Asset Specific Recovery Rating 2 Subtotal						\$89,055,993.88		\$44,527,996.94
Asset Specific Recovery Rating 3								
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,887,571.35	30.0000%	\$2,666,271.41
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$8,888,028.12	30.0000%	\$2,666,408.44
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$10,917,951.39	30.0000%	\$3,275,385.42
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,381,250.00	30.0000%	\$2,814,375.00
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	No	No	Senior Secured	\$5,683,195.48	30.0000%	\$1,704,958.64
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	No	Yes	Senior Secured	\$1,396,500.00	30.0000%	\$418,950.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	No	No	Senior Secured	\$9,000,000.00	30.0000%	\$2,700,000.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Loan	No	No	Senior Secured	\$9,000,000.00	30.0000%	\$2,700,000.00
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	No	No	Senior Secured	\$4,748,936.00	30.0000%	\$1,424,680.80
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_TL	Loan	No	No	Senior Secured	\$4,500,000.00	30.0000%	\$1,350,000.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,396,990.00	30.0000%	\$2,819,097.00
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	No	No	Senior Secured	\$7,359,375.00	30.0000%	\$2,207,812.50
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$9,090,277.78	30.0000%	\$2,727,083.33
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,582,750.00	30.0000%	\$1,974,825.00
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLI_FLTB	Loan	No	No	Senior Secured	\$8,760,000.00	30.0000%	\$2,628,000.00
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Loan	No	No	Senior Secured	\$3,473,750.00	30.0000%	\$1,042,125.00
Asset Specific Recovery Rating 3 Subtotal						\$117,066,575.13		\$35,119,972.54

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 4								
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	No	Yes	Senior Secured	\$2,483,541.07	20.0000%	\$496,708.21
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONE_TLB	Loan	No	No	Senior Secured	\$10,904,924.62	20.0000%	\$2,180,984.92
Asset Specific Recovery Rating 4 Subtotal						\$13,388,465.70		\$2,677,693.14
Asset Specific Recovery Rating 6								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$3,500,000.00	2.0000%	\$70,000.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	No	No	Second Lien	\$3,000,000.00	2.0000%	\$60,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_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	\$2,500,000.00	2.0000%	\$50,000.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	No	No	Second Lien	\$4,631,847.16	2.0000%	\$92,636.94
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$4,200,000.00	2.0000%	\$84,000.00
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						\$33,651,883.87		\$673,037.68
Group A Senior Secured Loans								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$5,694,081.36	50.0000%	\$2,847,040.68
Group A Senior Secured Loans Subtotal						\$5,694,081.36		\$2,847,040.68
Group B Senior Secured Loans								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	No	Senior Secured	\$1,670,625.00	45.0000%	\$751,781.25
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	No	Senior Secured	\$5,696,250.00	45.0000%	\$2,563,312.50
CRCI Holdings Inc - New Term Loan	CRCIHLNG_NTL	Loan	No	No	Senior Secured	\$1,994,981.33	45.0000%	\$897,741.60
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	No	No	Senior Secured	\$9,000,000.00	45.0000%	\$4,050,000.00
Group B Senior Secured Loans Subtotal						\$18,361,856.33		\$8,262,835.35
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 Non-PIK	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						\$302,087,528.22		\$105,918,730.00

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

Class B-1 Note Rating	AA
Principal Balance Total	\$302,087,528.22
Recovery Amount Total	\$130,800,984.65
Weighted Average Recovery Rate	43.3%
Requirement	>= 38.00%
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	\$6,948,738.79	75.0000%	\$5,211,554.09
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
Asset Specific Recovery Rating 1 Subtotal						\$15,999,460.17		\$11,999,595.12
Asset Specific Recovery Rating 2								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,500,000.00	60.0000%	\$3,900,000.00
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	No	No	Senior Secured	\$9,476,250.00	60.0000%	\$5,685,750.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_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	\$9,333,750.00	60.0000%	\$5,600,250.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	No	No	Senior Secured	\$10,934,215.63	60.0000%	\$6,560,529.38
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,381,276.45	60.0000%	\$5,628,765.87
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	No	Yes	Senior Secured	\$1,990,000.00	60.0000%	\$1,194,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLONG_FL	Loan	No	No	Senior Secured	\$9,092,857.14	60.0000%	\$5,455,714.29
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$8,878,342.02	60.0000%	\$5,327,005.21
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$7,903,428.80	60.0000%	\$4,742,057.28
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	No	No	Senior Secured	\$9,428,750.00	60.0000%	\$5,657,250.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,102,045.34	60.0000%	\$1,861,227.20
Asset Specific Recovery Rating 2 Subtotal						\$89,055,993.88		\$53,433,596.33
Asset Specific Recovery Rating 3								
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,887,571.35	40.0000%	\$3,555,028.54
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$8,888,028.12	40.0000%	\$3,555,211.25
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$10,917,951.39	40.0000%	\$4,367,180.56
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,381,250.00	40.0000%	\$3,752,500.00
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	No	No	Senior Secured	\$5,683,195.48	40.0000%	\$2,273,278.19
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	No	Yes	Senior Secured	\$1,396,500.00	40.0000%	\$558,600.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	No	No	Senior Secured	\$9,000,000.00	40.0000%	\$3,600,000.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Loan	No	No	Senior Secured	\$9,000,000.00	40.0000%	\$3,600,000.00
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	No	No	Senior Secured	\$4,748,936.00	40.0000%	\$1,899,574.40
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_TL	Loan	No	No	Senior Secured	\$4,500,000.00	40.0000%	\$1,800,000.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,396,990.00	40.0000%	\$3,758,796.00
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	No	No	Senior Secured	\$7,359,375.00	40.0000%	\$2,943,750.00
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$9,090,277.78	40.0000%	\$3,636,111.11
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,582,750.00	40.0000%	\$2,633,100.00
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLI_FLTB	Loan	No	No	Senior Secured	\$8,760,000.00	40.0000%	\$3,504,000.00
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Loan	No	No	Senior Secured	\$3,473,750.00	40.0000%	\$1,389,500.00
Asset Specific Recovery Rating 3 Subtotal						\$117,066,575.13		\$46,826,630.05

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 4								
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	No	Yes	Senior Secured	\$2,483,541.07	26.0000%	\$645,720.68
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONE_TLB	Loan	No	No	Senior Secured	\$10,904,924.62	26.0000%	\$2,835,280.40
Asset Specific Recovery Rating 4 Subtotal						\$13,388,465.70		\$3,481,001.08
Asset Specific Recovery Rating 6								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$3,500,000.00	4.0000%	\$140,000.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	No	No	Second Lien	\$3,000,000.00	4.0000%	\$120,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_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	\$2,500,000.00	4.0000%	\$100,000.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	No	No	Second Lien	\$4,631,847.16	4.0000%	\$185,273.89
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$4,200,000.00	4.0000%	\$168,000.00
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						\$33,651,883.87		\$1,346,075.35
Group A Senior Secured Loans								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$5,694,081.36	55.0000%	\$3,131,744.75
Group A Senior Secured Loans Subtotal						\$5,694,081.36		\$3,131,744.75
Group B Senior Secured Loans								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	No	Senior Secured	\$1,670,625.00	49.0000%	\$818,606.25
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	No	Senior Secured	\$5,696,250.00	49.0000%	\$2,791,162.50
CRCI Holdings Inc - New Term Loan	CRCIHLNG_NTL	Loan	No	No	Senior Secured	\$1,994,981.33	49.0000%	\$977,540.85
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	No	No	Senior Secured	\$9,000,000.00	49.0000%	\$4,410,000.00
Group B Senior Secured Loans Subtotal						\$18,361,856.33		\$8,997,309.60
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 Non-PIK	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						\$302,087,528.22		\$130,800,984.65

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

Class C-1 Note Rating	A
Principal Balance Total	\$302,087,528.22
Recovery Amount Total	\$146,802,571.28
Weighted Average Recovery Rate	48.6%
Requirement	>= 43.25%
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	\$6,948,738.79	80.0000%	\$5,558,991.03
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
Asset Specific Recovery Rating 1 Subtotal						\$15,999,460.17		\$12,799,568.13
Asset Specific Recovery Rating 2								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,500,000.00	66.0000%	\$4,290,000.00
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	No	No	Senior Secured	\$9,476,250.00	66.0000%	\$6,254,325.00
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_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	\$9,333,750.00	66.0000%	\$6,160,275.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	No	No	Senior Secured	\$10,934,215.63	66.0000%	\$7,216,582.32
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,381,276.45	66.0000%	\$6,191,642.46
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	No	Yes	Senior Secured	\$1,990,000.00	66.0000%	\$1,313,400.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	No	No	Senior Secured	\$9,092,857.14	66.0000%	\$6,001,285.71
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$8,878,342.02	66.0000%	\$5,859,705.73
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$7,903,428.80	66.0000%	\$5,216,263.01
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	No	No	Senior Secured	\$9,428,750.00	66.0000%	\$6,222,975.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,102,045.34	66.0000%	\$2,047,349.92
Asset Specific Recovery Rating 2 Subtotal						\$89,055,993.88		\$58,776,955.96
Asset Specific Recovery Rating 3								
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,887,571.35	46.0000%	\$4,088,282.82
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$8,888,028.12	46.0000%	\$4,088,492.94
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$10,917,951.39	46.0000%	\$5,022,257.64
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,381,250.00	46.0000%	\$4,315,375.00
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	No	No	Senior Secured	\$5,683,195.48	46.0000%	\$2,614,269.92
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	No	Yes	Senior Secured	\$1,396,500.00	46.0000%	\$642,390.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	No	No	Senior Secured	\$9,000,000.00	46.0000%	\$4,140,000.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Loan	No	No	Senior Secured	\$9,000,000.00	46.0000%	\$4,140,000.00
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	No	No	Senior Secured	\$4,748,936.00	46.0000%	\$2,184,510.56
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_TL	Loan	No	No	Senior Secured	\$4,500,000.00	46.0000%	\$2,070,000.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,396,990.00	46.0000%	\$4,322,615.40
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	No	No	Senior Secured	\$7,359,375.00	46.0000%	\$3,385,312.50
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$9,090,277.78	46.0000%	\$4,181,527.78
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,582,750.00	46.0000%	\$3,028,065.00
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLT_FLTB	Loan	No	No	Senior Secured	\$8,760,000.00	46.0000%	\$4,029,600.00
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Loan	No	No	Senior Secured	\$3,473,750.00	46.0000%	\$1,597,925.00
Asset Specific Recovery Rating 3 Subtotal						\$117,066,575.13		\$53,850,624.56

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 4								
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	No	Yes	Senior Secured	\$2,483,541.07	33.0000%	\$819,568.55
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONE_LTLB	Loan	No	No	Senior Secured	\$10,904,924.62	33.0000%	\$3,598,625.13
Asset Specific Recovery Rating 4 Subtotal						\$13,388,465.70		\$4,418,193.68
Asset Specific Recovery Rating 6								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$3,500,000.00	6.0000%	\$210,000.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	No	No	Second Lien	\$3,000,000.00	6.0000%	\$180,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	No	No	Second Lien	\$5,220,036.71	6.0000%	\$313,202.20
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	No	Yes	Second Lien	\$2,500,000.00	6.0000%	\$150,000.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	No	No	Second Lien	\$4,631,847.16	6.0000%	\$277,910.83
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$4,200,000.00	6.0000%	\$252,000.00
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						\$33,651,883.87		\$2,019,113.03
Group A Senior Secured Loans								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$5,694,081.36	59.0000%	\$3,359,508.00
Group A Senior Secured Loans Subtotal						\$5,694,081.36		\$3,359,508.00
Group B Senior Secured Loans								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	No	Senior Secured	\$1,670,625.00	53.0000%	\$885,431.25
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	No	Senior Secured	\$5,696,250.00	53.0000%	\$3,019,012.50
CRCI Holdings Inc - New Term Loan	CRCIHLNG_NTL	Loan	No	No	Senior Secured	\$1,994,981.33	53.0000%	\$1,057,340.10
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	No	No	Senior Secured	\$9,000,000.00	53.0000%	\$4,770,000.00
Group B Senior Secured Loans Subtotal						\$18,361,856.33		\$9,731,783.85
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 Non-PIK	UNITEKGSJ_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						\$302,087,528.22		\$146,802,571.28

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

Class D-1 Note Rating	BBB
Principal Balance Total	\$302,087,528.22
Recovery Amount Total	\$164,915,117.50
Weighted Average Recovery Rate	54.6%
Requirement	>= 45.50%
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	\$6,948,738.79	85.0000%	\$5,906,427.97
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
Asset Specific Recovery Rating 1 Subtotal						\$15,999,460.17		\$13,599,541.14
Asset Specific Recovery Rating 2								
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	No	Yes	Senior Secured	\$6,500,000.00	73.0000%	\$4,745,000.00
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	No	No	Senior Secured	\$9,476,250.00	73.0000%	\$6,917,662.50
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	\$9,333,750.00	73.0000%	\$6,813,637.50
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	No	No	Senior Secured	\$10,934,215.63	73.0000%	\$7,981,977.41
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	No	No	Senior Secured	\$9,381,276.45	73.0000%	\$6,848,331.81
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	No	Yes	Senior Secured	\$1,990,000.00	73.0000%	\$1,452,700.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLONG_FL	Loan	No	No	Senior Secured	\$9,092,857.14	73.0000%	\$6,637,785.71
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	No	No	Senior Secured	\$8,878,342.02	73.0000%	\$6,481,189.68
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	No	No	Senior Secured	\$7,903,428.80	73.0000%	\$5,769,503.03
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	No	No	Senior Secured	\$9,428,750.00	73.0000%	\$6,882,987.50
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	No	No	Senior Secured	\$3,102,045.34	73.0000%	\$2,264,493.10
Asset Specific Recovery Rating 2 Subtotal						\$89,055,993.88		\$65,010,875.53
Asset Specific Recovery Rating 3								
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	No	No	Senior Secured	\$8,887,571.35	53.0000%	\$4,710,412.82
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	No	No	Senior Secured	\$8,888,028.12	53.0000%	\$4,710,654.91
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	No	No	Senior Secured	\$10,917,951.39	53.0000%	\$5,786,514.24
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	No	No	Senior Secured	\$9,381,250.00	53.0000%	\$4,972,062.50
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	No	No	Senior Secured	\$5,683,195.48	53.0000%	\$3,012,093.61
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	No	Yes	Senior Secured	\$1,396,500.00	53.0000%	\$740,145.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	No	No	Senior Secured	\$9,000,000.00	53.0000%	\$4,770,000.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Loan	No	No	Senior Secured	\$9,000,000.00	53.0000%	\$4,770,000.00
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	No	No	Senior Secured	\$4,748,936.00	53.0000%	\$2,516,936.08
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	Loan	No	No	Senior Secured	\$4,500,000.00	53.0000%	\$2,385,000.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	No	No	Senior Secured	\$9,396,990.00	53.0000%	\$4,980,404.70
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	No	No	Senior Secured	\$7,359,375.00	53.0000%	\$3,900,468.75
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	No	No	Senior Secured	\$9,090,277.78	53.0000%	\$4,817,847.22
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	No	No	Senior Secured	\$6,582,750.00	53.0000%	\$3,488,857.50
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLT_FLTB	Loan	No	No	Senior Secured	\$8,760,000.00	53.0000%	\$4,642,800.00
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Loan	No	No	Senior Secured	\$3,473,750.00	53.0000%	\$1,841,087.50
Asset Specific Recovery Rating 3 Subtotal						\$117,066,575.13		\$62,045,284.82

Description	Security ID	AssetType	First-Lien-Last-Out	Cov-Lite	S&P Security Level	Principal Balance	Recovery Rate	Recovery Amount
Asset Specific Recovery Rating 4								
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	No	Yes	Senior Secured	\$2,483,541.07	39.0000%	\$968,581.02
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONE_LTLB	Loan	No	No	Senior Secured	\$10,904,924.62	39.0000%	\$4,252,920.60
Asset Specific Recovery Rating 4 Subtotal						\$13,388,465.70		\$5,221,501.62
Asset Specific Recovery Rating 6								
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	No	No	Second Lien	\$3,500,000.00	8.0000%	\$280,000.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	No	No	Second Lien	\$3,000,000.00	8.0000%	\$240,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_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	\$2,500,000.00	8.0000%	\$200,000.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	No	No	Second Lien	\$4,631,847.16	8.0000%	\$370,547.77
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	No	Yes	Second Lien	\$4,200,000.00	8.0000%	\$336,000.00
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						\$33,651,883.87		\$2,692,150.71
Group A Senior Secured Loans								
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	No	No	Senior Secured	\$5,694,081.36	63.0000%	\$3,587,271.26
Group A Senior Secured Loans Subtotal						\$5,694,081.36		\$3,587,271.26
Group B Senior Secured Loans								
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	No	No	Senior Secured	\$1,670,625.00	58.0000%	\$968,962.50
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	No	No	Senior Secured	\$5,696,250.00	58.0000%	\$3,303,825.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Loan	No	No	Senior Secured	\$1,994,981.33	58.0000%	\$1,157,089.17
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	No	No	Senior Secured	\$9,000,000.00	58.0000%	\$5,220,000.00
Group B Senior Secured Loans Subtotal						\$18,361,856.33		\$10,649,876.67
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 Non-PIK	UNITEKGSJ_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						\$302,087,528.22		\$164,915,117.50

Moody's Diversity Test

Aggregate Par Amount	\$302,087,528.66
Issuer Count	39
Average Par Amount	\$7,745,834.07
Diversity Score	22
Minimum Diversity Score	>=25
Test Result:	FAIL

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Automotive				
Crowne Group LLC	\$5,683,195.48	0.7337	0.7337	
	Automotive Subtotal		0.7337	0.7000
Banking, Finance, Insurance & Real Estate				
AmeriLife Group LLC	\$9,476,250.00	1.2234	1.0000	
Ascensus Inc	\$8,888,028.12	1.1475	1.0000	
First American Payment Systems	\$8,255,115.20	1.0657	1.0000	
First Data Corp	\$9,050,721.38	1.1685	1.0000	
NAB Holdings LLC	\$9,381,276.45	1.2111	1.0000	
Total Merchant Services Inc	\$9,428,750.00	1.2173	1.0000	
	Banking, Finance, Insurance & Real Estate Subtotal		6.0000	3.0000
Beverage, Food & Tobacco				
Albertson's LLC	\$6,948,738.79	0.8971	0.8971	
	Beverage, Food & Tobacco Subtotal		0.8971	0.9000
Consumer goods: Non-durable				
ABB Con-Cise Optical Group LLC	\$6,500,000.00	0.8392	0.8392	
	Consumer goods: Non-durable Subtotal		0.8392	0.8000
Healthcare & Pharmaceuticals				
Amneal Pharmaceuticals LLC	\$2,483,541.14	0.3206	0.3206	
CT Technologies Intermediate Holdings Inc	\$1,396,500.00	0.1803	0.1803	
Global Healthcare Exchange LLC	\$9,000,000.00	1.1619	1.0000	
	Healthcare & Pharmaceuticals Subtotal		1.5009	1.2500
High Tech Industries				
Help Systems Holdings Inc	\$9,000,000.00	1.1619	1.0000	
Serena Software Inc	\$8,878,342.02	1.1462	1.0000	
Stratus Technologies Inc	\$9,090,277.78	1.1736	1.0000	
Vision Solutions Inc	\$8,702,045.34	1.1234	1.0000	
	High Tech Industries Subtotal		4.0000	2.3333
Hotel, Gaming & Leisure				

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Topps Company (The)	\$6,582,750.00	0.8498	0.8498	
Travel Leaders Group LLC	\$8,760,000.00	1.1309	1.0000	
Hotel, Gaming & Leisure Subtotal	\$15,342,750.00		1.8498	1.4000
Media: Advertising, Printing & Publishing				
iEnergizer Limited	\$5,694,081.36	0.7351	0.7351	
Merrill Communications LLC	\$10,934,215.63	1.4116	1.0000	
Novitex Acquisition LLC	\$9,396,990.00	1.2132	1.0000	
Recorded Books Inc	\$9,000,000.00	1.1619	1.0000	
Media: Advertising, Printing & Publishing Subtotal	\$35,025,287.00		3.7351	2.2333
Media: Broadcasting & Subscription				
SESAC Holdco II LLC	\$7,903,428.80	1.0203	1.0000	
UniTek Global Services Inc	\$869,212.17	0.1122	0.1122	
Media: Broadcasting & Subscription Subtotal	\$8,772,640.97		1.1122	1.0500
Retail				
PetSmart Inc	\$1,990,000.00	0.2569	0.2569	
Retail Subtotal	\$1,990,000.00		0.2569	0.3000
Services: Business				
GlobalLogic Holdings Inc	\$9,333,750.00	1.2050	1.0000	
SourceHOV LLC	\$12,359,375.00	1.5956	1.0000	
Services: Business Subtotal	\$21,693,125.00		2.0000	1.5000
Services: Consumer				
Jackson Hewitt Inc	\$4,500,000.00	0.5810	0.5810	
PGX Holdings Inc	\$9,092,857.14	1.1739	1.0000	
Services: Consumer Subtotal	\$13,592,857.14		1.5810	1.3000
Telecommunications				
Aricent Technologies	\$12,387,571.35	1.5993	1.0000	
Birch Communications Inc	\$10,917,951.39	1.4095	1.0000	
ConvergeOne Holdings Corporation	\$12,381,250.00	1.5984	1.0000	
Global Tel Link Corp	\$2,500,000.00	0.3228	0.3228	
Integra Telecom Holdings Inc	\$9,380,783.16	1.2111	1.0000	
Securus Technologies Holdings Inc	\$4,200,000.00	0.5422	0.5422	
TeleGuam Holdings LLC	\$8,000,000.00	1.0328	1.0000	
US TelePacific Corp	\$3,473,750.00	0.4485	0.4485	
Telecommunications Subtotal	\$63,241,305.90		6.3135	3.0750
Transportation: Cargo				
Capstone Logistics Acquisition Inc	\$10,904,924.62	1.4078	1.0000	
Transportation: Cargo Subtotal	\$10,904,924.62		1.0000	1.0000
Utilities: Electric				
CRCI Holdings Inc	\$9,361,856.33	1.2086	1.0000	
Utilities: Electric Subtotal	\$9,361,856.33		1.0000	1.0000

Grand Total \$302,087,528.66

21.8416

Weighted Average Life Test

As of Date	03-Nov-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	3
Requirement	<=4.75
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	\$0.00	31-Dec-2015	0.16	\$0.00
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$9,117.92	31-Mar-2016	0.41	\$3,738.35
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	30-Jun-2016	0.66	\$8,508.91
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	30-Sep-2016	0.91	\$11,731.98
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	30-Dec-2016	1.16	\$14,955.06
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	31-Mar-2017	1.41	\$18,178.13
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	30-Jun-2017	1.66	\$21,401.20
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	29-Sep-2017	1.91	\$24,624.28
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	29-Dec-2017	2.16	\$27,847.35
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	30-Mar-2018	2.41	\$31,070.42
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	29-Jun-2018	2.65	\$34,164.57
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	28-Sep-2018	2.9	\$37,387.64
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$12,892.29	31-Dec-2018	3.16	\$40,739.64
ABB Con-Cise Optical Group LLC	Term B-1 Loan	\$6,349,066.89	06-Feb-2019	3.26	\$20,697,958.05
Albertson's LLC	Term B-4 Loan	\$1,238.79	31-Dec-2015	0.16	\$198.21
Albertson's LLC	Term B-4 Loan	\$17,500.00	31-Mar-2016	0.41	\$7,175.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Jun-2016	0.66	\$11,550.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Sep-2016	0.91	\$15,925.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Dec-2016	1.16	\$20,300.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	31-Mar-2017	1.41	\$24,675.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Jun-2017	1.66	\$29,050.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	29-Sep-2017	1.91	\$33,425.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	29-Dec-2017	2.16	\$37,800.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Mar-2018	2.41	\$42,175.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	29-Jun-2018	2.65	\$46,375.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	28-Sep-2018	2.9	\$50,750.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	31-Dec-2018	3.16	\$55,300.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	29-Mar-2019	3.4	\$59,500.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	28-Jun-2019	3.65	\$63,875.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Sep-2019	3.91	\$68,425.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	31-Dec-2019	4.16	\$72,800.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	31-Mar-2020	4.41	\$77,175.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Jun-2020	4.66	\$81,550.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Sep-2020	4.91	\$85,925.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	31-Dec-2020	5.16	\$90,300.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	31-Mar-2021	5.41	\$94,675.00
Albertson's LLC	Term B-4 Loan	\$17,500.00	30-Jun-2021	5.66	\$99,050.00
Albertson's LLC	Term B-4 Loan	\$6,562,500.00	25-Aug-2021	5.81	\$38,128,125.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Dec-2015	0.16	\$3,800.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Mar-2016	0.41	\$9,737.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Jun-2016	0.66	\$15,675.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Sep-2016	0.91	\$21,612.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Dec-2016	1.16	\$27,550.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Mar-2017	1.41	\$33,487.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Jun-2017	1.66	\$39,425.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Sep-2017	1.91	\$45,362.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Dec-2017	2.16	\$51,300.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Mar-2018	2.41	\$57,237.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Jun-2018	2.66	\$63,175.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Sep-2018	2.91	\$69,112.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Dec-2018	3.16	\$75,050.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Mar-2019	3.41	\$80,987.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Jun-2019	3.66	\$86,925.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Sep-2019	3.91	\$92,862.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Dec-2019	4.16	\$98,800.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Mar-2020	4.41	\$104,737.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Jun-2020	4.66	\$110,675.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Sep-2020	4.91	\$116,612.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Dec-2020	5.16	\$122,550.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Mar-2021	5.41	\$128,487.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Jun-2021	5.66	\$134,425.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Sep-2021	5.91	\$140,362.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Dec-2021	6.16	\$146,300.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	31-Mar-2022	6.41	\$152,237.50
AmeriLife Group LLC	First Lien Initial Term Loan	\$23,750.00	30-Jun-2022	6.66	\$158,175.00
AmeriLife Group LLC	First Lien Initial Term Loan	\$8,835,000.00	08-Jul-2022	6.68	\$59,017,800.00
Amneal Pharmaceuticals LLC	Term Loan	\$6,193.23	31-Dec-2015	0.16	\$990.92
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	31-Mar-2016	0.41	\$5,097.65
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Jun-2016	0.66	\$8,205.97
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Sep-2016	0.91	\$11,314.30
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	31-Dec-2016	1.16	\$14,422.62
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	31-Mar-2017	1.41	\$17,530.94
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Jun-2017	1.66	\$20,639.27
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Sep-2017	1.91	\$23,747.59
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	31-Dec-2017	2.16	\$26,855.91
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	31-Mar-2018	2.41	\$29,964.24
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Jun-2018	2.66	\$33,072.56
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Sep-2018	2.91	\$36,180.88
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	31-Dec-2018	3.16	\$39,289.21
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	31-Mar-2019	3.41	\$42,397.53
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Jun-2019	3.66	\$45,505.85
Amneal Pharmaceuticals LLC	Term Loan	\$12,433.29	30-Sep-2019	3.91	\$48,614.18
Amneal Pharmaceuticals LLC	Term Loan	\$2,290,848.50	01-Nov-2019	4	\$9,163,394.00
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Dec-2015	0.16	\$3,593.91
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Mar-2016	0.41	\$9,209.38
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Jun-2016	0.66	\$14,824.86
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Sep-2016	0.91	\$20,440.34
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Dec-2016	1.16	\$26,055.81
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Mar-2017	1.41	\$31,671.29
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Jun-2017	1.66	\$37,286.77
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	29-Sep-2017	1.91	\$42,902.25
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	29-Dec-2017	2.16	\$48,517.72

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Mar-2018	2.41	\$54,133.20
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	29-Jun-2018	2.65	\$59,524.06
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	28-Sep-2018	2.9	\$65,139.54
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Dec-2018	3.16	\$70,979.63
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	29-Mar-2019	3.4	\$76,370.49
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	28-Jun-2019	3.65	\$81,985.97
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Sep-2019	3.91	\$87,826.06
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Dec-2019	4.16	\$93,441.54
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Mar-2020	4.41	\$99,057.02
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Jun-2020	4.66	\$104,672.49
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	30-Sep-2020	4.91	\$110,287.97
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Dec-2020	5.16	\$115,903.45
Aricent Technologies	First Lien Initial Term Loan	\$22,461.91	31-Mar-2021	5.41	\$121,518.93
Aricent Technologies	First Lien Initial Term Loan	\$8,393,409.36	14-Apr-2021	5.45	\$45,744,081.01
Aricent Technologies	Second Lien Initial Term Loan	\$3,500,000.00	14-Apr-2022	6.45	\$22,575,000.00
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Dec-2015	0.16	\$3,799.00
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Mar-2016	0.41	\$9,734.93
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Jun-2016	0.66	\$15,670.86
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Sep-2016	0.91	\$21,606.80
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Dec-2016	1.16	\$27,542.73
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Mar-2017	1.41	\$33,478.67
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Jun-2017	1.66	\$39,414.60
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Sep-2017	1.91	\$45,350.53
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Dec-2017	2.16	\$51,286.47
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Mar-2018	2.41	\$57,222.40
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Jun-2018	2.65	\$62,920.90
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	28-Sep-2018	2.9	\$68,856.83
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	31-Dec-2018	3.16	\$75,030.20
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	29-Mar-2019	3.4	\$80,728.70
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	28-Jun-2019	3.65	\$86,664.63
Ascensus Inc	First Lien Initial Term Loan	\$23,743.73	30-Sep-2019	3.91	\$92,838.00
Ascensus Inc	First Lien Initial Term Loan	\$8,508,128.37	02-Dec-2019	4.08	\$34,713,163.77
Birch Communications Inc	Term Loan	\$31,216.44	31-Dec-2015	0.16	\$4,994.63
Birch Communications Inc	Term Loan	\$70,237.00	31-Mar-2016	0.41	\$28,797.17
Birch Communications Inc	Term Loan	\$70,237.00	30-Jun-2016	0.66	\$46,356.42
Birch Communications Inc	Term Loan	\$70,237.00	30-Sep-2016	0.91	\$63,915.67
Birch Communications Inc	Term Loan	\$70,237.00	30-Dec-2016	1.16	\$81,474.92
Birch Communications Inc	Term Loan	\$140,474.00	31-Mar-2017	1.41	\$198,068.34
Birch Communications Inc	Term Loan	\$140,474.00	30-Jun-2017	1.66	\$233,186.84
Birch Communications Inc	Term Loan	\$140,474.00	29-Sep-2017	1.91	\$268,305.34
Birch Communications Inc	Term Loan	\$140,474.00	29-Dec-2017	2.16	\$303,423.84
Birch Communications Inc	Term Loan	\$140,474.00	30-Mar-2018	2.41	\$338,542.34
Birch Communications Inc	Term Loan	\$140,474.00	29-Jun-2018	2.65	\$372,256.10
Birch Communications Inc	Term Loan	\$140,474.00	28-Sep-2018	2.9	\$407,374.60
Birch Communications Inc	Term Loan	\$140,474.00	31-Dec-2018	3.16	\$443,897.84
Birch Communications Inc	Term Loan	\$140,474.00	29-Mar-2019	3.4	\$477,611.60
Birch Communications Inc	Term Loan	\$140,474.00	28-Jun-2019	3.65	\$512,730.10
Birch Communications Inc	Term Loan	\$140,474.00	30-Sep-2019	3.91	\$549,253.34
Birch Communications Inc	Term Loan	\$140,474.00	31-Dec-2019	4.16	\$584,371.84
Birch Communications Inc	Term Loan	\$140,474.00	31-Mar-2020	4.41	\$619,490.34
Birch Communications Inc	Term Loan	\$140,474.00	30-Jun-2020	4.66	\$654,608.84
Birch Communications Inc	Term Loan	\$8,639,150.96	17-Jul-2020	4.71	\$40,690,401.00
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	25-Dec-2015	0.14	\$3,855.28
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	15-Apr-2016	0.45	\$12,391.96

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	08-Jul-2016	0.68	\$18,725.63
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	30-Sep-2016	0.91	\$25,059.30
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	30-Dec-2016	1.16	\$31,943.72
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	21-Apr-2017	1.47	\$40,480.40
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	14-Jul-2017	1.7	\$46,814.07
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	06-Oct-2017	1.93	\$53,147.74
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	29-Dec-2017	2.16	\$59,481.41
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	20-Apr-2018	2.46	\$67,742.71
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	13-Jul-2018	2.69	\$74,076.38
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	05-Oct-2018	2.92	\$80,410.05
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	28-Dec-2018	3.15	\$86,743.72
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	19-Apr-2019	3.46	\$95,280.40
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	12-Jul-2019	3.69	\$101,614.07
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	04-Oct-2019	3.92	\$107,947.74
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	27-Dec-2019	4.15	\$114,281.41
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	17-Apr-2020	4.46	\$122,818.09
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	10-Jul-2020	4.69	\$129,151.76
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	02-Oct-2020	4.92	\$135,485.43
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	25-Dec-2020	5.15	\$141,819.10
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	16-Apr-2021	5.45	\$150,080.40
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$27,537.69	09-Jul-2021	5.68	\$156,414.07
Capstone Logistics Acquisition Inc	First Lien Term Loan	\$10,271,557.79	07-Oct-2021	5.93	\$60,910,337.68
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Dec-2015	0.16	\$3,800.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Mar-2016	0.41	\$9,737.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Jun-2016	0.66	\$15,675.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Sep-2016	0.91	\$21,612.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Dec-2016	1.16	\$27,550.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Mar-2017	1.41	\$33,487.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Jun-2017	1.66	\$39,425.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Sep-2017	1.91	\$45,362.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Dec-2017	2.16	\$51,300.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	30-Mar-2018	2.41	\$57,237.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Jun-2018	2.65	\$62,937.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	28-Sep-2018	2.9	\$68,875.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Dec-2018	3.16	\$75,050.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	29-Mar-2019	3.4	\$80,750.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	28-Jun-2019	3.65	\$86,687.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	28-Sep-2019	3.9	\$92,625.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Dec-2019	4.16	\$98,800.00
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$23,750.00	31-Mar-2020	4.41	\$104,737.50
ConvergeOne Holdings Corporation	First Lien Initial Term Loan	\$8,953,750.00	17-Jun-2020	4.62	\$41,366,325.02
ConvergeOne Holdings Corporation	Second Lien Initial Term Loan	\$3,000,000.00	17-Jun-2021	5.62	\$16,860,000.00
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	31-Dec-2015	0.16	\$675.00
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	31-Mar-2016	0.41	\$1,729.69
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	30-Jun-2016	0.66	\$2,784.38
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	30-Sep-2016	0.91	\$3,839.06
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	30-Dec-2016	1.16	\$4,893.75
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	31-Mar-2017	1.41	\$5,948.44
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	30-Jun-2017	1.66	\$7,003.13
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	29-Sep-2017	1.91	\$8,057.81
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	29-Dec-2017	2.16	\$9,112.50
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	30-Mar-2018	2.41	\$10,167.19
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	29-Jun-2018	2.65	\$11,179.69
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	28-Sep-2018	2.9	\$12,234.38

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	31-Dec-2018	3.16	\$13,331.25
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	29-Mar-2019	3.4	\$14,343.75
CRCI Holdings Inc	Delayed Draw Term Loan	\$4,218.75	28-Jun-2019	3.65	\$15,398.44
CRCI Holdings Inc	Delayed Draw Term Loan	\$1,607,343.75	10-Jul-2019	3.68	\$5,915,025.00
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Dec-2015	0.16	\$2,325.00
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Mar-2016	0.41	\$5,957.81
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Jun-2016	0.66	\$9,590.63
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Sep-2016	0.91	\$13,223.44
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Dec-2016	1.16	\$16,856.25
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Mar-2017	1.41	\$20,489.06
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Jun-2017	1.66	\$24,121.88
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Sep-2017	1.91	\$27,754.69
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Dec-2017	2.16	\$31,387.50
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	30-Mar-2018	2.41	\$35,020.31
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Jun-2018	2.65	\$38,507.81
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	28-Sep-2018	2.9	\$42,140.63
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	31-Dec-2018	3.16	\$45,918.75
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	29-Mar-2019	3.4	\$49,406.25
CRCI Holdings Inc	Dollar Term Loan	\$14,531.25	28-Jun-2019	3.65	\$53,039.06
CRCI Holdings Inc	Dollar Term Loan	\$5,478,281.25	10-Jul-2019	3.68	\$20,160,075.00
CRCI Holdings Inc	New Term Loan	\$1,994,981.33	10-Jul-2019	3.68	\$7,341,531.28
Crowne Group LLC	First Lien Term Loan	\$14,351.50	31-Dec-2015	0.16	\$2,296.24
Crowne Group LLC	First Lien Term Loan	\$14,351.50	31-Mar-2016	0.41	\$5,884.12
Crowne Group LLC	First Lien Term Loan	\$14,351.50	30-Jun-2016	0.66	\$9,471.99
Crowne Group LLC	First Lien Term Loan	\$14,351.50	30-Sep-2016	0.91	\$13,059.87
Crowne Group LLC	First Lien Term Loan	\$14,351.50	30-Dec-2016	1.16	\$16,647.74
Crowne Group LLC	First Lien Term Loan	\$14,351.50	31-Mar-2017	1.41	\$20,235.62
Crowne Group LLC	First Lien Term Loan	\$14,351.50	30-Jun-2017	1.66	\$23,823.50
Crowne Group LLC	First Lien Term Loan	\$14,351.50	29-Sep-2017	1.91	\$27,411.37
Crowne Group LLC	First Lien Term Loan	\$14,351.50	29-Dec-2017	2.16	\$30,999.25
Crowne Group LLC	First Lien Term Loan	\$14,351.50	30-Mar-2018	2.41	\$34,587.12
Crowne Group LLC	First Lien Term Loan	\$14,351.50	29-Jun-2018	2.65	\$38,031.48
Crowne Group LLC	First Lien Term Loan	\$14,351.50	28-Sep-2018	2.9	\$41,619.36
Crowne Group LLC	First Lien Term Loan	\$14,351.50	31-Dec-2018	3.16	\$45,350.75
Crowne Group LLC	First Lien Term Loan	\$14,351.50	29-Mar-2019	3.4	\$48,795.11
Crowne Group LLC	First Lien Term Loan	\$14,351.50	28-Jun-2019	3.65	\$52,382.99
Crowne Group LLC	First Lien Term Loan	\$14,351.50	30-Sep-2019	3.91	\$56,114.38
Crowne Group LLC	First Lien Term Loan	\$14,351.50	31-Dec-2019	4.16	\$59,702.26
Crowne Group LLC	First Lien Term Loan	\$14,351.50	31-Mar-2020	4.41	\$63,290.13
Crowne Group LLC	First Lien Term Loan	\$14,351.50	30-Jun-2020	4.66	\$66,878.01
Crowne Group LLC	First Lien Term Loan	\$5,410,516.91	30-Sep-2020	4.91	\$26,565,638.04
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	31-Dec-2015	0.16	\$560.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	31-Mar-2016	0.41	\$1,435.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Jun-2016	0.66	\$2,310.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Sep-2016	0.91	\$3,185.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Dec-2016	1.16	\$4,060.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	31-Mar-2017	1.41	\$4,935.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Jun-2017	1.66	\$5,810.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	29-Sep-2017	1.91	\$6,685.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	29-Dec-2017	2.16	\$7,560.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Mar-2018	2.41	\$8,435.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	29-Jun-2018	2.65	\$9,275.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	28-Sep-2018	2.9	\$10,150.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	31-Dec-2018	3.16	\$11,060.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	29-Mar-2019	3.4	\$11,900.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Jun-2019	3.66	\$12,810.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Sep-2019	3.91	\$13,685.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	31-Dec-2019	4.16	\$14,560.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Jun-2020	4.66	\$16,310.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Sep-2020	4.91	\$17,185.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	31-Dec-2020	5.16	\$18,060.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	31-Mar-2021	5.41	\$18,935.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Jun-2021	5.66	\$19,810.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$3,500.00	30-Sep-2021	5.91	\$20,685.00
CT Technologies Intermediate Holdings Inc	Initial Term Loan	\$1,316,000.00	01-Dec-2021	6.08	\$8,001,280.00
First American Payment Systems	First Lien Term Loan	\$0.00	31-Dec-2015	0.16	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	31-Mar-2016	0.41	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Jun-2016	0.66	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Sep-2016	0.91	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Dec-2016	1.16	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	31-Mar-2017	1.41	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Jun-2017	1.66	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	29-Sep-2017	1.91	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	29-Dec-2017	2.16	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Mar-2018	2.41	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	29-Jun-2018	2.65	\$0.00
First American Payment Systems	First Lien Term Loan	\$0.00	30-Sep-2018	2.91	\$0.00
First American Payment Systems	First Lien Term Loan	\$3,035,078.49	12-Oct-2018	2.94	\$8,923,130.75
First American Payment Systems	Second Lien Term Loan	\$5,220,036.71	12-Apr-2019	3.44	\$17,956,926.29
First Data Corp	2021 Extended USD Term Loan	\$9,050,721.38	24-Mar-2021	5.39	\$48,783,388.24
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Dec-2015	0.16	\$3,600.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Mar-2016	0.41	\$9,225.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Jun-2016	0.66	\$14,850.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Sep-2016	0.91	\$20,475.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Dec-2016	1.16	\$26,100.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Mar-2017	1.41	\$31,725.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Jun-2017	1.66	\$37,350.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Sep-2017	1.91	\$42,975.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Dec-2017	2.16	\$48,600.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Mar-2018	2.41	\$54,225.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Jun-2018	2.66	\$59,850.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Sep-2018	2.91	\$65,475.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Dec-2018	3.16	\$71,100.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Mar-2019	3.41	\$76,725.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Jun-2019	3.66	\$82,350.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Sep-2019	3.91	\$87,975.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Dec-2019	4.16	\$93,600.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Mar-2020	4.41	\$99,225.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Jun-2020	4.66	\$104,850.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Sep-2020	4.91	\$110,475.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Dec-2020	5.16	\$116,100.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Mar-2021	5.41	\$121,725.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Jun-2021	5.66	\$127,350.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Sep-2021	5.91	\$132,975.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Dec-2021	6.16	\$138,600.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	31-Mar-2022	6.41	\$144,225.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$22,500.00	30-Jun-2022	6.66	\$149,850.00
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$8,392,500.00	15-Aug-2022	6.79	\$56,985,075.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Global Tel Link Corp	Second Lien Term Loan	\$2,500,000.00	23-Nov-2020	5.06	\$12,650,000.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Dec-2015	0.16	\$3,800.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Mar-2016	0.41	\$9,737.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Jun-2016	0.66	\$15,675.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Sep-2016	0.91	\$21,612.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Dec-2016	1.16	\$27,550.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Mar-2017	1.41	\$33,487.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Jun-2017	1.66	\$39,425.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Sep-2017	1.91	\$45,362.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Dec-2017	2.16	\$51,300.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	30-Mar-2018	2.41	\$57,237.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Jun-2018	2.65	\$62,937.50
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	28-Sep-2018	2.9	\$68,875.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	31-Dec-2018	3.16	\$75,050.00
GlobalLogic Holdings Inc	Term Loan	\$23,750.00	29-Mar-2019	3.4	\$80,750.00
GlobalLogic Holdings Inc	Term Loan	\$9,001,250.00	31-May-2019	3.58	\$32,224,475.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Mar-2016	0.41	\$9,225.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Jun-2016	0.66	\$14,850.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Sep-2016	0.91	\$20,475.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Dec-2016	1.16	\$26,100.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Mar-2017	1.41	\$31,725.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Jun-2017	1.66	\$37,350.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Sep-2017	1.91	\$42,975.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Dec-2017	2.16	\$48,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Mar-2018	2.41	\$54,225.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Jun-2018	2.66	\$59,850.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Sep-2018	2.91	\$65,475.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Dec-2018	3.16	\$71,100.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Mar-2019	3.41	\$76,725.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Jun-2019	3.66	\$82,350.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Sep-2019	3.91	\$87,975.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Dec-2019	4.16	\$93,600.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Mar-2020	4.41	\$99,225.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Jun-2020	4.66	\$104,850.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Sep-2020	4.91	\$110,475.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Dec-2020	5.16	\$116,100.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	31-Mar-2021	5.41	\$121,725.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Jun-2021	5.66	\$127,350.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$22,500.00	30-Sep-2021	5.91	\$132,975.00
Help Systems Holdings Inc	First Lien Initial Term Loan	\$8,482,500.00	08-Oct-2021	5.93	\$50,301,225.00
iEnergizer Limited	Term Loan	\$67,414.70	31-Dec-2015	0.16	\$10,786.35
iEnergizer Limited	Term Loan	\$200,000.00	31-Mar-2016	0.41	\$82,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Jun-2016	0.66	\$132,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Sep-2016	0.91	\$182,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Dec-2016	1.16	\$232,000.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Mar-2017	1.41	\$282,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Jun-2017	1.66	\$332,000.00
iEnergizer Limited	Term Loan	\$200,000.00	29-Sep-2017	1.91	\$382,000.00
iEnergizer Limited	Term Loan	\$200,000.00	29-Dec-2017	2.16	\$432,000.00
iEnergizer Limited	Term Loan	\$200,000.00	30-Mar-2018	2.41	\$482,000.00
iEnergizer Limited	Term Loan	\$200,000.00	29-Jun-2018	2.65	\$530,000.00
iEnergizer Limited	Term Loan	\$200,000.00	28-Sep-2018	2.9	\$580,000.00
iEnergizer Limited	Term Loan	\$200,000.00	31-Dec-2018	3.16	\$632,000.00
iEnergizer Limited	Term Loan	\$200,000.00	29-Mar-2019	3.4	\$680,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
iEnergizer Limited	Term Loan	\$3,026,666.67	01-May-2019	3.49	\$10,563,066.67
Integra Telecom Holdings Inc	Second Lien Initial Loan	\$4,631,847.16	21-Feb-2020	4.3	\$19,916,942.79
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	31-Dec-2015	0.16	\$1,909.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	31-Mar-2016	0.41	\$4,892.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	30-Jun-2016	0.66	\$7,875.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	30-Sep-2016	0.91	\$10,858.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	30-Dec-2016	1.16	\$13,841.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	31-Mar-2017	1.41	\$16,824.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	30-Jun-2017	1.66	\$19,807.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	29-Sep-2017	1.91	\$22,790.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	29-Dec-2017	2.16	\$25,773.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	30-Mar-2018	2.41	\$28,756.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	29-Jun-2018	2.65	\$31,619.80
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	28-Sep-2018	2.9	\$34,602.80
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	31-Dec-2018	3.16	\$37,705.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	29-Mar-2019	3.4	\$40,568.80
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	28-Jun-2019	3.65	\$43,551.80
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	30-Sep-2019	3.91	\$46,654.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	31-Dec-2019	4.16	\$49,637.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	31-Mar-2020	4.41	\$52,620.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$11,932.00	30-Jun-2020	4.66	\$55,603.12
Integra Telecom Holdings Inc	Term B-1 Loan	\$4,522,228.00	14-Aug-2020	4.78	\$21,616,249.84
Jackson Hewitt Inc	Initial Term Loan	\$90,000.00	30-Apr-2016	0.49	\$44,100.00
Jackson Hewitt Inc	Initial Term Loan	\$90,000.00	30-Apr-2017	1.49	\$134,100.00
Jackson Hewitt Inc	Initial Term Loan	\$90,000.00	30-Apr-2018	2.49	\$224,100.00
Jackson Hewitt Inc	Initial Term Loan	\$90,000.00	30-Apr-2019	3.49	\$314,100.00
Jackson Hewitt Inc	Initial Term Loan	\$90,000.00	30-Apr-2020	4.49	\$404,100.00
Jackson Hewitt Inc	Initial Term Loan	\$4,050,000.00	30-Jul-2020	4.74	\$19,197,000.00
Merrill Communications LLC	Initial Term Loan	\$0.00	29-Jan-2016	0.24	\$0.00
Merrill Communications LLC	Initial Term Loan	\$24,803.95	29-Apr-2016	0.49	\$12,153.94
Merrill Communications LLC	Initial Term Loan	\$27,479.63	29-Jul-2016	0.74	\$20,334.92
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Oct-2016	0.99	\$27,204.83
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jan-2017	1.25	\$34,349.53
Merrill Communications LLC	Initial Term Loan	\$27,479.63	28-Apr-2017	1.48	\$40,669.85
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jul-2017	1.74	\$47,814.55
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Oct-2017	1.99	\$54,684.46
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jan-2018	2.25	\$61,829.16
Merrill Communications LLC	Initial Term Loan	\$27,479.63	30-Apr-2018	2.49	\$68,424.27
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jul-2018	2.74	\$75,294.18
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Oct-2018	2.99	\$82,164.08
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jan-2019	3.25	\$89,308.79
Merrill Communications LLC	Initial Term Loan	\$27,479.63	30-Apr-2019	3.49	\$95,903.90
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jul-2019	3.74	\$102,773.80
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Oct-2019	3.99	\$109,643.71
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jan-2020	4.25	\$116,788.41
Merrill Communications LLC	Initial Term Loan	\$27,479.63	30-Apr-2020	4.49	\$123,383.52
Merrill Communications LLC	Initial Term Loan	\$27,479.63	31-Jul-2020	4.75	\$130,528.23
Merrill Communications LLC	Initial Term Loan	\$27,479.63	30-Oct-2020	4.99	\$137,123.34
Merrill Communications LLC	Initial Term Loan	\$27,479.63	29-Jan-2021	5.24	\$143,993.24
Merrill Communications LLC	Initial Term Loan	\$27,479.63	30-Apr-2021	5.49	\$150,863.15
Merrill Communications LLC	Initial Term Loan	\$10,359,819.16	01-Jun-2022	6.58	\$68,167,610.05
NAB Holdings LLC	Term Loan	\$23,743.39	31-Dec-2015	0.16	\$3,798.94
NAB Holdings LLC	Term Loan	\$23,743.39	31-Mar-2016	0.41	\$9,734.79
NAB Holdings LLC	Term Loan	\$23,743.39	30-Jun-2016	0.66	\$15,670.64

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
NAB Holdings LLC	Term Loan	\$23,743.39	30-Sep-2016	0.91	\$21,606.48
NAB Holdings LLC	Term Loan	\$23,743.39	30-Dec-2016	1.16	\$27,542.33
NAB Holdings LLC	Term Loan	\$23,743.39	31-Mar-2017	1.41	\$33,478.18
NAB Holdings LLC	Term Loan	\$23,743.39	30-Jun-2017	1.66	\$39,414.02
NAB Holdings LLC	Term Loan	\$23,722.28	29-Sep-2017	1.91	\$45,309.56
NAB Holdings LLC	Term Loan	\$23,743.39	29-Dec-2017	2.16	\$51,285.72
NAB Holdings LLC	Term Loan	\$23,743.39	30-Mar-2018	2.41	\$57,221.57
NAB Holdings LLC	Term Loan	\$23,743.39	29-Jun-2018	2.65	\$62,919.98
NAB Holdings LLC	Term Loan	\$23,743.39	28-Sep-2018	2.9	\$68,855.83
NAB Holdings LLC	Term Loan	\$23,743.39	31-Dec-2018	3.16	\$75,029.11
NAB Holdings LLC	Term Loan	\$23,743.39	29-Mar-2019	3.4	\$80,727.52
NAB Holdings LLC	Term Loan	\$23,743.39	28-Jun-2019	3.65	\$86,663.37
NAB Holdings LLC	Term Loan	\$23,743.39	30-Sep-2019	3.91	\$92,836.65
NAB Holdings LLC	Term Loan	\$23,743.39	31-Dec-2019	4.16	\$98,772.49
NAB Holdings LLC	Term Loan	\$23,743.39	31-Mar-2020	4.41	\$104,708.34
NAB Holdings LLC	Term Loan	\$23,743.39	30-Jun-2020	4.66	\$110,644.19
NAB Holdings LLC	Term Loan	\$23,743.39	30-Sep-2020	4.91	\$116,580.04
NAB Holdings LLC	Term Loan	\$23,743.39	31-Dec-2020	5.16	\$122,515.88
NAB Holdings LLC	Term Loan	\$23,743.39	31-Mar-2021	5.41	\$128,451.73
NAB Holdings LLC	Term Loan	\$8,858,943.02	21-May-2021	5.55	\$49,167,133.73
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	31-Dec-2015	0.16	\$9,528.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	31-Mar-2016	0.41	\$24,415.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	30-Jun-2016	0.66	\$39,303.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	30-Sep-2016	0.91	\$54,190.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	30-Dec-2016	1.16	\$69,078.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	31-Mar-2017	1.41	\$83,965.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	30-Jun-2017	1.66	\$98,853.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	29-Sep-2017	1.91	\$113,740.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	29-Dec-2017	2.16	\$128,628.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	30-Mar-2018	2.41	\$143,515.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	29-Jun-2018	2.65	\$157,807.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	28-Sep-2018	2.9	\$172,695.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	31-Dec-2018	3.16	\$188,178.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	29-Mar-2019	3.4	\$202,470.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	28-Jun-2019	3.65	\$217,357.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	30-Sep-2019	3.91	\$232,840.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	31-Dec-2019	4.16	\$247,728.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	31-Mar-2020	4.41	\$262,615.50
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$9,550.00	30-Jun-2020	4.66	\$277,503.00
Novitex Acquisition LLC	First Lien Tranche B2 Term Loan	\$8,265,540.00	07-Jul-2020	4.68	\$38,682,727.20
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	29-Jan-2016	0.24	\$1,200.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	29-Apr-2016	0.49	\$2,450.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	29-Jul-2016	0.74	\$3,700.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Oct-2016	0.99	\$4,950.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jan-2017	1.25	\$6,250.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	28-Apr-2017	1.48	\$7,400.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jul-2017	1.74	\$8,700.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Oct-2017	1.99	\$9,950.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jan-2018	2.25	\$11,250.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	30-Apr-2018	2.49	\$12,450.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jul-2018	2.74	\$13,700.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Oct-2018	2.99	\$14,950.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jan-2019	3.25	\$16,250.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	30-Apr-2019	3.49	\$17,450.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jul-2019	3.74	\$18,700.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Oct-2019	3.99	\$19,950.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jan-2020	4.25	\$21,250.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	30-Apr-2020	4.49	\$22,450.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jul-2020	4.75	\$23,750.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	30-Oct-2020	4.99	\$24,950.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	29-Jan-2021	5.24	\$26,200.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	30-Apr-2021	5.49	\$27,450.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	30-Jul-2021	5.74	\$28,700.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	29-Oct-2021	5.99	\$29,950.00
PetSmart Inc	Tranche B-1 Loan	\$5,000.00	31-Jan-2022	6.25	\$31,250.00
PetSmart Inc	Tranche B-1 Loan	\$1,865,000.00	11-Mar-2022	6.36	\$11,861,400.00
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	31-Dec-2015	0.16	\$9,326.01
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	31-Mar-2016	0.41	\$23,897.89
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	30-Jun-2016	0.66	\$38,469.78
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	30-Sep-2016	0.91	\$53,041.67
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	30-Dec-2016	1.16	\$67,613.55
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	31-Mar-2017	1.41	\$82,185.44
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	30-Jun-2017	1.66	\$96,757.33
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	29-Sep-2017	1.91	\$111,329.21
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	29-Dec-2017	2.16	\$125,901.10
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	30-Mar-2018	2.41	\$140,472.99
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	29-Jun-2018	2.65	\$154,462.00
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	28-Sep-2018	2.9	\$169,033.88
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	31-Dec-2018	3.16	\$184,188.64
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	29-Mar-2019	3.4	\$198,177.66
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	28-Jun-2019	3.65	\$212,749.54
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	30-Sep-2019	3.91	\$227,904.30
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	31-Dec-2019	4.16	\$242,476.19
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	31-Mar-2020	4.41	\$257,048.08
PGX Holdings Inc	First Lien Term B Loan	\$58,287.55	30-Jun-2020	4.66	\$271,619.96
PGX Holdings Inc	First Lien Term B Loan	\$7,985,393.77	29-Sep-2020	4.91	\$39,208,283.42
Recorded Books Inc	First Lien Initial Term Loan	\$9,000,000.00	02-Aug-2021	5.75	\$51,750,000.00
Securus Technologies Holdings Inc	Second Lien Initial Term Loan	\$4,200,000.00	30-Apr-2021	5.49	\$23,058,000.00
Serena Software Inc	Term Loan	\$249,929.96	03-Feb-2016	0.25	\$62,482.49
Serena Software Inc	Term Loan	\$354,592.28	04-May-2016	0.5	\$177,296.14
Serena Software Inc	Term Loan	\$354,592.28	03-Feb-2017	1.25	\$443,240.35
Serena Software Inc	Term Loan	\$354,592.28	03-May-2017	1.5	\$531,888.41
Serena Software Inc	Term Loan	\$354,592.28	05-Feb-2018	2.26	\$801,378.54
Serena Software Inc	Term Loan	\$354,592.28	03-May-2018	2.5	\$886,480.69
Serena Software Inc	Term Loan	\$354,592.28	05-Feb-2019	3.26	\$1,155,970.82
Serena Software Inc	Term Loan	\$354,592.28	03-May-2019	3.5	\$1,241,072.97
Serena Software Inc	Term Loan	\$354,592.28	05-Feb-2020	4.26	\$1,510,563.10
Serena Software Inc	Term Loan	\$5,791,673.85	14-Apr-2020	4.45	\$25,772,948.62
SESAC Holdco II LLC	First Lien Term Loan	\$0.00	31-Dec-2015	0.16	\$0.00
SESAC Holdco II LLC	First Lien Term Loan	\$0.00	31-Mar-2016	0.41	\$0.00
SESAC Holdco II LLC	First Lien Term Loan	\$0.00	30-Jun-2016	0.66	\$0.00
SESAC Holdco II LLC	First Lien Term Loan	\$0.00	30-Sep-2016	0.91	\$0.00
SESAC Holdco II LLC	First Lien Term Loan	\$0.00	30-Dec-2016	1.16	\$0.00
SESAC Holdco II LLC	First Lien Term Loan	\$0.00	31-Mar-2017	1.41	\$0.00
SESAC Holdco II LLC	First Lien Term Loan	\$0.00	30-Jun-2017	1.66	\$0.00
SESAC Holdco II LLC	First Lien Term Loan	\$6,357.85	29-Sep-2017	1.91	\$12,143.50
SESAC Holdco II LLC	First Lien Term Loan	\$18,799.45	29-Dec-2017	2.16	\$40,606.82
SESAC Holdco II LLC	First Lien Term Loan	\$18,799.45	30-Mar-2018	2.41	\$45,306.68

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SESAC Holdco II LLC	First Lien Term Loan	\$18,799.45	29-Jun-2018	2.65	\$49,818.55
SESAC Holdco II LLC	First Lien Term Loan	\$18,799.45	28-Sep-2018	2.9	\$54,518.41
SESAC Holdco II LLC	First Lien Term Loan	\$18,799.45	31-Dec-2018	3.16	\$59,406.27
SESAC Holdco II LLC	First Lien Term Loan	\$7,803,073.69	07-Feb-2019	3.27	\$25,516,050.97
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	31-Dec-2015	0.16	\$15,000.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	31-Mar-2016	0.41	\$38,437.50
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	30-Jun-2016	0.66	\$61,875.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	30-Sep-2016	0.91	\$85,312.50
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	30-Dec-2016	1.16	\$108,750.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	31-Mar-2017	1.41	\$132,187.50
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	30-Jun-2017	1.66	\$155,625.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	29-Sep-2017	1.91	\$179,062.50
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	29-Dec-2017	2.16	\$202,500.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	30-Mar-2018	2.41	\$225,937.50
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	29-Jun-2018	2.65	\$248,437.50
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	28-Sep-2018	2.9	\$271,875.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	31-Dec-2018	3.16	\$296,250.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	29-Mar-2019	3.4	\$318,750.00
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	28-Jun-2019	3.65	\$342,187.50
SourceHOV LLC	First Lien Term B Loan	\$93,750.00	30-Sep-2019	3.91	\$366,562.50
SourceHOV LLC	First Lien Term B Loan	\$5,859,375.00	31-Oct-2019	3.99	\$23,378,906.25
SourceHOV LLC	Second Lien Term Loan	\$5,000,000.00	30-Apr-2020	4.49	\$22,450,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2015	0.16	\$22,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2016	0.41	\$56,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Jun-2016	0.66	\$90,750.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Sep-2016	0.91	\$125,125.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Dec-2016	1.16	\$159,500.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2017	1.41	\$193,875.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Jun-2017	1.66	\$228,250.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Sep-2017	1.91	\$262,625.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Dec-2017	2.16	\$297,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Mar-2018	2.41	\$331,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Jun-2018	2.65	\$364,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	28-Sep-2018	2.9	\$398,750.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2018	3.16	\$434,500.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	29-Mar-2019	3.4	\$467,500.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	28-Jun-2019	3.65	\$501,875.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Sep-2019	3.91	\$537,625.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2019	4.16	\$572,000.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2020	4.41	\$606,375.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Jun-2020	4.66	\$640,750.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	30-Sep-2020	4.91	\$675,125.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Dec-2020	5.16	\$709,500.00
Stratus Technologies Inc	Initial Term Loan	\$137,500.00	31-Mar-2021	5.41	\$743,875.00
Stratus Technologies Inc	Initial Term Loan	\$6,065,277.78	28-Apr-2021	5.49	\$33,298,375.00
TeleGuam Holdings LLC	Second Lien Term Loan	\$8,000,000.00	10-Jun-2019	3.6	\$28,800,000.00
Topps Company (The)	Term Loan	\$16,750.00	31-Dec-2015	0.16	\$2,680.00
Topps Company (The)	Term Loan	\$16,750.00	31-Mar-2016	0.41	\$6,867.50
Topps Company (The)	Term Loan	\$16,750.00	30-Jun-2016	0.66	\$11,055.00
Topps Company (The)	Term Loan	\$16,750.00	30-Sep-2016	0.91	\$15,242.50
Topps Company (The)	Term Loan	\$16,750.00	30-Dec-2016	1.16	\$19,430.00
Topps Company (The)	Term Loan	\$16,750.00	31-Mar-2017	1.41	\$23,617.50
Topps Company (The)	Term Loan	\$16,750.00	30-Jun-2017	1.66	\$27,805.00
Topps Company (The)	Term Loan	\$16,750.00	29-Sep-2017	1.91	\$31,992.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Topps Company (The)	Term Loan	\$16,750.00	29-Dec-2017	2.16	\$36,180.00
Topps Company (The)	Term Loan	\$16,750.00	30-Mar-2018	2.41	\$40,367.50
Topps Company (The)	Term Loan	\$16,750.00	29-Jun-2018	2.65	\$44,387.50
Topps Company (The)	Term Loan	\$16,750.00	28-Sep-2018	2.9	\$48,575.00
Topps Company (The)	Term Loan	\$6,381,750.00	02-Oct-2018	2.92	\$18,634,710.00
Total Merchant Services Inc	Term Loan	\$23,750.00	31-Dec-2015	0.16	\$3,800.00
Total Merchant Services Inc	Term Loan	\$23,750.00	31-Mar-2016	0.41	\$9,737.50
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Jun-2016	0.66	\$15,675.00
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Sep-2016	0.91	\$21,612.50
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Dec-2016	1.16	\$27,550.00
Total Merchant Services Inc	Term Loan	\$23,750.00	31-Mar-2017	1.41	\$33,487.50
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Jun-2017	1.66	\$39,425.00
Total Merchant Services Inc	Term Loan	\$23,750.00	29-Sep-2017	1.91	\$45,362.50
Total Merchant Services Inc	Term Loan	\$23,750.00	29-Dec-2017	2.16	\$51,300.00
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Mar-2018	2.41	\$57,237.50
Total Merchant Services Inc	Term Loan	\$23,750.00	29-Jun-2018	2.65	\$62,937.50
Total Merchant Services Inc	Term Loan	\$23,750.00	28-Sep-2018	2.9	\$68,875.00
Total Merchant Services Inc	Term Loan	\$23,750.00	31-Dec-2018	3.16	\$75,050.00
Total Merchant Services Inc	Term Loan	\$23,750.00	29-Mar-2019	3.4	\$80,750.00
Total Merchant Services Inc	Term Loan	\$23,750.00	28-Jun-2019	3.65	\$86,687.50
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Sep-2019	3.91	\$92,862.50
Total Merchant Services Inc	Term Loan	\$23,750.00	31-Dec-2019	4.16	\$98,800.00
Total Merchant Services Inc	Term Loan	\$23,750.00	31-Mar-2020	4.41	\$104,737.50
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Jun-2020	4.66	\$110,675.00
Total Merchant Services Inc	Term Loan	\$23,750.00	30-Sep-2020	4.91	\$116,612.50
Total Merchant Services Inc	Term Loan	\$8,953,750.00	04-Dec-2020	5.09	\$45,574,587.50
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Dec-2015	0.16	\$19,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Mar-2016	0.41	\$49,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Jun-2016	0.66	\$79,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Sep-2016	0.91	\$109,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Dec-2016	1.16	\$139,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Mar-2017	1.41	\$169,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Jun-2017	1.66	\$199,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	29-Sep-2017	1.91	\$229,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	29-Dec-2017	2.16	\$259,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Mar-2018	2.41	\$289,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	29-Jun-2018	2.65	\$318,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	28-Sep-2018	2.9	\$348,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Dec-2018	3.16	\$379,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	29-Mar-2019	3.4	\$408,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	28-Jun-2019	3.65	\$438,000.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Sep-2019	3.91	\$469,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Dec-2019	4.16	\$499,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	31-Mar-2020	4.41	\$529,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Jun-2020	4.66	\$559,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$120,000.00	30-Sep-2020	4.91	\$589,200.00
Travel Leaders Group LLC	Tranche B Term Loan	\$6,360,000.00	07-Dec-2020	5.1	\$32,436,000.00
UniTek Global Services Inc	Common Stock				
UniTek Global Services Inc	Holdco Subordinated Note Non-PIK	\$142,822.31	14-Jan-2019	3.2	\$457,031.39
UniTek Global Services Inc	Second Out Tranche Advance	\$726,389.86	14-Jan-2019	3.2	\$2,324,447.55
UniTek Global Services Inc	Series A Preferred Stock				
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Dec-2015	0.16	\$1,400.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Mar-2016	0.41	\$3,587.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Jun-2016	0.66	\$5,775.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Sep-2016	0.91	\$7,962.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Dec-2016	1.16	\$10,150.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Mar-2017	1.41	\$12,337.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Jun-2017	1.66	\$14,525.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Sep-2017	1.91	\$16,712.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Dec-2017	2.16	\$18,900.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Mar-2018	2.41	\$21,087.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Jun-2018	2.66	\$23,275.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Sep-2018	2.91	\$25,462.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Dec-2018	3.16	\$27,650.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Mar-2019	3.41	\$29,837.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Jun-2019	3.66	\$32,025.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Sep-2019	3.91	\$34,212.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Dec-2019	4.16	\$36,400.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	31-Mar-2020	4.41	\$38,587.50
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Jun-2020	4.66	\$40,775.00
US TelePacific Corp	Term Loan Advance	\$8,750.00	30-Sep-2020	4.91	\$42,962.50
US TelePacific Corp	Term Loan Advance	\$3,298,750.00	25-Nov-2020	5.07	\$16,724,662.50
Vision Solutions Inc	First Lien Term Loan	\$50,056.80	29-Jan-2016	0.24	\$12,013.63
Vision Solutions Inc	First Lien Term Loan	\$50,056.80	29-Apr-2016	0.49	\$24,527.83
Vision Solutions Inc	First Lien Term Loan	\$3,001,931.75	25-Jul-2016	0.73	\$2,191,410.17
Vision Solutions Inc	Second Lien Term Loan	\$5,600,000.00	21-Jul-2017	1.72	\$9,632,000.00
Grand Total		\$302,087,528.66			\$1,389,209,653.70

Interest Coverage Detail

Reinvestment Rate: 0.0100%
 Collection Period Start Date: 05-Aug-2015
 Collection Period End Date: 03-Nov-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	\$71,583.08									
Albertson's LLC - Term B-4 Loan										
25-Aug-2021	\$96,766.67									
AmeriLife Group LLC - First Lien Initial Term Loan										
08-Jul-2022	\$74,350.69									
Amneal Pharmaceuticals LLC - Term Loan										
01-Nov-2019	\$25,717.23									
01-Nov-2019										
Aricent Technologies - First Lien Initial Term Loan										
14-Apr-2021	\$125,187.42									
Aricent Technologies - Second Lien Initial Term Loan										
14-Apr-2022	\$84,972.22									
Ascensus Inc - First Lien Initial Term Loan										
02-Dec-2019	\$113,872.64									
Birch Communications Inc - Term Loan										
17-Jul-2020	\$216,236.09									
Capstone Logistics Acquisition Inc - First Lien Term Loan										
07-Oct-2021	\$155,294.20									
ConvergeOne Holdings Corporation - First Lien Initial Term Loan										
17-Jun-2020	\$144,210.00									
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan										
17-Jun-2021	\$69,000.00									
CRCI Holdings Inc - Delayed Draw Term Loan										
10-Jul-2019	\$21,150.59									
CRCI Holdings Inc - Dollar Term Loan										
10-Jul-2019	\$73,743.52									
CRCI Holdings Inc - New Term Loan										
10-Jul-2019	\$26,519.71									
Crowne Group LLC - First Lien Term Loan										
30-Sep-2020	\$87,362.39									
CT Technologies Intermediate Holdings Inc - Initial Term Loan										
01-Dec-2021	\$18,563.85									
Edmentum Inc - First Lien Term Loan Non-PIK										
10-Jun-2019	\$33,144.11									
Edmentum Inc - First Lien Term Loan PIK										
10-Jun-2019	\$95.75									
First American Payment Systems - First Lien Term Loan										
12-Oct-2018	\$44,114.02									
First American Payment Systems - Second Lien Term Loan										
12-Apr-2019	\$141,847.25									
First Data Corp - 2021 Extended USD Term Loan										
24-Mar-2021	\$99,122.65									

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
Global Tel Link Corp - Second Lien Term Loan										
23-Nov-2020	\$57,500.00									
GlobalLogic Holdings Inc - Term Loan										
31-May-2019	\$149,175.56									
Help Systems Holdings Inc - Retired - First Lien Initial Term Loan										
28-Jun-2019	\$99,399.67									
iEnergizer Limited - Term Loan										
01-May-2019	\$147,632.94									
Integra Telecom Holdings Inc - Second Lien Initial Loan										
21-Feb-2020	\$103,294.11									
Integra Telecom Holdings Inc - Term B-1 Loan										
14-Aug-2020	\$59,596.73									
Jackson Hewitt Inc - Initial Term Loan										
30-Jul-2020	\$85,000.00									
Knowledge Universe Education LLC - Retired - Initial Term Loan										
18-Mar-2021	\$57,219.66									
Merrill Communications LLC - Initial Term Loan										
01-Jun-2022	\$173,419.25									
NAB Holdings LLC - Term Loan										
21-May-2021	\$114,166.49									
Novetta LLC - Initial Term Loan										
02-Oct-2020	\$154,075.37									
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan										
07-Jul-2020	\$181,237.94									
PetSmart Inc - Tranche B-1 Loan										
11-Mar-2022	\$21,432.40									
PGX Holdings Inc - First Lien Term B Loan										
29-Sep-2020	\$132,740.65									
Recorded Books Inc - First Lien Initial Term Loan										
30-Jul-2021	\$67,375.00									
SCS Holdings I Inc - Term Loan										
07-Dec-2018	\$69,525.15									
Securus Technologies Holdings Inc - Second Lien Initial Term Loan										
30-Apr-2021	\$96,600.00									
Serena Software Inc - Term Loan										
14-Apr-2020	\$173,867.53									
SESAC Holdco II LLC - First Lien Term Loan										
08-Feb-2019	\$101,044.72									
SourceHOV LLC - First Lien Term B Loan										
31-Oct-2019	\$146,382.16									
SourceHOV LLC - Second Lien Term Loan										
30-Apr-2020	\$146,944.44									
Stratus Technologies Inc - Initial Term Loan										
28-Apr-2021	\$139,267.13									
TeleGuam Holdings LLC - Second Lien Term Loan										
10-Dec-2018	\$176,944.44									
Topps Company (The) - Term Loan										
02-Oct-2018	\$122,274.07									
Total Merchant Services Inc - Term Loan										
07-Dec-2020	\$157,016.53									
Travel Leaders Group LLC - Tranche B Term Loan										
07-Dec-2020	\$158,853.33									

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
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK										
15-Jul-2019	\$5,831.90									
UniTek Global Services Inc - Holdco Subordinated Note PIK										
15-Jul-2019	\$412.81									
UniTek Global Services Inc - Second Out Tranche Advance										
14-Jan-2019	\$15,607.29									
US TelePacific Corp - Term Loan Advance										
25-Nov-2020	\$52,774.17									
Vision Solutions Inc - First Lien Term Loan										
25-Jul-2016	\$47,806.88									
Vision Solutions Inc - Second Lien Term Loan										
24-Jul-2017	\$134,477.78									
Grand Total	\$5,071,750.20							\$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
\$317,639,894.89	\$317,497,072.89	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	\$6,500,000.00
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Loan	Senior Secured	\$6,948,738.79
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	Senior Secured	\$9,476,250.00
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	Senior Secured	\$2,483,541.07
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Senior Secured	\$8,887,571.35
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Second Lien	\$3,500,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Senior Secured	\$8,888,028.12
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Senior Secured	\$10,917,951.39
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	Senior Secured	\$10,904,924.62
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Senior Secured	\$9,381,250.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	Second Lien	\$3,000,000.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Senior Secured	\$1,670,625.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	Senior Secured	\$5,696,250.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Loan	Senior Secured	\$1,994,981.33
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	Senior Secured	\$5,683,195.48
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	Senior Secured	\$1,396,500.00
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	Loan	Senior Secured	\$786,717.43
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	Loan	Senior Secured	\$6,261.52
Eligible Principal Investments	Eligible Principal Investments	Eligible Principal Investments	Senior Secured	\$14,759,387.71
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Senior Secured	\$3,035,078.49
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_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 Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSI	Loan	Senior Secured	\$9,000,000.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Second Lien	\$2,500,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Senior Secured	\$9,333,750.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Loan	Senior Secured	\$9,000,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Senior Secured	\$5,694,081.36
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	Second Lien	\$4,631,847.16
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	Senior Secured	\$4,748,936.00
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	Loan	Senior Secured	\$4,500,000.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	Senior Secured	\$10,934,215.63
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Senior Secured	\$9,381,276.45
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Senior Secured	\$9,396,990.00
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	Senior Secured	\$1,990,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	Senior Secured	\$9,092,857.14
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	Senior Secured	\$9,000,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Second Lien	\$4,200,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Senior Secured	\$8,878,342.02
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Senior Secured	\$7,903,428.80
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	Senior Secured	\$7,359,375.00
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Loan	Second Lien	\$5,000,000.00
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Senior Secured	\$9,090,277.78

Description	Security ID	Asset Type	Security Level	Principal Balance
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	\$6,582,750.00
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	Senior Secured	\$9,428,750.00
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGROLL_FLTB	Loan	Senior Secured	\$8,760,000.00
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	\$3,473,750.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Senior Secured	\$3,102,045.34
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Second Lien	\$5,600,000.00

Grand Total **\$317,497,072.89**

Concentration Limitation: (ii) Second Lien Loans

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
	\$317,639,894.89	\$42,378,273.67	13.3%	<= 15.0%	

Security	Security ID	Asset Type	Security Level	Principal Balance
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Second Lien	\$3,500,000.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	Second Lien	\$3,000,000.00
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	Second Lien	\$5,220,036.71
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Second Lien	\$2,500,000.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	Second Lien	\$4,631,847.16
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Second Lien	\$4,200,000.00
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				\$42,378,273.67

Concentration Limitation: (iii) Bonds

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$317,639,894.89	\$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	
	\$317,639,894.89	\$9,476,250.00	3.0%	<= 3.0%	PASS

Affiliated Issuer	Principal Balance
AmeriLife Group LLC	\$9,476,250.00
Grand Total	\$9,476,250.00

Concentration Limitation: (iv) Fourth highest Obligor

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$317,639,894.89	\$10,934,215.63	3.4%	<= 3.5%	PASS

Affiliated Issuer	Principal Balance
Merrill Communications LLC	\$10,934,215.63
Grand Total	\$10,934,215.63

Concentration Limitation: (iv) Highest Obligor

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$317,639,894.89	\$12,387,571.35	3.9%	<= 4.0%	

Affiliated Issuer

Aricent Technologies

Principal Balance

\$12,387,571.35

Grand Total **\$12,387,571.35**

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

Top 10 Obligors	\$107,568,554.44
Collateral Principal Amount	\$317,639,894.89
Percent of Collateral Principal Amount:	33.8649%
Highest Obligor with Moody's DP Rating < B3 and S&P Rating < B- at purchase	\$9,000,000.00
Percent of Collateral Principal Amount:	2.8334%
Max threshold if Top Obligor > 33%	3.0%
Result:	PASS

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
ABB Con-Cise Optical Group LLC					
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,500,000.00	B3	B	2.0463%
	ABB Con-Cise Optical Group LLC Subtotal	\$6,500,000.00			2.0463%
Albertson's LLC					
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	\$6,948,738.79	B1	B+	2.1876%
	Albertson's LLC Subtotal	\$6,948,738.79			2.1876%
AmeriLife Group LLC					
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	\$9,476,250.00	B3	B	2.9833%
	AmeriLife Group LLC Subtotal	\$9,476,250.00			2.9833%
Amneal Pharmaceuticals LLC					
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	\$2,483,541.07	B1	BB-	0.7819%
	Amneal Pharmaceuticals LLC Subtotal	\$2,483,541.07			0.7819%
Aricent Technologies					
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,887,571.35	B2	B	2.7980%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$3,500,000.00	Caa1	B	1.1019%
	Aricent Technologies Subtotal	\$12,387,571.35			3.8999%
Ascensus Inc					
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$8,888,028.12	B2	B	2.7981%
	Ascensus Inc Subtotal	\$8,888,028.12			2.7981%
Birch Communications Inc					
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$10,917,951.39	B3	B	3.4372%
	Birch Communications Inc Subtotal	\$10,917,951.39			3.4372%
Capstone Logistics Acquisition Inc					
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$10,904,924.62	B3	B-	3.4331%
	Capstone Logistics Acquisition Inc Subtotal	\$10,904,924.62			3.4331%
ConvergeOne Holdings Corporation					

Security	Security ID	Principal Balance	Moody's DP Rating at Purchase	S&P Rating at Purchase	% Of CPA
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,381,250.00	B3	B	2.9534%
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	\$3,000,000.00	Caa2	B	0.9445%
ConvergeOne Holdings Corporation Subtotal		\$12,381,250.00			3.8979%
CRCI Holdings Inc					
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,670,625.00	B3	***	0.5259%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,696,250.00	B3	***	1.7933%
CRCI Holdings Inc - New Term Loan	CRCIHLNG_NTL	\$1,994,981.33	B3	***	0.6281%
CRCI Holdings Inc Subtotal		\$9,361,856.33			2.9473%
Crowne Group LLC					
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCTL	\$5,683,195.48	B3	B	1.7892%
Crowne Group LLC Subtotal		\$5,683,195.48			1.7892%
CT Technologies Intermediate Holdings Inc					
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTL_TL	\$1,396,500.00	B2	B	0.4396%
CT Technologies Intermediate Holdings Inc Subtotal		\$1,396,500.00			0.4396%
Edmentum Inc					
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	\$786,717.43			0.2477%
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	\$6,261.52	Ca	CCC-	0.0020%
Edmentum Inc Subtotal		\$792,978.95			0.2496%
First American Payment Systems					
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	B2	B	0.9555%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	Caa1	B	1.6434%
First American Payment Systems Subtotal		\$8,255,115.20			2.5989%
First Data Corp					
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	B2	BB-	2.8494%
First Data Corp Subtotal		\$9,050,721.38			2.8494%
Global Healthcare Exchange LLC					
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	\$9,000,000.00	B2	B	2.8334%
Global Healthcare Exchange LLC Subtotal		\$9,000,000.00			2.8334%
Global Tel Link Corp					
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$2,500,000.00	Caa2	B	0.7871%
Global Tel Link Corp Subtotal		\$2,500,000.00			0.7871%
GlobalLogic Holdings Inc					
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,333,750.00	B3	B	2.9385%
GlobalLogic Holdings Inc Subtotal		\$9,333,750.00			2.9385%
Help Systems Holdings Inc					
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTM_FLT	\$9,000,000.00	B3	B	2.8334%
Help Systems Holdings Inc Subtotal		\$9,000,000.00			2.8334%
iEnergizer Limited					
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$5,694,081.36	Caa1	B	1.7926%

	iEnergizer Limited Subtotal	\$5,694,081.36			1.7926%
Integra Telecom Holdings Inc					
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	\$4,631,847.16	Caa2	B+	1.4582%
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	\$4,748,936.00	B3	B+	1.4951%
	Integra Telecom Holdings Inc Subtotal	\$9,380,783.16			2.9533%
Jackson Hewitt Inc					
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	\$4,500,000.00	B2	B	1.4167%
	Jackson Hewitt Inc Subtotal	\$4,500,000.00			1.4167%
Merrill Communications LLC					
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	\$10,934,215.63	B2	B+	3.4423%
	Merrill Communications LLC Subtotal	\$10,934,215.63			3.4423%
NAB Holdings LLC					
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,381,276.45	B1	BB-	2.9534%
	NAB Holdings LLC Subtotal	\$9,381,276.45			2.9534%
Novitex Acquisition LLC					
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,396,990.00	B3	B	2.9584%
	Novitex Acquisition LLC Subtotal	\$9,396,990.00			2.9584%
PetSmart Inc					
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	\$1,990,000.00	B1	B+	0.6265%
	PetSmart Inc Subtotal	\$1,990,000.00			0.6265%
PGX Holdings Inc					
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,092,857.14	B2	B	2.8626%
	PGX Holdings Inc Subtotal	\$9,092,857.14			2.8626%
Recorded Books Inc					
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	\$9,000,000.00	***	***	2.8334%
	Recorded Books Inc Subtotal	\$9,000,000.00			2.8334%
Securus Technologies Holdings Inc					
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$4,200,000.00	Caa2	B	1.3223%
	Securus Technologies Holdings Inc Subtotal	\$4,200,000.00			1.3223%
Serena Software Inc					
Serena Software Inc - Term Loan	SERENASFTW_TL	\$8,878,342.02	B2	B	2.7951%
	Serena Software Inc Subtotal	\$8,878,342.02			2.7951%
SESAC Holdco II LLC					
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$7,903,428.80	B3	B	2.4882%
	SESAC Holdco II LLC Subtotal	\$7,903,428.80			2.4882%
SourceHOV LLC					
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	\$7,359,375.00	B3	B-	2.3169%
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	\$5,000,000.00	Caa2	B-	1.5741%
	SourceHOV LLC Subtotal	\$12,359,375.00			3.8910%
Stratus Technologies Inc					
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$9,090,277.78	B2	B+	2.8618%

	Stratus Technologies Inc Subtotal	\$9,090,277.78			2.8618%
TeleGuam Holdings LLC					
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$8,000,000.00	***	B	2.5186%
	TeleGuam Holdings LLC Subtotal	\$8,000,000.00			2.5186%
Topps Company (The)					
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,582,750.00	B2	B	2.0724%
	Topps Company (The) Subtotal	\$6,582,750.00			2.0724%
Total Merchant Services Inc					
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	\$9,428,750.00	B2	B	2.9684%
	Total Merchant Services Inc Subtotal	\$9,428,750.00			2.9684%
Travel Leaders Group LLC					
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	\$8,760,000.00	Ba3	B	2.7578%
	Travel Leaders Group LLC Subtotal	\$8,760,000.00			2.7578%
UniTek Global Services Inc					
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSI_HSN	\$142,822.00	Caa2	CCC+	0.0450%
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	\$726,389.80	Caa2	CCC+	0.2287%
	UniTek Global Services Inc Subtotal	\$869,211.80			0.2736%
US TelePacific Corp					
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	\$3,473,750.00	B3	B	1.0936%
	US TelePacific Corp Subtotal	\$3,473,750.00			1.0936%
Vision Solutions Inc					
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,102,045.34	B2	B+	0.9766%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	B2	B+	1.7630%
	Vision Solutions Inc Subtotal	\$8,702,045.34			2.7396%
	Grand Total	\$302,880,507.17			95.3534%

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
\$317,639,894.89	\$9,000,000.00	2.8%	<= 3.0%	

Affiliated Issuer

Recorded Books Inc

Principal Balance

\$9,000,000.00

Grand Total \$9,000,000.00

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	PASS
\$317,639,894.89	\$40,215,177.03	12.7%	<= 20.0%	

Security	Security ID	Asset Type	Moody's DP Rating	Principal Balance
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Caa1	\$3,500,000.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	Caa2	\$3,000,000.00
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	\$2,500,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Caa1	\$5,694,081.36
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	Caa2	\$4,631,847.16
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Caa2	\$4,200,000.00
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Loan	Caa2	\$5,000,000.00
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	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
Grand Total				\$40,215,177.03

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	PASS
\$317,639,894.89	\$869,211.80	0.3%	<= 12.5%	

Security	Security ID	Asset Type	S&P Rating	Principal Balance
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSJ_HSN	Loan	CCC+	\$142,822.00
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	Loan	CCC+	\$726,389.80
Grand Total				\$869,211.80

Concentration Limitation: (viii) Fixed Rate Obligations

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
	\$317,639,894.89	\$142,822.00	0.0%	<= 5.0%	

Security	Security ID	Asset Type	Rate Option	Principal Balance
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSL_HSN	Loan	Fixed	\$142,822.00
Grand Total				\$142,822.00

Concentration Limitation: (ix) Unsecured Loans or Subordinate Loans

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$317,639,894.89	\$142,822.00	0.0%	<= 5.0%	PASS

Security	Security ID	Asset Type	Principal Balance
Subordinated			
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSJ_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	
\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
	\$317,639,894.89	\$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	
\$317,639,894.89	\$27,231,068.13	8.6%	<= 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)	\$1,670,625.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	***	Per Clause (iii)(b)	\$5,696,250.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Loan	***	Per Clause (iii)(b)	\$1,994,981.33
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	***	Per Clause (iii)(b)	\$9,000,000.00
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 Non-PIK	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
Grand Total					\$27,231,068.13

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	
	\$317,639,894.89	\$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	
	\$317,639,894.89	\$5,694,081.36	1.8%	<= 5.0%	PASS

Security	Security ID	Asset Type	Country of Operation	Principal Balance
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	United Kingdom	\$5,694,081.36
Grand Total				\$5,694,081.36

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$317,639,894.89	\$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	
\$317,639,894.89	\$35,025,287.00	11.0%	<= 15.0%	PASS

Industry	Principal Balance
Publishing	\$35,025,287.00
Grand Total	\$35,025,287.00

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$317,639,894.89	\$63,241,305.90	19.9%	<= 20.0%	

Industry	Principal Balance
Telecommunications	\$63,241,305.90
Grand Total	\$63,241,305.90

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$317,639,894.89	\$35,670,665.14	11.2%	<= 17.5%	PASS

Industry	Principal Balance
Electronics/electrical	\$35,670,665.14
	Grand Total \$35,670,665.14

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
\$317,639,894.89	\$35,025,287.00	11.0%	<= 15.0%	PASS

Industry	Principal Balance
Media: Advertising, Printing & Publishing	\$35,025,287.00
Grand Total	\$35,025,287.00

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$317,639,894.89	\$63,241,305.90	19.9%	<= 20.0%	

Industry	Principal Balance
Telecommunications	\$63,241,305.90
Grand Total	\$63,241,305.90

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

Report Summary

Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	PASS
\$317,639,894.89	\$35,670,665.14	11.2%	<= 17.5%	

Industry	Principal Balance
High Tech Industries	\$35,670,665.14
Grand Total	\$35,670,665.14

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	
\$317,639,894.89	\$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
\$317,639,894.89	\$26,018,779.86	8.2%	<= 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	\$6,500,000.00
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Loan	Yes	\$6,948,738.79
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	Yes	\$2,483,541.07
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	Yes	\$1,396,500.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Yes	\$2,500,000.00
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	Yes	\$1,990,000.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Yes	\$4,200,000.00
Grand Total				\$26,018,779.86

Concentration Limitation: (xxiv) Long Dated Obligations

Report Summary	Collateral Principal Amount for Conc. Limits	Report Total	% of CPAD	Requirement	
	\$317,639,894.89	\$0.00	0.0%	<= 0.0%	PASS

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	
\$317,639,894.89	\$0.00	0.0%	<= 25.0%	PASS

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

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	PASS
\$302,880,507.17	\$302,880,507.17	100.0%	>= 90.0%	

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	Loan	Yes	\$6,500,000.00
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Loan	Yes	\$6,948,738.79
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	Yes	\$9,476,250.00
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	Yes	\$2,483,541.07
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Yes	\$8,887,571.35
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Yes	\$3,500,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Yes	\$8,888,028.12
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Yes	\$10,917,951.39
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONE_TLB	Loan	Yes	\$10,904,924.62
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Yes	\$9,381,250.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	Yes	\$3,000,000.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Yes	\$1,670,625.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan	Yes	\$5,696,250.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNNG_NTL	Loan	Yes	\$1,994,981.33
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	Yes	\$5,683,195.48
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	Yes	\$1,396,500.00
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	Loan	Yes	\$786,717.43
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	Loan	Yes	\$6,261.52
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Loan	Yes	\$3,035,078.49
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Loan	Yes	\$5,220,036.71
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Loan	Yes	\$9,050,721.38
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	Yes	\$9,000,000.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Yes	\$2,500,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Yes	\$9,333,750.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTM_FLT	Loan	Yes	\$9,000,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Yes	\$5,694,081.36
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	Yes	\$4,631,847.16
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	Yes	\$4,748,936.00
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_TL	Loan	Yes	\$4,500,000.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	Yes	\$10,934,215.63
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Yes	\$9,381,276.45
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Yes	\$9,396,990.00
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	Yes	\$1,990,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNNG_FL	Loan	Yes	\$9,092,857.14
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	Yes	\$9,000,000.00

Security	Security ID	Asset Type	Pricing from Approved Third Party Pricing Service	Principal Balance
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Yes	\$4,200,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Yes	\$8,878,342.02
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Yes	\$7,903,428.80
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	Yes	\$7,359,375.00
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Loan	Yes	\$5,000,000.00
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Yes	\$9,090,277.78
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Loan	Yes	\$8,000,000.00
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Loan	Yes	\$6,582,750.00
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Loan	Yes	\$9,428,750.00
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	Loan	Yes	\$8,760,000.00
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGS_L_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	\$3,473,750.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Yes	\$3,102,045.34
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Loan	Yes	\$5,600,000.00
Grand Total				\$302,880,507.17

Portfolio Assets: Highest Haircut Amount for OC Test

Security	Principal Balance	Defaulted	Discount	CCC/Caa	Highest Value	Haircut Type
Edmentum Inc - First Lien Term Loan Non-PIK	\$1,748,260.95	\$961,543.52	\$0.00	\$0.00	\$961,543.52	
Edmentum Inc - First Lien Term Loan PIK	\$13,914.49	\$7,652.97	\$0.00	\$0.00	\$7,652.97	
Grand Total	\$1,762,175.44	\$969,196.49	\$0.00	\$0.00	\$969,196.49	

Portfolio Assets: Defaulted Obligation Detail

Security	Security ID	Asset Type	Default Date	Principal Balance	Market Value	Moody's Recovery Amount	S&P Recovery Amount	Defaulted Obligation Balance	Haircut
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	Loan	22-Apr-2015	\$1,748,260.95	\$1,228,153.32	\$786,717.43	\$874,130.47	\$786,717.43	\$961,543.52
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	Loan		\$13,914.49	\$9,774.93	\$6,261.52	\$6,957.25	\$6,261.52	\$7,652.97
Grand Total				\$1,762,175.44		\$792,978.95	\$881,087.72	\$792,978.95	\$969,196.49

Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount (excluding Defaults)	\$316,846,915.94
Aggregate Principal Balance of CCC/Caa Collateral Obligations (x)	\$40,215,177.03
20% of Collateral Principal Amount (excluding Defaults)	\$63,369,383.19
16.5 % of Collateral Principal Amount (excluding Defaults)	\$52,279,741.13
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)	\$36,223,565.82
(x) Divided by (y)	90.1%
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
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	Caa1	B+	\$5,600,000.00	\$0.00	99.2500%	\$5,558,000.00	90.1000%	\$0.00	\$0.00
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_SL	Caa1	B	\$5,220,036.71	\$0.00	99.0000%	\$5,167,836.34	90.1000%	\$0.00	\$0.00
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	Ca	CCC+	\$726,389.80	\$0.00	99.0000%	\$719,125.90	90.1000%	\$0.00	\$0.00
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSI_HSN	Ca	CCC+	\$142,822.00	\$0.00	99.0000%	\$141,393.78	90.1000%	\$0.00	\$0.00
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	Ca	CCC+	\$0.00	\$0.00	99.0000%	\$0.00	90.1000%	\$0.00	\$0.00
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Caa2	B+	\$4,631,847.16	\$0.00	98.4250%	\$4,558,895.57	90.1000%	\$0.00	\$0.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Caa2	B	\$3,000,000.00	\$0.00	97.0000%	\$2,910,000.00	90.1000%	\$0.00	\$0.00
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Caa1	B	\$3,500,000.00	\$0.00	95.5830%	\$3,345,405.00	90.1000%	\$0.00	\$0.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Caa1	B	\$5,694,081.36	\$0.00	90.0000%	\$5,124,673.22	90.1000%	\$0.00	\$0.00
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Caa2	B-	\$5,000,000.00	\$0.00	86.0000%	\$4,300,000.00	90.1000%	\$0.00	\$0.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Caa2	B	\$2,500,000.00	\$0.00	76.2500%	\$1,906,250.00	90.1000%	\$0.00	\$0.00
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Caa2	B	\$4,200,000.00	\$0.00	59.3330%	\$2,491,986.00	90.1000%	\$0.00	\$0.00
Grand Total				\$40,215,177.03	\$0.00		\$36,223,565.82		\$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	
	\$318,609,091.38	\$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

\$318,609,091.38

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	\$6,500,000.00	No	B3	B3		B	
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	\$6,948,738.79	No	Ba3	B1		B+	
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	\$9,476,250.00	No	B2	B3		B	
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	\$2,483,541.07	No	B1	B1		BB-	
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,887,571.35	No	B1	B2		B	
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$3,500,000.00	No	Caa1	Caa1		B	
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$8,888,028.12	No	B1	B2		B	
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$10,917,951.39	No	B3	B3		B	
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$10,904,924.62	No	B1	B3		B-	
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,381,250.00	No	B2	B3		B	
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	\$3,000,000.00	No	Caa2	Caa2		B	
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,670,625.00	No	B3	B3		***	Per Clause (iii)(b)
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_UJTL	\$5,696,250.00	No	B3	B3		***	Per Clause (iii)(b)
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	\$1,994,981.33	No	B3	B3		***	Per Clause (iii)(b)
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCTL	\$5,683,195.48	No	B2	B3		B	
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINHL_TL	\$1,396,500.00	No	B2	B2		B	
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	\$1,748,260.95	Yes	Ca	Ca		CCC-	
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	\$13,914.49	Yes	Ca	Ca		CCC-	
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	No	Ba3	B2		B	
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	No	Caa1	Caa1		B	
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	No	B1	B2		B+	
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	\$9,000,000.00	No	B2	B2		B	
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$2,500,000.00	No	Caa2	Caa2		B	
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,333,750.00	No	B1	B3		B	
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	\$9,000,000.00	No	B2	B3		B	
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$5,694,081.36	No	Caa1	Caa1		B	
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	\$4,631,847.16	No	Caa2	Caa2		B+	
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	\$4,748,936.00	No	B2	B3		B+	
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	\$4,500,000.00	No	B2	B2		B	
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	\$10,934,215.63	No	B2	B2		B+	
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,381,276.45	No	B1	B1		BB-	
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,396,990.00	No	B1	B3		B	
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	\$1,990,000.00	No	Ba3	B1		B+	
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,092,857.14	No	Ba3	B2		B	
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	\$9,000,000.00	No	***	***	Shadow	***	Per Clause (iii)(b)
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$4,200,000.00	No	Caa2	Caa2		B	
Serena Software Inc - Term Loan	SERENASFTW_TL	\$8,878,342.02	No	B2	B2		B	
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$7,903,428.80	No	B2	B3		B	
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	\$7,359,375.00	No	B2	B3		B-	
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	\$5,000,000.00	No	Caa2	Caa2		B-	
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$9,090,277.78	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	\$6,582,750.00	No	B1	B2		B	
Total Merchant Services Inc - Term Loan	TOTALMERC_TL	\$9,428,750.00	No	B2	B2		B	
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRL_FLTB	\$8,760,000.00	No	B1	B2		B+	
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITKGSI_HSN	\$142,822.00	No	Ca	Ca		CCC+	Per Clause (iii)(b)
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	\$0.00	No	Ca	Ca		CCC+	
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	\$3,473,750.00	No	B3	B3		B	

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
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,102,045.34	No	B1	B2		B+	
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	No	Caa1	Caa1		B+	
	Grand Total	\$303,849,703.67						

Portfolio Assets: Moody's Default Probability Rating Information

Security	Asset Type	Moody DP Rating source	DIP Obligation	Principal Balance	Moody Senior Securing 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	\$6,500,000.00	B3	B3			B3			B3	B3
Albertson's LLC - Term B-4 Loan	Loan	Corporate Family Rating	No	\$6,948,738.79	Ba3	B1			B1			B1	B1
AmeriLife Group LLC - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$9,476,250.00	B2	B3			B3			B3	B3
Amneal Pharmaceuticals LLC - Term Loan	Loan	Corporate Family Rating	No	\$2,483,541.07	B1	B1			B1			B1	B1
Aricent Technologies - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$8,887,571.35	B1	B2			B2			B2	B2
Aricent Technologies - Second Lien Initial Term Loan	Loan	Public Rating	No	\$3,500,000.00	Caa1	B2			Caa1			Caa1	Caa1
Ascensus Inc - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$8,888,028.12	B1	B2			B2			B2	B2
Birch Communications Inc - Term Loan	Loan	Corporate Family Rating	No	\$10,917,951.39	B3	B3			B3			B3	B3
Capstone Logistics Acquisition Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$10,904,924.62	B1	B3			B3			B3	B3
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$9,381,250.00	B2	B3			B3			B3	B3
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	Loan	Public Rating	No	\$3,000,000.00	Caa2	B3			Caa2			Caa2	Caa2
CRCI Holdings Inc - Delayed Draw Term Loan	Loan	Public Rating	No	\$1,670,625.00	Caa1				B3			B3	B3
CRCI Holdings Inc - Dollar Term Loan	Loan		No	\$5,696,250.00					B3			B3	B3
CRCI Holdings Inc - New Term Loan	Loan		No	\$1,994,981.33					B3			B3	B3
Crowne Group LLC - First Lien Term Loan	Loan	Corporate Family Rating	No	\$5,683,195.48	B2	B3			B3			B3	B3
CT Technologies Intermediate Holdings Inc - Initial Term Loan	Loan	Corporate Family Rating	No	\$1,396,500.00	B2	B2			B2			B2	B2
Edmentum Inc - First Lien Term Loan Non-PIK	Loan		No	\$1,748,260.95					Ca			Ca	Ca
Edmentum Inc - First Lien Term Loan PIK	Loan		No	\$13,914.49					Ca			Ca	Ca
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	B2	Caa1	B1	B2	Positive	OFF	B2	B2
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	Loan	Corporate Family Rating	No	\$9,000,000.00	B2	B2			B2			B2	B2
Global Tel Link Corp - Second Lien Term Loan	Loan	Public Rating	No	\$2,500,000.00	Caa2	B3			Caa2			Caa2	Caa2
GlobalLogic Holdings Inc - Term Loan	Loan	Corporate Family Rating	No	\$9,333,750.00	B1	B3		B3	B3			B3	B3
Help Systems Holdings Inc - First Lien Initial Term Loan	Loan	Corporate Family Rating	No	\$9,000,000.00	B2	B3			B3			B3	B3
iEnergizer Limited - Term Loan	Loan	Corporate Family Rating	No	\$5,694,081.36	Caa1	Caa1			Caa1	Negative	OFF	Caa2	Caa1
Integra Telecom Holdings Inc - Second Lien Initial Loan	Loan	Public Rating	No	\$4,631,847.16	Caa2	B3			Caa2			Caa2	Caa2
Integra Telecom Holdings Inc - Term B-1 Loan	Loan	Corporate Family Rating	No	\$4,748,936.00	B2	B3			B3		OFF	B3	B3
Jackson Hewitt Inc - Initial Term Loan	Loan	Corporate Family Rating	No	\$4,500,000.00	B2	B2			B2			B2	B2
Merrill Communications LLC - Initial Term Loan	Loan	Corporate Family Rating	No	\$10,934,215.63	B2	B2			B2		OFF	B2	B2
NAB Holdings LLC - Term Loan	Loan	Corporate Family Rating	No	\$9,381,276.45	B1	B1			B1	Negative		B2	B1
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	Loan	Corporate Family Rating	No	\$9,396,990.00	B1	B3			B3			B3	B3
PetSmart Inc - Tranche B-1 Loan	Loan	Corporate Family Rating	No	\$1,990,000.00	Ba3	B1	B3		B1			B1	B1
PGX Holdings Inc - First Lien Term B Loan	Loan	Corporate Family Rating	No	\$9,092,857.14	Ba3	B2			B2			B2	B2
Recorded Books Inc - First Lien Initial Term Loan	Loan	Rating Estimate	No	\$9,000,000.00	***	***	***	Caa1	***			***	***
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Loan	Public Rating	No	\$4,200,000.00	Caa2	B3			Caa2			Caa2	Caa2
Serena Software Inc - Term Loan	Loan	Corporate Family Rating	No	\$8,878,342.02	B2	B2			B2			B2	B2
SESAC Holdco II LLC - First Lien Term Loan	Loan	Corporate Family Rating	No	\$7,903,428.80	B2	B3			B3			B3	B3
SourceHOV LLC - First Lien Term B Loan	Loan	Corporate Family Rating	No	\$7,359,375.00	B2	B3			B3	Negative		Caa1	B3
SourceHOV LLC - Second Lien Term Loan	Loan	Public Rating	No	\$5,000,000.00	Caa2	B3			Caa2	Negative		Caa3	Caa2
Stratus Technologies Inc - Initial Term Loan	Loan	Corporate Family Rating	No	\$9,090,277.78	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	\$6,582,750.00	B1	B2			B2			B2	B2
Total Merchant Services Inc - Term Loan	Loan	Corporate Family Rating	No	\$9,428,750.00	B2	B2			B2			B2	B2
Travel Leaders Group LLC - Tranche B Term Loan	Loan	Corporate Family Rating	No	\$8,760,000.00	B1	B2			B2			B2	B2
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	Loan	Rating Estimate	No	\$142,822.00				Caa2	Ca			Ca	Ca

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
UniTek Global Services Inc - Holdco Subordinated Note PIK	Loan		No	\$0.00					Ca			Ca	Ca
UniTek Global Services Inc - Second Out Tranche Advance	Loan	Rating Estimate	No	\$726,389.80				Caa2	Ca			Ca	Ca
US TelePacific Corp - Term Loan Advance	Loan	Corporate Family Rating	No	\$3,473,750.00	B3	B3			B3			B3	B3
Vision Solutions Inc - First Lien Term Loan	Loan	Corporate Family Rating	No	\$3,102,045.34	B1	B2		B2	B2	Negative		B3	B2
Vision Solutions Inc - Second Lien Term Loan	Loan	Public Rating	No	\$5,600,000.00	Caa1	B2		B2	Caa1	Negative		Caa2	Caa1
Grand Total				\$303,849,703.67									

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	\$6,500,000.00	B3	B3			B3		B3
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Loan	Public Rating	\$6,948,738.79	Ba3	B1			Ba3		Ba3
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Loan	Public Rating	\$9,476,250.00	B2	B3			B2		B2
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Loan	Public Rating	\$2,483,541.07	B1	B1			B1		B1
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Loan	Public Rating	\$8,887,571.35	B1	B2			B1		B1
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Loan	Public Rating	\$3,500,000.00	Caa1	B2			Caa1		Caa1
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Loan	Public Rating	\$8,888,288.12	B1	B2			B1		B1
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Loan	Public Rating	\$10,917,951.39	B3	B3			B3		B3
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Loan	Public Rating	\$10,904,924.62	B1	B3			B1		B1
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Loan	Public Rating	\$9,381,250.00	B2	B3			B2		B2
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Loan	Public Rating	\$3,000,000.00	Caa2	B3			Caa2		Caa2
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Loan	Public Rating	\$1,670,625.00	Caa1				B3		B3
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Loan		\$5,696,250.00					B3		B3
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Loan		\$1,994,981.33					B3		B3
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	Loan	Public Rating	\$5,683,195.48	B2	B3			B2		B2
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Loan	Public Rating	\$1,396,500.00	B2	B2			B2		B2
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	Loan		\$1,748,260.95					Ca		Ca
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	Loan		\$13,914.49					Ca		Ca
First American Payment Systems - First Lien Term Loan	1STAMPYMT_FL	Loan	Public Rating	\$3,035,078.49	Ba3	B2			Ba3		Ba3
First American Payment Systems - Second Lien Term Loan	1STAMPYMT_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	B2	Caa1	B1	B1	OFF	B1
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	Loan	Public Rating	\$9,000,000.00	B2	B2			B2		B2
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Loan	Public Rating	\$2,500,000.00	Caa2	B3			Caa2		Caa2
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Loan	Public Rating	\$9,333,750.00	B1	B3		B3	B1		B1
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	Loan	Public Rating	\$9,000,000.00	B2	B3			B2		B2
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Loan	Public Rating	\$5,694,081.36	Caa1	Caa1			Caa1	OFF	Caa1
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	Loan	Public Rating	\$4,631,847.16	Caa2	B3			Caa2		Caa2
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Loan	Public Rating	\$4,748,936.00	B2	B3			B2		B2
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWJI_TL	Loan	Public Rating	\$4,500,000.00	B2	B2			B2		B2
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Loan	Public Rating	\$10,934,215.63	B2	B2			B2		B2
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Loan	Public Rating	\$9,381,276.45	B1	B1			B1		B1
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Loan	Public Rating	\$9,396,990.00	B1	B3			B1		B1
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Loan	Public Rating	\$1,990,000.00	Ba3	B1	B3		Ba3		Ba3
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Loan	Public Rating	\$9,092,857.14	Ba3	B2			Ba3		Ba3
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Loan	Rating Estimate	\$9,000,000.00	***	***	***	Caa1	***		***
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Loan	Public Rating	\$4,200,000.00	Caa2	B3			Caa2		Caa2
Serena Software Inc - Term Loan	SERENASFTW_TL	Loan	Public Rating	\$8,878,342.02	B2	B2			B2		B2
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Loan	Public Rating	\$7,903,428.80	B2	B3			B2		B2
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Loan	Public Rating	\$7,359,375.00	B2	B3			B2		B2
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Loan	Public Rating	\$5,000,000.00	Caa2	B3			Caa2		Caa2
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	Loan	Public Rating	\$9,090,277.78	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	\$6,582,750.00	B1	B2			B1		B1
Total Merchant Services Inc - Term Loan	TOTALMERCER_TL	Loan	Public Rating	\$9,428,750.00	B2	B2			B2		B2
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	Loan	Public Rating	\$8,760,000.00	B1	B2			B1		B1
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITKGS_HSN	Loan	Rating Estimate	\$142,822.00				Caa2	Ca		Ca
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	Loan		\$0.00					Ca		Ca
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	Loan	Rating Estimate	\$726,389.80				Caa2	Ca		Ca

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
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Loan	Public Rating	\$3,473,750.00	B3	B3			B3		B3
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	Loan	Public Rating	\$3,102,045.34	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
Grand Total				\$303,849,703.67							

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

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$318,609,091.38	\$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)	\$6,500,000.00	2.0401%
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	Beverage, Food & Tobacco	Food/drug retailers	\$6,948,738.79	2.1810%
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	Banking, Finance, Insurance & Real Estate	Diversified Insurance	\$9,476,250.00	2.9743%
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	Healthcare & Pharmaceuticals	Health care	\$2,483,541.07	0.7795%
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	Telecommunications	Telecommunications	\$8,887,571.35	2.7895%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	Telecommunications	Telecommunications	\$3,500,000.00	1.0985%
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$8,888,028.12	2.7896%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	Telecommunications	Telecommunications	\$10,917,951.39	3.4268%
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	Transportation: Cargo	Surface transport	\$10,904,924.62	3.4227%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	Telecommunications	Telecommunications	\$9,381,250.00	2.9444%
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	Telecommunications	Telecommunications	\$3,000,000.00	0.9416%
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	Utilities: Electric	Utilities	\$1,670,625.00	0.5243%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	Utilities: Electric	Utilities	\$5,696,250.00	1.7878%
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	Utilities: Electric	Utilities	\$1,994,981.33	0.6262%
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCTFL	Automotive	Automotive	\$5,683,195.48	1.7838%
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	Healthcare & Pharmaceuticals	Health care	\$1,396,500.00	0.4383%
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	Services: Consumer	Business equipment & services	\$1,748,260.95	0.5487%
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	Services: Consumer	Business equipment & services	\$13,914.49	0.0044%
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$3,035,078.49	0.9526%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$5,220,036.71	1.6384%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$9,050,721.38	2.8407%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSTL	Healthcare & Pharmaceuticals	Health care	\$9,000,000.00	2.8248%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	Telecommunications	Telecommunications	\$2,500,000.00	0.7847%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	Services: Business	Business equipment & services	\$9,333,750.00	2.9295%
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	High Tech Industries	Electronics/electrical	\$9,000,000.00	2.8248%
iEnergizer Limited - Term Loan	IENERGZRLD_TL	Media: Advertising, Printing & Publishing	Publishing	\$5,694,081.36	1.7872%
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCLM_SL	Telecommunications	Telecommunications	\$4,631,847.16	1.4538%
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	Telecommunications	Telecommunications	\$4,748,936.00	1.4905%
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWITL	Services: Consumer	Retailers (except food & drug)	\$4,500,000.00	1.4124%
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	Media: Advertising, Printing & Publishing	Publishing	\$10,934,215.63	3.4319%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$9,381,276.45	2.9444%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	Media: Advertising, Printing & Publishing	Publishing	\$9,396,990.00	2.9494%
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	Retail	Retailers (except food & drug)	\$1,990,000.00	0.6246%
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	Services: Consumer	Financial intermediaries	\$9,092,857.14	2.8539%
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	Media: Advertising, Printing & Publishing	Publishing	\$9,000,000.00	2.8248%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	Telecommunications	Telecommunications	\$4,200,000.00	1.3182%
Serena Software Inc - Term Loan	SERENASFTW_TL	High Tech Industries	Electronics/electrical	\$8,878,342.02	2.7866%
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	Media: Broadcasting & Subscription	Radio & Television	\$7,903,428.80	2.4806%
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	Services: Business	Business equipment & services	\$7,359,375.00	2.3098%
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	Services: Business	Business equipment & services	\$5,000,000.00	1.5693%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	High Tech Industries	Electronics/electrical	\$9,090,277.78	2.8531%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	Telecommunications	Telecommunications	\$8,000,000.00	2.5109%
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	Hotel, Gaming & Leisure	Leisure goods/activities/movies	\$6,582,750.00	2.0661%
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$9,428,750.00	2.9593%
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	Hotel, Gaming & Leisure	Lodging & casinos	\$8,760,000.00	2.7495%
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITKGSI_HSN	Media: Broadcasting & Subscription	Cable & satellite television	\$142,822.00	0.0448%
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	Media: Broadcasting & Subscription	Cable & satellite television	\$0.00	0.0000%
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	Media: Broadcasting & Subscription	Cable & satellite television	\$726,389.80	0.2280%
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	Telecommunications	Telecommunications	\$3,473,750.00	1.0903%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	High Tech Industries	Electronics/electrical	\$3,102,045.34	0.9736%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	High Tech Industries	Electronics/electrical	\$5,600,000.00	1.7576%

Grand Total	<u>\$303,849,703.67</u>	<u>95.3676%</u>
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Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	Principal Balance for Conc Lim.	% of APA
Automotive				
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCFTL	\$5,683,195.48	\$5,683,195.48	1.7838%
Automotive Subtotal		\$5,683,195.48	\$5,683,195.48	1.7838%
Banking, Finance, Insurance & Real Estate				
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	\$9,476,250.00	\$9,476,250.00	2.9743%
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$8,888,028.12	\$8,888,028.12	2.7896%
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	\$3,035,078.49	0.9526%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	\$5,220,036.71	1.6384%
First Data Corp - 2021 Extended USDTerm Loan	FDATC_2021EXTL	\$9,050,721.38	\$9,050,721.38	2.8407%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,381,276.45	\$9,381,276.45	2.9444%
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	\$9,428,750.00	\$9,428,750.00	2.9593%
Banking, Finance, Insurance & Real Estate Subtotal		\$54,480,141.15	\$54,480,141.15	17.0994%
Beverage, Food & Tobacco				
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	\$6,948,738.79	\$6,948,738.79	2.1810%
Beverage, Food & Tobacco Subtotal		\$6,948,738.79	\$6,948,738.79	2.1810%
Consumer goods: Non-durable				
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,500,000.00	\$6,500,000.00	2.0401%
Consumer goods: Non-durable Subtotal		\$6,500,000.00	\$6,500,000.00	2.0401%
Healthcare & Pharmaceuticals				
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	\$2,483,541.07	\$2,483,541.07	0.7795%
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTL_TL	\$1,396,500.00	\$1,396,500.00	0.4383%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	\$9,000,000.00	\$9,000,000.00	2.8248%
Healthcare & Pharmaceuticals Subtotal		\$12,880,041.07	\$12,880,041.07	4.0426%
High Tech Industries				
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTM_FLT	\$9,000,000.00	\$9,000,000.00	2.8248%
Serena Software Inc - Term Loan	SERENASFTW_TL	\$8,878,342.02	\$8,878,342.02	2.7866%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$9,090,277.78	\$9,090,277.78	2.8531%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,102,045.34	\$3,102,045.34	0.9736%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	\$5,600,000.00	1.7576%
High Tech Industries Subtotal		\$35,670,665.14	\$35,670,665.14	11.1957%
Hotel, Gaming & Leisure				
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,582,750.00	\$6,582,750.00	2.0661%
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRL_FLTB	\$8,760,000.00	\$8,760,000.00	2.7495%
Hotel, Gaming & Leisure Subtotal		\$15,342,750.00	\$15,342,750.00	4.8155%
Media: Advertising, Printing & Publishing				
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$5,694,081.36	\$5,694,081.36	1.7872%
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	\$10,934,215.63	\$10,934,215.63	3.4319%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,396,990.00	\$9,396,990.00	2.9494%
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	\$9,000,000.00	\$9,000,000.00	2.8248%
Media: Advertising, Printing & Publishing Subtotal		\$35,025,287.00	\$35,025,287.00	10.9932%

Security	Security ID	Principal Balance	Principal Balance for Conc Lim.	% of APA
Media: Broadcasting & Subscription				
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$7,903,428.80	\$7,903,428.80	2.4806%
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSI_HSN	\$142,822.00	\$142,822.00	0.0448%
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	\$0.00	\$0.00	0.0000%
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	\$726,389.80	\$726,389.80	0.2280%
Media: Broadcasting & Subscription Subtotal		\$8,772,640.60	\$8,772,640.60	2.7534%
Retail				
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	\$1,990,000.00	\$1,990,000.00	0.6246%
Retail Subtotal		\$1,990,000.00	\$1,990,000.00	0.6246%
Services: Business				
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,333,750.00	\$9,333,750.00	2.9295%
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	\$7,359,375.00	\$7,359,375.00	2.3098%
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	\$5,000,000.00	\$5,000,000.00	1.5693%
Services: Business Subtotal		\$21,693,125.00	\$21,693,125.00	6.8087%
Services: Consumer				
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	\$1,748,260.95	\$786,717.43	0.2469%
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	\$13,914.49	\$6,261.52	0.0020%
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	\$4,500,000.00	\$4,500,000.00	1.4124%
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNQ_FL	\$9,092,857.14	\$9,092,857.14	2.8539%
Services: Consumer Subtotal		\$15,355,032.59	\$14,385,836.09	4.5152%
Telecommunications				
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,887,571.35	\$8,887,571.35	2.7895%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$3,500,000.00	\$3,500,000.00	1.0985%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$10,917,951.39	\$10,917,951.39	3.4268%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,381,250.00	\$9,381,250.00	2.9444%
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	\$3,000,000.00	\$3,000,000.00	0.9416%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$2,500,000.00	\$2,500,000.00	0.7847%
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	\$4,631,847.16	\$4,631,847.16	1.4538%
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	\$4,748,936.00	\$4,748,936.00	1.4905%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$4,200,000.00	\$4,200,000.00	1.3182%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$8,000,000.00	\$8,000,000.00	2.5109%
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	\$3,473,750.00	\$3,473,750.00	1.0903%
Telecommunications Subtotal		\$63,241,305.90	\$63,241,305.90	19.8492%
Transportation: Cargo				
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$10,904,924.62	\$10,904,924.62	3.4227%
Transportation: Cargo Subtotal		\$10,904,924.62	\$10,904,924.62	3.4227%
Utilities: Electric				
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,670,625.00	\$1,670,625.00	0.5243%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,696,250.00	\$5,696,250.00	1.7878%
CRCI Holdings Inc - New Term Loan	CRCIHLDNQ_NTL	\$1,994,981.33	\$1,994,981.33	0.6262%
Utilities: Electric Subtotal		\$9,361,856.33	\$9,361,856.33	2.9384%
Grand Total		\$303,849,703.67	\$302,880,507.17	95.0634%

Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	Principal Balance for Conc Lim.	% of APA
Automotive				
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCCFTL	\$5,683,195.48	\$5,683,195.48	1.7838%
Automotive Subtotal		\$5,683,195.48	\$5,683,195.48	1.7838%
Business equipment & services				
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	\$1,748,260.95	\$786,717.43	0.2469%
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	\$13,914.49	\$6,261.52	0.0020%
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,333,750.00	\$9,333,750.00	2.9295%
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	\$7,359,375.00	\$7,359,375.00	2.3098%
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	\$5,000,000.00	\$5,000,000.00	1.5693%
Business equipment & services Subtotal		\$23,455,300.44	\$22,486,103.95	7.0576%
Cable & satellite television				
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITEKGSI_HSN	\$142,822.00	\$142,822.00	0.0448%
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	\$0.00	\$0.00	0.0000%
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	\$726,389.80	\$726,389.80	0.2280%
Cable & satellite television Subtotal		\$869,211.80	\$869,211.80	0.2728%
Diversified Insurance				
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	\$9,476,250.00	\$9,476,250.00	2.9743%
Diversified Insurance Subtotal		\$9,476,250.00	\$9,476,250.00	2.9743%
Electronics/electrical				
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTEM_FLT	\$9,000,000.00	\$9,000,000.00	2.8248%
Serena Software Inc - Term Loan	SERENASFTW_TL	\$8,878,342.02	\$8,878,342.02	2.7866%
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$9,090,277.78	\$9,090,277.78	2.8531%
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,102,045.34	\$3,102,045.34	0.9736%
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	\$5,600,000.00	1.7576%
Electronics/electrical Subtotal		\$35,670,665.14	\$35,670,665.14	11.1957%
Financial intermediaries				
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$8,888,028.12	\$8,888,028.12	2.7896%
First American Payment Systems - First Lien Term Loan	1STAMRPYMT_FL	\$3,035,078.49	\$3,035,078.49	0.9526%
First American Payment Systems - Second Lien Term Loan	1STAMRPYMT_SL	\$5,220,036.71	\$5,220,036.71	1.6384%
First Data Corp - 2021 Extended USD Term Loan	FDATC_2021EXTL	\$9,050,721.38	\$9,050,721.38	2.8407%
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,381,276.45	\$9,381,276.45	2.9444%
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNB_FL	\$9,092,857.14	\$9,092,857.14	2.8539%
Total Merchant Services Inc - Term Loan	TOTALMERCER_TL	\$9,428,750.00	\$9,428,750.00	2.9593%
Financial intermediaries Subtotal		\$54,096,748.29	\$54,096,748.29	16.9790%
Food/drug retailers				
Albertson's LLC - Term B-4 Loan	ALBRNSNLC_TB4	\$6,948,738.79	\$6,948,738.79	2.1810%
Food/drug retailers Subtotal		\$6,948,738.79	\$6,948,738.79	2.1810%
Health care				
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	\$2,483,541.07	\$2,483,541.07	0.7795%
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	\$1,396,500.00	\$1,396,500.00	0.4383%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	\$9,000,000.00	\$9,000,000.00	2.8248%

	Health care Subtotal	\$12,880,041.07	\$12,880,041.07	4.0426%
Leisure goods/activities/movies				
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,582,750.00	\$6,582,750.00	2.0661%
	Leisure goods/activities/movies Subtotal	\$6,582,750.00	\$6,582,750.00	2.0661%
Lodging & casinos				
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	\$8,760,000.00	\$8,760,000.00	2.7495%
	Lodging & casinos Subtotal	\$8,760,000.00	\$8,760,000.00	2.7495%
Publishing				
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$5,694,081.36	\$5,694,081.36	1.7872%
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	\$10,934,215.63	\$10,934,215.63	3.4319%
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,396,990.00	\$9,396,990.00	2.9494%
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	\$9,000,000.00	\$9,000,000.00	2.8248%
	Publishing Subtotal	\$35,025,287.00	\$35,025,287.00	10.9932%
Radio & Television				
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$7,903,428.80	\$7,903,428.80	2.4806%
	Radio & Television Subtotal	\$7,903,428.80	\$7,903,428.80	2.4806%
Retailers (except food & drug)				
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,500,000.00	\$6,500,000.00	2.0401%
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_TL	\$4,500,000.00	\$4,500,000.00	1.4124%
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	\$1,990,000.00	\$1,990,000.00	0.6246%
	Retailers (except food & drug) Subtotal	\$12,990,000.00	\$12,990,000.00	4.0771%
Surface transport				
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$10,904,924.62	\$10,904,924.62	3.4227%
	Surface transport Subtotal	\$10,904,924.62	\$10,904,924.62	3.4227%
Telecommunications				
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,887,571.35	\$8,887,571.35	2.7895%
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$3,500,000.00	\$3,500,000.00	1.0985%
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$10,917,951.39	\$10,917,951.39	3.4268%
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,381,250.00	\$9,381,250.00	2.9444%
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	\$3,000,000.00	\$3,000,000.00	0.9416%
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$2,500,000.00	\$2,500,000.00	0.7847%
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	\$4,631,847.16	\$4,631,847.16	1.4538%
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	\$4,748,936.00	\$4,748,936.00	1.4905%
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$4,200,000.00	\$4,200,000.00	1.3182%
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$8,000,000.00	\$8,000,000.00	2.5109%
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	\$3,473,750.00	\$3,473,750.00	1.0903%
	Telecommunications Subtotal	\$63,241,305.90	\$63,241,305.90	19.8492%
Utilities				
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,670,625.00	\$1,670,625.00	0.5243%
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,696,250.00	\$5,696,250.00	1.7878%
CRCI Holdings Inc - New Term Loan	CRCIHLNG_NTL	\$1,994,981.33	\$1,994,981.33	0.6262%
	Utilities Subtotal	\$9,361,856.33	\$9,361,856.33	2.9384%
	Grand Total	\$303,849,703.67	\$302,880,507.17	95.0634%

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	\$6,500,000.00		United States	Aaa	No	B3	B	Loan
ABB Con-Cise Optical Group LLC Subtotal		\$6,500,000.00							
Albertson's LLC									
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	\$6,948,738.79		United States	Aaa	No	B1	B+	Loan
Albertson's LLC Subtotal		\$6,948,738.79							
AmeriLife Group LLC									
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	\$9,476,250.00		United States	Aaa	No	B3	B	Loan
AmeriLife Group LLC Subtotal		\$9,476,250.00							
Amneal Pharmaceuticals LLC									
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	\$2,483,541.07		United States	Aaa	No	B1	BB-	Loan
Amneal Pharmaceuticals LLC Subtotal		\$2,483,541.07							
Aricent Technologies									
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,887,571.35		United States	Aaa	No	B2	B	Loan
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$3,500,000.00		United States	Aaa	No	Caa1	B	Loan
Aricent Technologies Subtotal		\$12,387,571.35							
Ascensus Inc									
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$8,888,028.12		United States	Aaa	No	B2	B	Loan
Ascensus Inc Subtotal		\$8,888,028.12							
Birch Communications Inc									
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$10,917,951.39		United States	Aaa	No	B3	B	Loan
Birch Communications Inc Subtotal		\$10,917,951.39							
Capstone Logistics Acquisition Inc									
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$10,904,924.62		United States	Aaa	No	B3	B-	Loan
Capstone Logistics Acquisition Inc Subtotal		\$10,904,924.62							
ConvergeOne Holdings Corporation									
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,381,250.00		United States	Aaa	No	B3	B	Loan
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	\$3,000,000.00		United States	Aaa	No	Caa2	B	Loan
ConvergeOne Holdings Corporation Subtotal		\$12,381,250.00							
CRCI Holdings Inc									
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,670,625.00		United States	Aaa	No	B3	***	Loan
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,696,250.00		United States	Aaa	No	B3	***	Loan
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	\$1,994,981.33		United States	Aaa	No	B3	***	Loan
CRCI Holdings Inc Subtotal		\$9,361,856.33							
Crowne Group LLC									
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCCFTL	\$5,683,195.48		United States	Aaa	No	B3	B	Loan

Crowne Group LLC Subtotal		\$5,683,195.48							
CT Technologies Intermediate Holdings Inc									
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	\$1,396,500.00	United States	Aaa	No	B2	B	Loan	
CT Technologies Intermediate Holdings Inc Subtotal		\$1,396,500.00							
Edmentum Inc									
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	\$1,748,260.95	United States	Aaa	No	Ca	CCC-	Loan	
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	\$13,914.49	United States	Aaa	No	Ca	CCC-	Loan	
Edmentum Inc Subtotal		\$1,762,175.44							
First American Payment Systems									
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	B2	B+	Loan	
First Data Corp Subtotal		\$9,050,721.38							
Global Healthcare Exchange LLC									
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SSIT	\$9,000,000.00	United States	Aaa	No	B2	B	Loan	
Global Healthcare Exchange LLC Subtotal		\$9,000,000.00							
Global Tel Link Corp									
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$2,500,000.00	United States	Aaa	No	Caa2	B	Loan	
Global Tel Link Corp Subtotal		\$2,500,000.00							
GlobalLogic Holdings Inc									
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,333,750.00	United States	Aaa	No	B3	B	Loan	
GlobalLogic Holdings Inc Subtotal		\$9,333,750.00							
Help Systems Holdings Inc									
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSTM_FLT	\$9,000,000.00	United States	Aaa	No	B3	B	Loan	
Help Systems Holdings Inc Subtotal		\$9,000,000.00							
iEnergizer Limited									
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$5,694,081.36	United Kingdom		No	Caa1	B	Loan	
iEnergizer Limited Subtotal		\$5,694,081.36							
Integra Telecom Holdings Inc									
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	\$4,631,847.16	United States	Aaa	No	Caa2	B+	Loan	
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	\$4,748,936.00	United States	Aaa	No	B3	B+	Loan	
Integra Telecom Holdings Inc Subtotal		\$9,380,783.16							
Jackson Hewitt Inc									
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	\$4,500,000.00	United States	Aaa	No	B2	B	Loan	
Jackson Hewitt Inc Subtotal		\$4,500,000.00							
Merrill Communications LLC									
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	\$10,934,215.63	United States	Aaa	No	B2	B+	Loan	
Merrill Communications LLC Subtotal		\$10,934,215.63							
NAB Holdings LLC									

Security	Security ID	Principal Balance	Moody's Region	Country	Moody's Country Rating	Sovereign	Moody's DP Rating	S&P Rating	Security Type
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,381,276.45		United States	Aaa	No	B1	BB-	Loan
NAB Holdings LLC Subtotal		\$9,381,276.45							
Novitex Acquisition LLC									
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,396,990.00		United States	Aaa	No	B3	B	Loan
Novitex Acquisition LLC Subtotal		\$9,396,990.00							
PetSmart Inc									
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	\$1,990,000.00		United States	Aaa	No	B1	B+	Loan
PetSmart Inc Subtotal		\$1,990,000.00							
PGX Holdings Inc									
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,092,857.14		United States	Aaa	No	B2	B	Loan
PGX Holdings Inc Subtotal		\$9,092,857.14							
Recorded Books Inc									
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	\$9,000,000.00		United States	Aaa	No	***	***	Loan
Recorded Books Inc Subtotal		\$9,000,000.00							
Securus Technologies Holdings Inc									
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$4,200,000.00		United States	Aaa	No	Caa2	B	Loan
Securus Technologies Holdings Inc Subtotal		\$4,200,000.00							
Serena Software Inc									
Serena Software Inc - Term Loan	SERENASFTW_TL	\$8,878,342.02		United States	Aaa	No	B2	B	Loan
Serena Software Inc Subtotal		\$8,878,342.02							
SESAC Holdco II LLC									
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$7,903,428.80		United States	Aaa	No	B3	B	Loan
SESAC Holdco II LLC Subtotal		\$7,903,428.80							
SourceHOV LLC									
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	\$7,359,375.00		United States	Aaa	No	B3	B-	Loan
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	\$5,000,000.00		United States	Aaa	No	Caa2	B-	Loan
SourceHOV LLC Subtotal		\$12,359,375.00							
Stratus Technologies Inc									
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$9,090,277.78		United States	Aaa	No	B2	B+	Loan
Stratus Technologies Inc Subtotal		\$9,090,277.78							
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	\$6,582,750.00		United States	Aaa	No	B2	B	Loan
Topps Company (The) Subtotal		\$6,582,750.00							
Total Merchant Services Inc									
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	\$9,428,750.00		United States	Aaa	No	B2	B	Loan

Total Merchant Services Inc Subtotal		\$9,428,750.00						
Travel Leaders Group LLC								
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRL_FLTB	\$8,760,000.00	United States	Aaa	No	B2	B+	Loan
Travel Leaders Group LLC Subtotal		\$8,760,000.00						
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 Non-PIK	UNITEKGS_LHSN	\$142,822.00	United States	Aaa	No	Ca	CCC+	Loan
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	\$0.00	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	\$3,473,750.00	United States	Aaa	No	B3	B	Loan
US TelePacific Corp Subtotal		\$3,473,750.00						
Vision Solutions Inc								
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,102,045.34	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		\$8,702,045.34						
Grand Total		\$303,849,703.67						

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	\$5,694,081.36	1.8740%
United Kingdom Subtotal								\$5,694,081.36	1.8740%
United States									
Aaa	AA+		ABB Con-Cise Optical Group LLC - Term B-1 Loan	Loan	ABBCONCSE_TB1	No		\$6,500,000.00	2.1392%
Aaa	AA+		Albertson's LLC - Term B-4 Loan	Loan	ALBRTSNLC_TB4	No		\$6,948,738.79	2.2869%
Aaa	AA+		AmeriLife Group LLC - First Lien Initial Term Loan	Loan	AMERILIFE_FL	No		\$9,476,250.00	3.1187%
Aaa	AA+		Amneal Pharmaceuticals LLC - Term Loan	Loan	AMNEALPHR_TLB	No		\$2,483,541.07	0.8174%
Aaa	AA+		Aricent Technologies - First Lien Initial Term Loan	Loan	ARCNTTCHNL_TL	No		\$8,887,571.35	2.9250%
Aaa	AA+		Aricent Technologies - Second Lien Initial Term Loan	Loan	ARCNTTCHN_STL	No		\$3,500,000.00	1.1519%
Aaa	AA+		Ascensus Inc - First Lien Initial Term Loan	Loan	ASCENSUS_FL	No		\$8,888,028.12	2.9251%
Aaa	AA+		Birch Communications Inc - Term Loan	Loan	BIRCHCOMM_TL	No		\$10,917,951.39	3.5932%
Aaa	AA+		Capstone Logistics Acquisition Inc - First Lien Term Loan	Loan	CAPSTONEL_TLB	No		\$10,904,924.62	3.5889%
Aaa	AA+		ConvergeOne Holdings Corporation - First Lien Initial Term Loan	Loan	CONVRG1HLD_FL	No		\$9,381,250.00	3.0875%
Aaa	AA+		ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	Loan	CONVRG1_SLITL	No		\$3,000,000.00	0.9873%
Aaa	AA+		CRCI Holdings Inc - Delayed Draw Term Loan	Loan	CRCHOLDG_DDTL	No		\$1,670,625.00	0.5498%
Aaa	AA+		CRCI Holdings Inc - Dollar Term Loan	Loan	CRCIHLDG_USTL	No		\$5,696,250.00	1.8747%
Aaa	AA+		CRCI Holdings Inc - New Term Loan	Loan	CRCIHLDNG_NTL	No		\$1,994,981.33	0.6566%
Aaa	AA+		Crowne Group LLC - First Lien Term Loan	Loan	CROWNE_LLCTFL	No		\$5,683,195.48	1.8704%
Aaa	AA+		CT Technologies Intermediate Holdings Inc - Initial Term Loan	Loan	CTTHNINHL_TL	No		\$1,396,500.00	0.4596%
Aaa	AA+		Edmentum Inc - First Lien Term Loan Non-PIK	Loan	EDMNTM_FLTNP	No		\$1,748,200.95	0.5754%
Aaa	AA+		Edmentum Inc - First Lien Term Loan PIK	Loan	EDMENTUM_FLPK	No		\$13,914.49	0.0046%
Aaa	AA+		First American Payment Systems - First Lien Term Loan	Loan	1STAMPYMT_FL	No		\$3,035,078.49	0.9989%
Aaa	AA+		First American Payment Systems - Second Lien Term Loan	Loan	1STAMPYMT_SL	No		\$5,220,036.71	1.7180%
Aaa	AA+		First Data Corp - 2021 Extended USD Term Loan	Loan	FDATC_2021EXTL	No		\$9,050,721.38	2.9787%
Aaa	AA+		Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	Loan	GLBLHLTH_SSIT	No		\$9,000,000.00	2.9620%
Aaa	AA+		Global Tel Link Corp - Second Lien Term Loan	Loan	GLBLTELLNK_SL	No		\$2,500,000.00	0.8228%
Aaa	AA+		GlobalLogic Holdings Inc - Term Loan	Loan	GLOBALLOGC_TL	No		\$9,333,750.00	3.0718%
Aaa	AA+		Help Systems Holdings Inc - First Lien Initial Term Loan	Loan	HELPSYSTEM_FLT	No		\$9,000,000.00	2.9620%
Aaa	AA+		Integra Telecom Holdings Inc - Second Lien Initial Loan	Loan	INTGRATLCM_SL	No		\$4,631,847.16	1.5244%
Aaa	AA+		Integra Telecom Holdings Inc - Term B-1 Loan	Loan	INTEGRTEL_TB1	No		\$4,748,936.00	1.5629%
Aaa	AA+		Jackson Hewitt Inc - Initial Term Loan	Loan	JCKSNHEWL_ITL	No		\$4,500,000.00	1.4810%
Aaa	AA+		Merrill Communications LLC - Initial Term Loan	Loan	MERILCOMM_NTL	No		\$10,934,215.63	3.5986%
Aaa	AA+		NAB Holdings LLC - Term Loan	Loan	NABHLLC_FLTL	No		\$9,381,276.45	3.0875%
Aaa	AA+		Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	Loan	NOVITEXIN_TB2	No		\$9,396,990.00	3.0926%
Aaa	AA+		PetSmart Inc - Tranche B-1 Loan	Loan	PETSMAINC_TLB	No		\$1,990,000.00	0.6549%
Aaa	AA+		PGX Holdings Inc - First Lien Term B Loan	Loan	PGXHLDNG_FL	No		\$9,092,857.14	2.9926%
Aaa	AA+		Recorded Books Inc - First Lien Initial Term Loan	Loan	RECRDBKS_FLIT	No		\$9,000,000.00	2.9620%
Aaa	AA+		Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Loan	SECURUSTCH_SL	No		\$4,200,000.00	1.3823%
Aaa	AA+		Serena Software Inc - Term Loan	Loan	SERENASFTW_TL	No		\$8,878,342.02	2.9220%
Aaa	AA+		SESAC Holdco II LLC - First Lien Term Loan	Loan	SESACHLDCO_FL	No		\$7,903,428.80	2.6011%
Aaa	AA+		SourceHOV LLC - First Lien Term B Loan	Loan	SOURCEHOV_TL	No		\$7,359,375.00	2.4220%
Aaa	AA+		SourceHOV LLC - Second Lien Term Loan	Loan	SRCEHOVLLC_SL	No		\$5,000,000.00	1.6456%
Aaa	AA+		Stratus Technologies Inc - Initial Term Loan	Loan	STRATSTCH_ITL	No		\$9,090,277.78	2.9917%
Aaa	AA+		TeleGuam Holdings LLC - Second Lien Term Loan	Loan	TELEGUAMHD_SL	No		\$8,000,000.00	2.6329%
Aaa	AA+		Topps Company (The) - Term Loan	Loan	TOPSCOMPNY_TL	No		\$6,582,750.00	2.1664%
Aaa	AA+		Total Merchant Services Inc - Term Loan	Loan	TOTALMERCCE_TL	No		\$9,428,750.00	3.1031%
Aaa	AA+		Travel Leaders Group LLC - Tranche B Term Loan	Loan	TRLEGRLL_FLTB	No		\$8,760,000.00	2.8830%

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 - Common Stock	Equity	91324T997	No		\$0.00	0.0000%
	Aaa	AA+	UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	Loan	UNITEKGS_I_HSN	No		\$142,822.00	0.0470%
	Aaa	AA+	UniTek Global Services Inc - Holdco Subordinated Note PIK	Loan	UNITKGS_HSNPK	No		\$0.00	0.0000%
	Aaa	AA+	UniTek Global Services Inc - Second Out Tranche Advance	Loan	UNTKGLBL_SOTA	No		\$726,389.80	0.2391%
	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		\$3,473,750.00	1.1432%
	Aaa	AA+	Vision Solutions Inc - First Lien Term Loan	Loan	VISNSOLUT_TLB	No		\$3,102,045.34	1.0209%
	Aaa	AA+	Vision Solutions Inc - Second Lien Term Loan	Loan	VISNSOLT_SLTL	No		\$5,600,000.00	1.8430%
United States Subtotal								\$298,155,622.30	98.1260%
Grand Total								\$303,849,703.67	100.0000%

Portfolio Assets: Discretionary Reason For Sale

Report Summary

**Discretionary Sale
Denominator**

\$316,621,922.58

Report Total

\$12,518,664.93

% of DSD

3.95%

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-Nov-2015
Reinvestment End Date	25-Aug-2016
Collateral Principal Amount	\$318,609,091.38
20% of Collateral Principal Amount	\$63,721,818.28
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	\$63,721,818.28
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	\$6,500,000.00		B+	B		B		B
Albertson's LLC - Term B-4 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$6,948,738.79		BB-	B		B	POS	B+
AmeriLife Group LLC - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,476,250.00		B+	B		B		B
Amneal Pharmaceuticals LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$2,483,541.07		BB-	BB-		BB-		BB-
Aricent Technologies - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,887,571.35		B	B	B	B		B
Aricent Technologies - Second Lien Initial Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$3,500,000.00		CCC+	B		B		B
Ascensus Inc - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,888,028.12		B	B		B		B
Birch Communications Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$10,917,951.39		B	B		B		B
Capstone Logistics Acquisition Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$10,904,924.62		B-	B-		B-		B-
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,381,250.00		B	B	B	B		B
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$3,000,000.00		CCC+	B		B		B
CRCI Holdings Inc - Delayed Draw Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$1,670,625.00	Per Clause (iii)(b)	***	***	***	***		***
CRCI Holdings Inc - Dollar Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$5,696,250.00	Per Clause (iii)(b)	***	***	***	***		***
CRCI Holdings Inc - New Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$1,994,981.33	Per Clause (iii)(b)	***	***	***	***		***
Crowne Group LLC - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$5,683,195.48		B	B		B		B
CT Technologies Intermediate Holdings Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,396,500.00		B	B		B		B
Edmentum Inc - First Lien Term Loan Non-PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$1,748,260.95		NR		CCC-	CCC-		CCC-
Edmentum Inc - First Lien Term Loan PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$13,914.49				CCC-	CCC-		CCC-
First American Payment Systems - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,035,078.49		B+	B	B+	B		B
First American Payment Systems - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,220,036.71		CCC+	B	CCC+	B		B
First Data Corp - 2021 Extended USDTerm Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,050,721.38		BB	B+	BB-	B+		B+
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,000,000.00		B	B		B		B
Global Tel Link Corp - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$2,500,000.00		CCC+	B		B		B
GlobalLogic Holdings Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,333,750.00		B+	B	B	B		B
Help Systems Holdings Inc - First Lien Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,000,000.00		B	B		B		B
iEnergizer Limited - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$5,694,081.36		B	B		B		B
Integra Telecom Holdings Inc - Second Lien Initial Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$4,631,847.16		B-	B+		B+	NM	B+
Integra Telecom Holdings Inc - Term B-1 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,748,936.00		B+	B+		B+	NM	B+
Jackson Hewitt Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$4,500,000.00		B	B		B		B
Merrill Communications LLC - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$10,934,215.63		BB-	B+		B+	NM	B+
NAB Holdings LLC - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,381,276.45		BB	BB-		BB-		BB-
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,396,990.00		B	B		B		B
PetSmart Inc - Tranche B-1 Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$1,990,000.00		BB-	B+		B+		B+
PGX Holdings Inc - First Lien Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,092,857.14		B+	B		B		B
Recorded Books Inc - First Lien Initial Term Loan	Loan	Senior Secured	Rating Estimate	No	No	No	\$9,000,000.00	Per Clause (iii)(b)	***	***	***	***		***
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$4,200,000.00			B		B	NM	B
Serena Software Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,878,342.02		B+	B	B+	B		B
SESAC Holdco II LLC - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$7,903,428.80		B+	B	B	B		B
SourceHOV LLC - First Lien Term B Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$7,359,375.00		B	B		B	NEG	B-
SourceHOV LLC - Second Lien Term Loan	Loan	Second Lien	Issuer Credit Rating	No	No	No	\$5,000,000.00		CCC+	B		B	NEG	B-
Stratus Technologies Inc - Initial Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,090,277.78		B+	B+		B+	OFF	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	\$6,582,750.00		B	B		B		B
Total Merchant Services Inc - Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$9,428,750.00		B+	B		B		B
Travel Leaders Group LLC - Tranche B Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$8,760,000.00		B+	B+		B+		B+
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	Loan	Subordinated	Rating Estimate	No	No	No	\$142,822.00	Per Clause (iii)(b)	NR		CCC+	CCC+		CCC+
UniTek Global Services Inc - Holdco Subordinated Note PIK	Loan	Senior Secured	Rating Estimate	No	No	No	\$0.00		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	\$3,473,750.00		B	B		B	NM	B
Vision Solutions Inc - First Lien Term Loan	Loan	Senior Secured	Issuer Credit Rating	No	No	No	\$3,102,045.34		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+
Grand Total							\$303,849,703.67							

Portfolio Assets: Weighted Average Rating Factor

Weighted Average Moody's Rating Factor

3435

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
ABB Con-Cise Optical Group LLC - Term B-1 Loan	ABBCONCSE_TB1	\$6,500,000.00	B3	3,490.00	\$22,685,000,000.00
Albertson's LLC - Term B-4 Loan	ALBRTSNLC_TB4	\$6,948,738.79	B1	2,220.00	\$15,426,200,113.80
AmeriLife Group LLC - First Lien Initial Term Loan	AMERILIFE_FL	\$9,476,250.00	B3	3,490.00	\$33,072,112,500.00
Amneal Pharmaceuticals LLC - Term Loan	AMNEALPHR_TLB	\$2,483,541.07	B1	2,220.00	\$5,513,461,175.40
Aricent Technologies - First Lien Initial Term Loan	ARCNTTCHNL_TL	\$8,887,571.35	B2	2,720.00	\$24,174,194,072.00
Aricent Technologies - Second Lien Initial Term Loan	ARCNTTCHN_STL	\$3,500,000.00	Caa1	4,770.00	\$16,695,000,000.00
Ascensus Inc - First Lien Initial Term Loan	ASCENSUS_FL	\$8,888,028.12	B2	2,720.00	\$24,175,436,486.40
Birch Communications Inc - Term Loan	BIRCHCOMM_TL	\$10,917,951.39	B3	3,490.00	\$38,103,650,351.10
Capstone Logistics Acquisition Inc - First Lien Term Loan	CAPSTONEL_TLB	\$10,904,924.62	B3	3,490.00	\$38,058,186,923.80
ConvergeOne Holdings Corporation - First Lien Initial Term Loan	CONVRG1HLD_FL	\$9,381,250.00	B3	3,490.00	\$32,740,562,500.00
ConvergeOne Holdings Corporation - Second Lien Initial Term Loan	CONVRG1_SLITL	\$3,000,000.00	Caa2	6,500.00	\$19,500,000,000.00
CRCI Holdings Inc - Delayed Draw Term Loan	CRCHOLDG_DDTL	\$1,670,625.00	B3	3,490.00	\$5,830,481,250.00
CRCI Holdings Inc - Dollar Term Loan	CRCIHLDG_USTL	\$5,696,250.00	B3	3,490.00	\$19,879,912,500.00
CRCI Holdings Inc - New Term Loan	CRCIHLDNG_NTL	\$1,994,981.33	B3	3,490.00	\$6,962,484,841.70
Crowne Group LLC - First Lien Term Loan	CROWNE_LLCTFL	\$5,683,195.48	B3	3,490.00	\$19,834,352,225.20
CT Technologies Intermediate Holdings Inc - Initial Term Loan	CTTHNINTHL_TL	\$1,396,500.00	B2	2,720.00	\$3,798,480,000.00
Edmentum Inc - First Lien Term Loan Non-PIK	EDMNTM_FLTLNP	\$1,748,260.95	Ca	10,000.00	\$17,482,609,500.00
Edmentum Inc - First Lien Term Loan PIK	EDMENTUM_FLPK	\$13,914.49	Ca	10,000.00	\$139,144,900.00
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	B2	2,720.00	\$24,617,962,153.60
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	GLBLHLTH_SST	\$9,000,000.00	B2	2,720.00	\$24,480,000,000.00
Global Tel Link Corp - Second Lien Term Loan	GLBLTELLNK_SL	\$2,500,000.00	Caa2	6,500.00	\$16,250,000,000.00
GlobalLogic Holdings Inc - Term Loan	GLOBALLOGC_TL	\$9,333,750.00	B3	3,490.00	\$32,574,787,500.00
Help Systems Holdings Inc - First Lien Initial Term Loan	HELPSYSYM_FLT	\$9,000,000.00	B3	3,490.00	\$31,410,000,000.00
iEnergizer Limited - Term Loan	IENERGZRLD_TL	\$5,694,081.36	Caa1	4,770.00	\$27,160,768,087.20
Integra Telecom Holdings Inc - Second Lien Initial Loan	INTGRATLCM_SL	\$4,631,847.16	Caa2	6,500.00	\$30,107,006,540.00
Integra Telecom Holdings Inc - Term B-1 Loan	INTEGRTEL_TB1	\$4,748,936.00	B3	3,490.00	\$16,573,786,640.00
Jackson Hewitt Inc - Initial Term Loan	JCKSNHEWI_ITL	\$4,500,000.00	B2	2,720.00	\$12,240,000,000.00
Merrill Communications LLC - Initial Term Loan	MERILCOMN_NTL	\$10,934,215.63	B2	2,720.00	\$29,741,066,513.60
NAB Holdings LLC - Term Loan	NABHLLC_FLTL	\$9,381,276.45	B1	2,220.00	\$20,826,433,719.00
Novitex Acquisition LLC - First Lien Tranche B2 Term Loan	NOVITEXIN_TB2	\$9,396,990.00	B3	3,490.00	\$32,795,495,100.00
PetSmart Inc - Tranche B-1 Loan	PETSMAINC_TLB	\$1,990,000.00	B1	2,220.00	\$4,417,800,000.00
PGX Holdings Inc - First Lien Term B Loan	PGXHLDNG_FL	\$9,092,857.14	B2	2,720.00	\$24,732,571,420.80
Recorded Books Inc - First Lien Initial Term Loan	RECRDBKS_FLIT	\$9,000,000.00	***	***	***
Securus Technologies Holdings Inc - Second Lien Initial Term Loan	SECURUSTCH_SL	\$4,200,000.00	Caa2	6,500.00	\$27,300,000,000.00
Serena Software Inc - Term Loan	SERENASFTW_TL	\$8,878,342.02	B2	2,720.00	\$24,149,090,294.40
SESAC Holdco II LLC - First Lien Term Loan	SESACHLDCO_FL	\$7,903,428.80	B3	3,490.00	\$27,582,966,512.00
SourceHOV LLC - First Lien Term B Loan	SOURCEHOV_TL	\$7,359,375.00	B3	3,490.00	\$25,684,218,750.00
SourceHOV LLC - Second Lien Term Loan	SRCEHOVLLC_SL	\$5,000,000.00	Caa2	6,500.00	\$32,500,000,000.00
Stratus Technologies Inc - Initial Term Loan	STRATSTCH_ITL	\$9,090,277.78	B2	2,720.00	\$24,725,555,561.60
TeleGuam Holdings LLC - Second Lien Term Loan	TELEGUAMHD_SL	\$8,000,000.00	***	***	***
Topps Company (The) - Term Loan	TOPSCOMPNY_TL	\$6,582,750.00	B2	2,720.00	\$17,905,080,000.00
Total Merchant Services Inc - Term Loan	TOTALMERCE_TL	\$9,428,750.00	B2	2,720.00	\$25,646,200,000.00
Travel Leaders Group LLC - Tranche B Term Loan	TRLEGRLL_FLTB	\$8,760,000.00	B2	2,720.00	\$23,827,200,000.00
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	UNITKGSI_HSN	\$142,822.00	Ca	10,000.00	\$1,428,220,000.00
UniTek Global Services Inc - Holdco Subordinated Note PIK	UNITKGS_HSNPK	\$0.00	Ca	10,000.00	\$0.00
UniTek Global Services Inc - Second Out Tranche Advance	UNTKGLBL_SOTA	\$726,389.80	Ca	10,000.00	\$7,263,898,000.00

Security	Security ID	Principal Balance	Moody's DP Rating	Rating Factor	Weight
US TelePacific Corp - Term Loan Advance	USTELPCFC_TLB	\$3,473,750.00	B3	3,490.00	\$12,123,387,500.00
Vision Solutions Inc - First Lien Term Loan	VISNSOLUT_TLB	\$3,102,045.34	B2	2,720.00	\$8,437,563,324.80
Vision Solutions Inc - Second Lien Term Loan	VISNSOLT_SLTL	\$5,600,000.00	Caa1	4,770.00	\$26,712,000,000.00
	Grand Total	\$303,849,703.67			\$1,043,609,315,555.90

Portfolio Assets: Section 5.1 (g)

Collateral		
Aggregate Principal Balance of Collateral Obligations (Excluding Defaults)	\$302,087,528.22	
Plus:		
Principal Proceeds	\$14,759,387.71	
Collateral Principal Amount		\$316,846,915.94
Plus:		
Market Value of Defaulted Obligations	\$1,237,928.25	
Numerator		\$318,084,844.18
Aggregate Outstanding Amount Class A-1 Notes		\$176,000,000.00
Outcome:		180.7%
Requirement		>= 100.0%

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

Report Summary

Collateral Principal
Amount Excl Def

\$316,846,915.94

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

Report Summary

Collateral Principal
Amount Excl Def

\$316,846,915.94

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

\$316,846,915.94

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 20.0%

PASS

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

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

Report Summary

Collateral Principal
Amount Excl Def

\$316,846,915.94

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	
	\$316,846,915.94	\$0.00	0.0%	<= 12.5%	PASS

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,846,915.94	\$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	
	\$316,846,915.94	\$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	
	\$316,846,915.94	\$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

\$316,846,915.94

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

\$316,846,915.94

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

\$316,846,915.94

Report Total

\$0.00

% of CPADef

0.0%

Requirement

<= 15.0%

PASS

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,846,915.94	\$0.00	0.0%	<= 10.0%	PASS

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,846,915.94	\$0.00	0.0%	<= 0.0%	PASS

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

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

Report Summary	Collateral Principal Amount Excl Def	Report Total	% of CPADef	Requirement	
	\$316,846,915.94	\$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		03-Oct-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		03-Oct-2015	\$3,597,260.90	\$3,597,260.90
Capstone Logistics Acquisition Inc - First Lien Term Loan	LIBOR Interest	CAPSTONEL_TLB	05-Oct-2015	\$88.35	\$3,597,349.25
First American Payment Systems - First Lien Term Loan	LIBOR Interest	1STAMRPYMT_FL	05-Oct-2015	\$2,558.11	\$3,599,907.36
First American Payment Systems - First Lien Term Loan	LIBOR Interest	1STAMRPYMT_FL	05-Oct-2015	\$41,555.91	\$3,641,463.27
First American Payment Systems - Second Lien Term Loan	LIBOR Interest	1STAMRPYMT_SL	05-Oct-2015	\$141,847.25	\$3,783,310.52
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	Offset PIK	UNITEKGS_HSN	05-Oct-2015	(\$6,244.71)	\$3,777,065.81
UniTek Global Services Inc - Holdco Subordinated Note Non-PIK	Interest	UNITEKGS_HSN	05-Oct-2015	\$5,831.90	\$3,782,897.70
UniTek Global Services Inc - Holdco Subordinated Note PIK	Interest	UNITKGS_HSNPK	05-Oct-2015	\$412.81	\$3,783,310.51
Birch Communications Inc - Term Loan	LIBOR Interest	BIRCHCOMM_TL	08-Oct-2015	\$216,236.09	\$3,999,546.60
Help Systems Holdings Inc - Retired - First Lien Initial Term Loan	LIBOR Interest	HELPSYS_TL	08-Oct-2015	\$11,498.67	\$4,011,045.27
Serena Software Inc - Term Loan	LIBOR Interest	SERENASFTW_TL	08-Oct-2015	\$55,489.64	\$4,066,534.91
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	14-Oct-2015	\$9,598.51	\$4,076,133.42
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	14-Oct-2015	\$1,662.07	\$4,077,795.49
Aricent Technologies - First Lien Initial Term Loan	LIBOR Interest	ARCNTTCHNL_TL	14-Oct-2015	\$29,474.11	\$4,107,269.61
Aricent Technologies - Second Lien Initial Term Loan	LIBOR Interest	ARCNTTCHN_STL	14-Oct-2015	\$27,708.33	\$4,134,977.94
Capstone Logistics Acquisition Inc - First Lien Term Loan	LIBOR Interest	CAPSTONEL_TLB	14-Oct-2015	\$49,980.90	\$4,184,958.85
CRCI Holdings Inc - Dollar Term Loan	LIBOR Interest	CRCIHLDG_USTL	14-Oct-2015	\$23,734.38	\$4,208,693.22
Novetta LLC - Initial Term Loan	LIBOR Interest	NOVETTASOL_TL	16-Oct-2015	\$36,844.50	\$4,245,537.72
Help Systems Holdings Inc - First Lien Initial Term Loan	ClearPar Subtrade Fee	HELPSYSTM_FLT	21-Oct-2015	(\$19.00)	\$4,245,518.72
First Data Corp - 2021 Extended USD Term Loan	LIBOR Interest	FDATC_2021EXTL	26-Oct-2015	\$33,753.96	\$4,279,272.68
Albertson's LLC - Term B-4 Loan	LIBOR Interest	ALBRTSNLC_TB4	30-Oct-2015	\$31,848.39	\$4,311,121.07
CRCI Holdings Inc - Delayed Draw Term Loan	LIBOR Interest	CRCHOLDG_DDTL	30-Oct-2015	\$6,960.94	\$4,318,082.01
CRCI Holdings Inc - New Term Loan	LIBOR Interest	CRCIHLDNG_NTL	30-Oct-2015	\$8,728.04	\$4,326,810.05
CT Technologies Intermediate Holdings Inc - Initial Term Loan	LIBOR Interest	CTTHNINTH_TL	30-Oct-2015	\$6,109.69	\$4,332,919.74
Edmentum Inc - First Lien Term Loan Non-PIK	Offset PIK	EDMNTM_FLTLNP	30-Oct-2015	(\$8,863.97)	\$4,324,055.77
Edmentum Inc - First Lien Term Loan Non-PIK	LIBOR Interest	EDMNTM_FLTLNP	30-Oct-2015	\$33,144.11	\$4,357,199.88
Edmentum Inc - First Lien Term Loan PIK	LIBOR Interest	EDMENTUM_FLPK	30-Oct-2015	\$95.75	\$4,357,295.63
iEnergizer Limited - Term Loan	LIBOR Interest	IENERGZRLD_TL	30-Oct-2015	\$34,401.74	\$4,391,697.38
Integra Telecom Holdings Inc - Term B-1 Loan	LIBOR Interest	INTEGRTEL_TB1	30-Oct-2015	\$32,315.83	\$4,424,013.21
Jackson Hewitt Inc - Initial Term Loan	LIBOR Interest	JCKSNHEWI_ITL	30-Oct-2015	\$85,000.00	\$4,509,013.21
Merrill Communications LLC - Initial Term Loan	LIBOR Interest	MERILCOMM_NTL	30-Oct-2015	\$172,745.42	\$4,681,758.63
PGX Holdings Inc - First Lien Term B Loan	LIBOR Interest	PGXHLDNG_FL	30-Oct-2015	\$43,569.94	\$4,725,328.57
SCS Holdings I Inc - Term Loan	LIBOR Interest	SIRIUSCOMP_TL	30-Oct-2015	\$22,085.22	\$4,747,413.79
SourceHOV LLC - First Lien Term B Loan	LIBOR Interest	SOURCEHOV_TL	30-Oct-2015	\$47,529.30	\$4,794,943.09
SourceHOV LLC - Second Lien Term Loan	LIBOR Interest	SRCEHOVLLC_SL	30-Oct-2015	\$47,916.67	\$4,842,859.76
Stratus Technologies Inc - Initial Term Loan	LIBOR Interest	STRATSTCH_ITL	30-Oct-2015	\$45,451.39	\$4,888,311.15
TeleGuam Holdings LLC - Second Lien Term Loan	LIBOR Interest	TELEGUAMHD_SL	30-Oct-2015	\$58,333.33	\$4,946,644.48
US TelePacific Corp - Term Loan Advance	LIBOR Interest	USTELPCFC_TLB	30-Oct-2015	\$52,685.21	\$4,999,329.69
Vision Solutions Inc - First Lien Term Loan	LIBOR Interest	VISNSOLUT_TLB	30-Oct-2015	\$15,760.51	\$5,015,090.20
Vision Solutions Inc - Second Lien Term Loan	LIBOR Interest	VISNSOLT_SLTL	30-Oct-2015	\$44,333.33	\$5,059,423.53
	BNY Cash Reserve		02-Nov-2015	\$133.17	\$5,059,556.70
	Rounding Adjustment		03-Nov-2015	(\$0.13)	\$5,059,556.57
TICC CLO 2012-1 LLC - Interest Collection Account Subtotal				\$5,059,556.57	

TICC CLO 2012-1 LLC - Payment Account

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
	Beginning Balance		03-Oct-2015	\$0.10	\$0.10
				TICC CLO 2012-1 LLC - Payment Account Subtotal	\$0.10
TICC CLO 2012-1 LLC - Principal Collection Account					
	Beginning Balance		03-Oct-2015	\$2,225,430.49	\$2,225,430.49
Capstone Logistics Acquisition Inc - First Lien Term Loan	LIBOR Paydown	CAPSTONEL_TLB	05-Oct-2015	\$27,537.69	\$2,252,968.18
UniTek Global Services Inc - Holdco Subordinated Note PIK	Facility Increase	UNITKGS_HSNPK	05-Oct-2015	(\$6,244.72)	\$2,246,723.45
UniTek Global Services Inc - Holdco Subordinated Note PIK	Upfront Fee	UNITKGS_HSNPK	05-Oct-2015	\$6,244.72	\$2,252,968.18
Help Systems Holdings Inc - Retired - First Lien Initial Term Loan	Unscheduled LIBOR Paydown	HELPSYS_TL	08-Oct-2015	\$9,408,000.00	\$11,660,968.18
Novetta LLC - Initial Term Loan	Unscheduled LIBOR Paydown	NOVETTASOL_TL	16-Oct-2015	\$7,623,000.00	\$19,283,968.18
Help Systems Holdings Inc - First Lien Initial Term Loan	Principal (Buy)	HELPSYS_TL	21-Oct-2015	(\$9,000,000.00)	\$10,283,968.18
Help Systems Holdings Inc - First Lien Initial Term Loan	Upfront Fee (Buy)	HELPSYS_TL	21-Oct-2015	\$180,000.00	\$10,463,968.18
Edmentum Inc - First Lien Term Loan PIK	Facility Increase	EDMENTUM_FLPK	30-Oct-2015	(\$8,863.96)	\$10,455,104.21
Edmentum Inc - First Lien Term Loan PIK	Upfront Fee	EDMENTUM_FLPK	30-Oct-2015	\$8,863.96	\$10,463,968.18
PetSmart Inc - Tranche B-1 Loan	LIBOR Paydown	PETSMANIC_TLB	30-Oct-2015	\$5,000.00	\$10,468,968.18
SCS Holdings I Inc - Term Loan	Unscheduled LIBOR Paydown	SIRIUSCOMP_TL	30-Oct-2015	\$4,240,362.81	\$14,709,330.99
Vision Solutions Inc - First Lien Term Loan	LIBOR Paydown	VISNSOLUT_TLB	30-Oct-2015	\$50,056.80	\$14,759,387.78
	Immaterial Rounding		03-Nov-2015	(\$0.07)	\$14,759,387.71
				TICC CLO 2012-1 LLC - Principal Collection Account Subtotal	\$14,759,387.71
TICC CLO 2012-1 LLC - Ramp-Up Account					
	Beginning Balance		03-Oct-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		03-Oct-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		03-Oct-2015	\$97,141.94	\$97,141.94
	Moody's Investors Services		06-Oct-2015	(\$7,000.00)	\$90,141.94
	Moody's Investors Services		07-Oct-2015	(\$2,000.00)	\$88,141.94
	BNY Cash Reserve		02-Nov-2015	\$3.19	\$88,145.13
				TICC CLO 2012-1 LLC - Supplemental Expense Reserve Account Subtotal	\$88,145.13

TICC CLO 2012-1 LLC

SP Monitor as of 11/3/2015

Rated Class	Rated Par Balance	Initial Rating	Shadow	Scenario Default Rate	CurrentBreakEven	CDO Monitor Test Results
A-1	\$176,000,000	AAA		55.45%	74.24%	PASS
B-1	\$ 20,000,000	AA		51.12%	74.04%	PASS
C-1	\$ 23,000,000	A		48.22%	68.55%	PASS
D-1	\$ 21,000,000	BBB		41.56%	58.42%	PASS

TICC CLO 2012-1 LLC

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

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

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

"The Issuer directs that the recipient of this notice, and any recipient of a copy of this notice, provide a copy to any Person having an interest in this Note as indicated on the books of DTC or on the books of a participant in DTC or on the books of an indirect participant for which such participant in DTC acts as agent."