

OFFERING CIRCULAR

ALLEGRO CLO I, LTD.

ALLEGRO CLO I, LLC

U.S.\$213,800,000 Class A-1-R Senior Secured Floating Rate Notes Due 2026
U.S.\$45,700,000 Class A-2-R Senior Secured Floating Rate Notes Due 2026
U.S.\$28,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes Due 2026

The Issuer's investment portfolio consists primarily of debt obligations (specifically, interests in bank loans acquired by way of sale or assignment) and Participation Interests. The portfolio is managed by AXA Investment Managers, Inc.

This offering circular (the "**Offering Circular**") must be read in conjunction with the final offering circular dated February 12, 2014 (the "**2014 Offering Circular**") relating to the Class A-1 Notes, the Class A-2 Notes, the Class B Notes, the Class C Notes, the Class D Notes, the Subordinated (A) Notes and the Subordinated (B) Notes issued on January 30, 2014 (the "**Original Closing Date**"), it being understood and agreed by each investor and prospective investor in the Replacement Notes that the Refinancing Initial Purchaser (i) did not participate in the preparation of the 2014 Offering Circular, any Monthly Report or any Distribution Report, (ii) has not made a due diligence inquiry as to the accuracy or completeness of the information contained in the 2014 Offering Circular, (iii) is relying on representations from the Co-Issuers as to the accuracy and completeness of the information contained in the 2014 Offering Circular (other than the "Collateral Manager Information" as defined therein (the "**Original Collateral Manager Information**")), the Monthly Reports and the Distribution Reports and (iv) shall have no responsibility whatsoever for the contents of the 2014 Offering Circular, any Monthly Report or any Distribution Report. Capitalized terms used herein and not otherwise defined shall have the meanings given to such terms in the 2014 Offering Circular. The 2014 Offering Circular is attached hereto as Annex A.

See "**Risk Factors**" beginning on page 3 for a discussion of certain risks that you should consider in connection with an investment in the Replacement Notes.

On the Original Closing Date, (i) Allegro CLO I, Ltd. (the "**Issuer**") and Allegro CLO I, LLC (the "**Co-Issuer**" and, together with the Issuer, the "**Co-Issuers**") issued U.S.\$213,800,000 Class A-1 Senior Secured Floating Rate Notes due 2026 (the "**Class A-1 Notes**"), U.S.\$45,700,000 Class A-2 Senior Secured Floating Rate Notes due 2026 (the "**Class A-2 Notes**" and, together with the Class A-1 Notes, the "**Class A Notes**"), U.S.\$28,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2026 (the "**Class B Notes**") and U.S.\$19,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2026 (the "**Class C Notes**") and (ii) the Issuer issued U.S.\$17,000,000 Class D Secured Deferrable Floating Rate Notes due 2026 (the "**Class D Notes**"), U.S.\$22,625,000 Subordinated (A) Notes due 2026 (the "**Subordinated (A) Notes**") and U.S.\$22,625,000 Subordinated (B) Notes due 2026 (the "**Subordinated (B) Notes**" and, together with the Subordinated (A) Notes, the "**Subordinated Notes**").

On January 30, 2017 (the "**Redemption Date**"), the Co-Issuers will refinance the Class A-1 Notes, the Class A-2 Notes and the Class B Notes (collectively, the "**Refinanced Notes**"), by the Co-Issuers' issuing U.S.\$213,800,000 Class A-1-R Senior Secured Floating Rate Notes due 2026 (the "**Class A-1-R Notes**"), U.S.\$45,700,000 Class A-2-R Senior Secured Floating Rate Notes due 2026 (the "**Class A-2-R Notes**" and, together with the Class A-1-R Notes, the "**Class A-R Notes**") and U.S.\$28,500,000 Class B-R Senior Secured Deferrable Floating Rate Notes due 2026 (the "**Class B-R Notes**") (collectively, the "**Replacement Notes**"). The Class C Notes, the Class D Notes and the Subordinated Notes are not being refinanced. Other than the interest rates of the Replacement Notes all other legal and economic terms of the Replacement Notes will be the same as the Refinanced Notes.

No Replacement Notes will be issued unless upon issuance (i) the Class A-1-R Notes are rated "AAA (sf)" by S&P and "Aaa (sf)" by Moody's, (ii) the Class A-2-R Notes are rated at least "AA (sf)" by S&P and (iii) the Class B-R Notes are rated at least "A (sf)" by S&P. See "Rating of the Replacement Notes".

THE COLLATERAL MANAGER HAS INFORMED THE CO-ISSUERS AND THE REFINANCING INITIAL PURCHASER THAT IT DOES NOT INTEND TO RETAIN A RISK RETENTION INTEREST CONTEMPLATED BY THE U.S. RISK RETENTION RULE IN CONNECTION WITH THE REFINANCING TRANSACTION DESCRIBED IN THIS OFFERING CIRCULAR OR THE REPLACEMENT NOTES. SEE "CREDIT RISK RETENTION" BEGINNING ON PAGE 20 OF THIS OFFERING CIRCULAR.

Application has been made to the Irish Stock Exchange plc (the "**Irish Stock Exchange**") for the Replacement Notes to be admitted to the Official List (the "**Official List**") and trading on its regulated market. The Offering Circular has been approved by the Central Bank of Ireland ("**Central Bank**"), as competent authority under the Prospectus Directive 2003/71/EC (the "**Prospectus Directive**"). The Central Bank only approves the Offering Circular as meeting the requirements imposed under Irish and EU law pursuant to the Prospectus Directive. Such approval relates only to the Replacement Notes which are to be admitted to trading on the regulated market of the Irish Stock Exchange or other regulated markets for the purposes of Directive 2004/39/EC or which are to be offered to the public in any Member State of the European Economic Area (the "**EEA**"). There can be no assurance that such listing will be maintained. This Offering Circular constitutes a prospectus for the purposes of the Prospectus Directive.

The Replacement Notes have not been registered under the Securities Act, and neither of the Co-Issuers has been registered under the Investment Company Act. The Replacement Notes are being offered only (I) to non-U.S. persons outside the United States in reliance on Regulation S and (II) to, or for the account or benefit of, persons that are both (A) Qualified Institutional Buyers and (B)(i) Qualified Purchasers or (ii) entities owned exclusively by Qualified Purchasers. For a description of certain restrictions on transfer, see "Transfer Restrictions" beginning on page 144 of the 2014 Offering Circular.

Morgan Stanley & Co. LLC expects to offer the Replacement Notes in individually negotiated transactions and to deliver the Replacement Notes to purchasers (in book-entry form through The Depository Trust Company and its participants and indirect participants, including, without limitation, Euroclear and Clearstream) on or about the Redemption Date. It is a condition of the issuance of the Replacement Notes that all of the Replacement Notes be issued concurrently.

MORGAN STANLEY

Sole Bookrunner
February 14, 2017

None of the Issuer, the Co-Issuer or the pool of Assets has registered with the United States Securities and Exchange Commission (the "SEC") as an investment company pursuant to the Investment Company Act, in reliance on an exemption from registration and no-action positions available for non-U.S. obligors (a) whose outstanding securities owned by U.S. persons are owned exclusively by Qualified Purchasers and "knowledgeable employees" (as defined for purposes of Section 3(c)(7) of the Investment Company Act) or entities owned exclusively by Qualified Purchasers and/or knowledgeable employees and (b) which do not make a public offering of their securities in the United States. Accordingly, investors in the Replacement Notes will not be accorded the protections of the Investment Company Act. Counsel for the Co-Issuers will opine, in connection with the sale of the Replacement Notes, that neither the Issuer or the Co-Issuer is at such time an investment company required to be registered under the Investment Company Act (assuming, for the purposes of such opinion, the accuracy and completeness of all representations and warranties made or deemed to be made by investors in the Notes). No opinion or no-action position has been requested of the SEC.

Florida

NOTICE TO FLORIDA RESIDENTS

The Replacement Notes offered hereby are offered pursuant to a claim of exemption under section 517.061 of the Florida securities act and have not been registered under said act in the state of Florida. All Florida residents who are not institutional investors described in section 517.061(7) of the Florida securities act have the right to void their purchase of the Replacement Notes, without penalty, within three (3) days after the first tender of consideration.

European Economic Area

NOTICE TO RESIDENTS WITHIN THE EUROPEAN ECONOMIC AREA

THIS OFFERING CIRCULAR IS ONLY DIRECTED AT PERSONS IN THE EUROPEAN ECONOMIC AREA ("EEA") WHO ARE "QUALIFIED INVESTORS" WITHIN THE MEANING OF ARTICLE 2(1)(E) OF DIRECTIVE 2003/71/EC, AS AMENDED, OR ARE PERSONS TO WHOM AN OFFER OF TRANSFERABLE SECURITIES MAY OTHERWISE BE MADE WITHOUT THE REQUIREMENT FOR AN APPROVED PROSPECTUS PURSUANT TO ARTICLE 3(2) OF THE PROSPECTUS DIRECTIVE.

THE REPLACEMENT NOTES WILL BE SUBJECT TO RESTRICTIONS ON TRANSFER WITHIN THE EEA AS SET FORTH BELOW.

EUROPEAN ECONOMIC AREA SELLING RESTRICTIONS

In relation to each Member State of the European Economic Area which has implemented the Prospectus Directive (each, a "**Relevant Member State**"), the Refinancing Initial Purchaser has represented and agreed that with effect from and including the date on which the Prospectus Directive is implemented in that Relevant Member State (the "**Relevant Implementation Date**") it has not made and will not make an offer of the Replacement Notes which are the subject of the offering contemplated by this Offering Circular to the public in that Relevant Member State except that it may, with effect from and including the Relevant Implementation Date, make an offer of the Replacement Notes to the public in that Relevant Member State:

- (a) to any legal entity that is a "qualified investor" as defined in the Prospectus Directive;
- (b) to fewer than 150 natural or legal persons (other than "qualified investors" as defined in the Prospectus Directive) subject to obtaining the prior consent of the relevant dealer or dealers nominated by the Issuer for any such offer; or
- (c) in any other circumstances falling within Article 3(2) of the Prospectus Directive,

provided that no such offer of the Replacement Notes shall require the Issuer or any other entity to publish a prospectus pursuant to Article 3 of the Prospectus Directive, or supplement a prospectus pursuant to Article 16 of the Prospectus Directive.

For the purposes of this provision, (i) the expression an "offer of Notes to the public" in relation to any Replacement Notes in any Relevant Member State means the communication in any form and by any means of sufficient information on the terms of the offer and the Replacement Notes to be offered so as to enable an investor to decide to purchase or subscribe the Replacement Notes, as the same may be varied in that Member State by any measure implementing the Prospectus Directive in that Member State and (ii) the expression "**Prospectus Directive**" means Directive 2003/71/EC (as amended, including by Directive 2010/73/EU) and includes any relevant implementing measure in each Relevant Member State.

United Kingdom

NOTICE TO RESIDENTS OF THE UNITED KINGDOM

Each dealer (if any) appointed under this Offering Circular will be required to represent and agree that:

- (a) in relation to any Replacement Notes which have a maturity of less than one year, (i) it is a person whose ordinary activities involve it in acquiring, holding, managing or disposing of investments (as principal or agent) for the purposes of its business and (ii) it has not offered or sold and will not offer or sell any Replacement Notes other than to persons whose ordinary activities involve them in acquiring, holding, managing or disposing of investments (as principal or as agent) for the purposes of their businesses or who it is reasonable to expect will acquire, hold, manage or dispose of investments (as principal or agent) for the purposes of their businesses where the issue of the Replacement Notes would otherwise constitute a contravention of Section 19 of the Financial Services and Markets Act 2000 (the "**FSMA**") by the Issuer;
- (b) it has only communicated or caused to be communicated and will only communicate or cause to be communicated an invitation or inducement to engage in investment activity (within the meaning of Section 21 of the FSMA) received by it in connection with the issue or sale of any Replacement Notes in circumstances in which Section 21(1) of the FSMA does not apply to the Issuer; and
- (c) it has complied and will comply with all applicable provisions of the FSMA with respect to anything done by it in relation to any Replacement Notes in, from or otherwise involving the United Kingdom.

Cayman Islands

NOTICE TO RESIDENTS OF THE CAYMAN ISLANDS

No invitation whether directly or indirectly may be made to the public in the Cayman Islands to subscribe for the Replacement Notes unless the Issuer is listed on the Cayman Islands Stock Exchange.

Australia

NOTICE TO RESIDENTS OF AUSTRALIA

No prospectus or other disclosure document (as defined in the Corporations Act 2001 of Australia ("**Corporations Act**")) in relation to the Replacement Notes has been, or will be, lodged with the Australian Securities and Investments Commission ("**ASIC**"), the Australian Securities Exchange operated by ASX Limited or any other regulatory body or agency in Australia. Accordingly:

- (a) no offers for the issue or sale of the Replacement Notes may be made or invited in Australia (including an offer or invitation which is received by a person in Australia); and
- (b) none of the final offering documents of the Replacement Notes nor any other draft, preliminary or definitive offering material, term sheet or advertisement relating to the Replacement Notes may be distributed or published in Australia, unless:

- (i) the minimum aggregate consideration payable by each offeree is at least A\$500,000 (or its equivalent in an alternate currency, and in either case, disregarding moneys lent by the offeror or its associates) or the offer otherwise does not require disclosure to investors under Parts 6D.2 or 7.9 of the Corporations Act;
- (ii) the offer does not constitute an offer to a "retail client" for the purpose of section 761G of the Corporations Act;
- (iii) such action complies with all applicable laws and regulations; and
- (iv) such action does not require any document to be lodged with ASIC.

ANY OFFER OF REPLACEMENT NOTES, INVITATION TO SUBSCRIBE FOR REPLACEMENT NOTES OR ISSUE OF REPLACEMENT NOTES IN AUSTRALIA THAT IS REGULATED BY THE CORPORATIONS ACT MUST CONSTITUTE AN EXCLUDED OFFER, EXCLUDED INVITATION, OR EXCLUDED ISSUE WITHIN THE MEANING GIVEN TO THOSE EXPRESSIONS IN THE CORPORATIONS ACT.

Austria

NOTICE TO RESIDENTS OF AUSTRIA

THIS OFFERING CIRCULAR HAS BEEN CIRCULATED IN AUSTRIA FOR THE SOLE PURPOSE OF PROVIDING INFORMATION ABOUT THE REPLACEMENT NOTES TO A LIMITED NUMBER OF SOPHISTICATED INVESTORS IN AUSTRIA. THIS OFFERING CIRCULAR IS MADE AVAILABLE ON THE CONDITION THAT IT IS SOLELY FOR THE USE OF THE RECIPIENT AS A SOPHISTICATED, POTENTIAL AND INDIVIDUALLY SELECTED INVESTOR AND MAY NOT BE PASSED ON TO ANY OTHER PERSON OR REPRODUCED IN WHOLE OR IN PART. THIS OFFERING CIRCULAR DOES NOT CONSTITUTE A PUBLIC OFFER (ÖFFENTLICHES ANGEBOT) IN AUSTRIA AND MUST NOT BE USED IN CONJUNCTION WITH A PUBLIC OFFERING IN AUSTRIA AND, THEREFORE, THE PROVISIONS OF THE INVESTMENT FUND ACT OF 1993 (INVESTMENTFONDSGESETZ 1993) DO NOT APPLY. CONSEQUENTLY, NO PUBLIC OFFERS OR PUBLIC SALES MAY BE MADE IN AUSTRIA IN RESPECT OF THE REPLACEMENT NOTES. THE REPLACEMENT NOTES ARE NOT REGISTERED IN AUSTRIA AND MAY NOT BENEFIT FROM TAX ADVANTAGES APPLICABLE TO REGISTERED SECURITIES. ALL PROSPECTIVE INVESTORS ARE URGED TO SEEK INDEPENDENT TAX ADVICE. THE REFINANCING INITIAL PURCHASER, THE COLLATERAL MANAGER AND THEIR RESPECTIVE AFFILIATES DO NOT GIVE TAX ADVICE.

ANMERKUNG FÜR EINWOHNER VON ÖSTERREICH

DIESER PROSPEKT IST IN ÖSTERREICH NUR ZU DEM ZWECK HERAUSGEGEBEN, UM EINER BESCHRÄNKTEN ANZAHL VON PROFESSIONELLEN MARKTTILNEHMERN IN ÖSTERREICH INFORMATIONEN ÜBER DIE ANGEBOTENEN WERTPAPIERE ZU GEBEN. DIESER PROSPEKT WIRD UNTER DER BEDINGUNG ZUR VERFÜGUNG GESTELLT, DASS DIESER PROSPEKT AUSSCHLIESSLICH VOM EMPFÄNGER ALS EINEM PROFESSIONELLEN UND INDIVIDUELL AUSGESUCHTEN INVESTOR VERWENDET, NICHT AN ANDERE PERSONEN WEITERGELEITET ODER TEILWEISE ODER VÖLLIG REPRODUZIERT WERDEN DARF. DIESER PROSPEKT STELLT KEIN ÖFFENTLICHES ANGEBOT IN ÖSTERREICH DAR, UND ER DARF AUCH NICHT IM ZUSAMMENHANG MIT EINEM ÖFFENTLICHEN ANGEBOT IN ÖSTERREICH VERWENDET WERDEN. DIE BESTIMMUNGEN DES INVESTMENTFONDSGESETZES 1993 FINDEN DAHER KEINE ANWENDUNG. FOLGLICH DÜRFEN IN ÖSTERREICH KEINE ÖFFENTLICHEN ANGEBOTE ODER VERKÄUFE DER ANGEBOTENEN WERTPAPIEREN GEMACHT WERDEN. DIE ANGEBOTENEN WERTPAPIERE SIND NICHT IN ÖSTERREICH ZUM ÖFFENTLICHEN ANGEBOT ZUGELASSEN UND ZIEHEN KEINEN NUTZEN AUS VORTEILHAFTEN STEUERREGELN, DIE AUF REGISTRIERTE WERTPAPIERE ANWENDBAR SIND. ALLE POTENTIELLEN INVESTOREN WERDEN DAHER DRINGEND

AUFGEFORDERT, UNABHÄNGIGE STEUERBERATUNG EINZUHOLEN. DIE ERSTKÄUFER UND DIE MIT IHNEN VERBUNDENEN UNTERNEHMEN GEBEN KEINEN STEUERLICHEN RAT.

Canada

NOTICE TO CANADIAN RESIDENTS

This Offering Circular constitutes an offer of the Replacement Notes described herein only in those Canadian jurisdictions and to those persons in Canada where and to whom they may be lawfully offered for sale, and only by persons permitted to sell such Securities. In particular, the Replacement Notes may be sold only to purchasers purchasing, or deemed to be purchasing, as principal that are accredited investors, as defined in National Instrument 45-106 *Prospectus Exemptions* or (for purchasers in Ontario) subsection 73.3(1) of the *Securities Act* (Ontario), that are permitted clients, as defined in National Instrument 31-103 *Registration Requirements, Exemptions and Ongoing Registrant Obligations*, and that are not individuals. Any resale of the Replacement Notes must be made in accordance with an exemption from, or in a transaction not subject to, the prospectus requirements of applicable Canadian securities laws.

Securities legislation in certain provinces or territories of Canada may provide a purchaser with remedies for rescission or damages if this Offering Circular (including any amendment thereto) contains a misrepresentation, *provided* that the remedies for rescission or damages are exercised by the purchaser within the time limit prescribed by the securities legislation of the purchaser's province or territory. The purchaser should refer to any applicable provisions of the securities legislation of the purchaser's province or territory for particulars of these rights or consult with a legal advisor.

Pursuant to section 3A.3 of National Instrument 33-105 *Underwriting Conflicts* ("NI 33-105"), the Refinancing Initial Purchaser is not required to comply with the disclosure requirements of NI 33-105 regarding underwriter conflicts of interest in connection with this offering.

This Offering Circular does not address the Canadian income tax consequences of the acquisition, holding or disposition of Replacement Notes. Prospective Canadian purchasers are advised to consult their own tax advisors with respect to the Canadian and other tax considerations applicable to them, and for information with respect to the eligibility of the Replacement Notes for investment by such purchaser under relevant Canadian legislation.

The directors and officers of the Issuer are likely to be located outside of Canada and, as a result, it may not be possible for purchasers to effect service of process within Canada upon the Issuer or those persons. All or a substantial portion of the assets of the Issuer and those persons are likely to be located outside of Canada and, as a result, it may not be possible to satisfy a judgment against the Issuer or those persons in Canada or to enforce a judgment obtained in Canadian courts against the Issuer or those persons outside of Canada. Each purchaser by acquiring Replacement Notes acknowledges that it has been notified that the Refinancing Initial Purchaser is not registered as a securities dealer in any province or territory of Canada, that all or substantially all of the assets of the Refinancing Initial Purchaser may be situated outside of Canada, and that there may be difficulty enforcing legal rights against the Refinancing Initial Purchaser for these reasons.

Each purchaser of Replacement Notes in Canada hereby agrees that it is the purchaser's express wish that all documents evidencing or relating in any way to the sale of the Replacement Notes be drafted in the English language only. *Chaque acheteur au Canada de valeurs mobilières reconnaît que c'est sa volonté expresse que tous les documents faisant foi ou se rapportant de quelque manière à la vente de valeurs mobilières soient rédigés uniquement en anglais.*

Denmark

NOTICE TO RESIDENTS OF DENMARK

THIS OFFERING CIRCULAR HAS NOT BEEN FILED WITH OR APPROVED BY THE DANISH SECURITIES COUNCIL OR ANY OTHER REGULATORY AUTHORITY IN THE KINGDOM OF DENMARK.

France

NOTICE TO RESIDENTS OF FRANCE

THIS OFFERING CIRCULAR HAS NOT BEEN REGISTERED BY THE FRENCH COMMISSION DES OPÉRATIONS DE BOURSE AND THE REPLACEMENT NOTES MAY NOT BE OFFERED OR SOLD, DIRECTLY OR INDIRECTLY, TO THE PUBLIC IN THE REPUBLIC OF FRANCE. THIS OFFERING CIRCULAR AND ANY OTHER OFFERING MATERIAL MAY NOT BE DISTRIBUTED TO THE PUBLIC IN THE REPUBLIC OF FRANCE. SUCH OFFERS, SALES AND DISTRIBUTIONS MAY ONLY BE MADE IN THE REPUBLIC OF FRANCE TO (I) QUALIFIED INVESTORS (INVESTISSEURS QUALIFIÉS) AND/OR (II) A RESTRICTED GROUP OF INVESTORS (CERCLE RESTREINT D'INVESTISSEURS), ALL AS DEFINED IN ARTICLE 6 OF ORDONNANCE NO 67-833 DATED 28TH SEPTEMBER, 1967 (AS AMENDED) AND DÉCRET NO.98-880 DATED 1ST OCTOBER, 1998.

INVESTORS IN FRANCE MAY ONLY PARTICIPATE IN THE ISSUE OF THE REPLACEMENT NOTES FOR THEIR OWN ACCOUNT IN ACCORDANCE WITH THE CONDITIONS SET OUT IN DÉCRET NO.98-880 DATED 1ST OCTOBER, 1998. THE REPLACEMENT NOTES MAY ONLY BE ISSUED, DIRECTLY OR INDIRECTLY, TO THE PUBLIC IN THE REPUBLIC OF FRANCE IN ACCORDANCE WITH ARTICLES 6 AND 7 OF ORDONNANCE NO 67-833 DATED 28TH SEPTEMBER, 1967 (AS AMENDED). WHERE THE ISSUE OF THE REPLACEMENT NOTES IS EFFECTED AS AN EXCEPTION TO THE RULES RELATING TO AN APPEL PUBLIC À L'ÉPARGNE IN FRANCE (PUBLIC OFFER RULES) BY WAY OF AN OFFER TO A RESTRICTED GROUP OF INVESTORS, SUCH INVESTORS MUST PROVIDE CERTIFICATION AS TO THEIR PERSONAL, PROFESSIONAL OR FAMILY RELATIONSHIP WITH A MEMBER OF THE MANAGEMENT OF THE ISSUER. PERSONS INTO WHOSE POSSESSION OFFERING MATERIAL COMES MUST INFORM THEMSELVES ABOUT AND OBSERVE SUCH RESTRICTIONS.

Germany

NOTICE REGARDING THE OFFERING IN GERMANY

THE REPLACEMENT NOTES WILL BE OFFERED OR SOLD OR PUBLICLY PROMOTED OR ADVERTISED IN GERMANY IN COMPLIANCE WITH THE PROVISIONS OF THE GERMAN SECURITIES PROSPECTUS ACT (WERTPAPIERPROSPEKTGESETZ) OR OF ANY OTHER LAWS APPLICABLE IN GERMANY GOVERNING THE ISSUE, OFFERING AND SALE OF NOTES. AS LONG AS THE REPLACEMENT NOTES HAVE A MINIMUM DENOMINATION OF AT LEAST THE EQUIVALENT OF EURO 100,000 THEY MAY BE OFFERED IN GERMANY. UPON REQUEST OF A GERMAN INVESTOR AND AS LONG AS NOT UNDULY EXPENSIVE OR BURDENSOME, THE ISSUER WILL MAKE AVAILABLE TO THE GERMAN INVESTORS AND PUBLISH IN THE ELECTRONIC EDITION OF THE FEDERAL GAZETTE (BUNDESANZEIGER) IN THE GERMAN LANGUAGE THE INFORMATION REQUIRED PURSUANT TO § 5(1) SENTENCE 1 IN CONNECTION WITH SENTENCE 2 OF THE GERMAN TAX INVESTMENT ACT (INVESTMENTSTEUERGESETZ). ALL PROSPECTIVE INVESTORS ARE URGED TO SEEK INDEPENDENT TAX ADVICE. THE REFINANCING INITIAL PURCHASER, THE COLLATERAL MANAGER AND THEIR RESPECTIVE AFFILIATES DO NOT GIVE TAX ADVICE.

HINWEIS BEZUEGLICH DES ANGEBOTS IN DEUTSCHLAND

DIE WERTPAPIERE WERDEN IM EINKLANG MIT DEN BESTIMMUNGEN DES WERTPAPIERPROSPEKTGESETZES ODER ALLER ANDEREN IN DEUTSCHLAND GELTENDEN

GESETZLICHEN BESTIMMUNGEN ÜBER DIE EMISSION, DAS ANGEBOT UND DEN VERKAUF VON WERTPAPIEREN ANGEBOTEN, VERKAUFT ODER ÖFFENTLICH BEWORBEN. SOWEIT DIE WERTPAPIERE EINE MINDESTSTÜCKELUNG MIT EINEM GEGENWERT VON EURO 50.000 HABEN, KÖNNEN SIE IN DEUTSCHLAND ANGEBOTEN WERDEN. DER EMITTENT MACHT AUF ANFRAGE UND SOLANGE DIES NICHT UNVERHÄLTNISSMÄSSIG TEUER ODER BESCHWERLICH IST DEN DEUTSCHEN ANLEGERN IN DEUTSCHER SPRACHE DIE ERFORDERLICHEN INFORMATIONEN GEMÄSS § 5 ABS. 1 SATZ 1 IN VERBINDUNG MIT SATZ 2 DES INVESTMENTSTEUERGESETZES IM ELEKTRONISCHEN BUNDESANZEIGER BEKANNT. POTENTIELLEN INVESTOREN WIRD DRINGEND EMPFOHLEN, UNABHÄNGIGE STEUERLICHE BERATUNG EINZUHOLEN. DIE ERSTKÄUFER UND DIE MIT IHNEN VERBUNDENEN UNTERNEHMEN GEBEN KEINEN STEUERLICHEN RAT.

Hong Kong

NOTICE TO RESIDENTS OF HONG KONG

THIS OFFERING CIRCULAR IS BEING DISSEMINATED IN HONG KONG BY MORGAN STANLEY ASIA LIMITED. THIS OFFERING CIRCULAR HAS NOT BEEN REGISTERED WITH THE REGISTRAR OF COMPANIES IN HONG KONG AND ITS CONTENTS HAVE NOT BEEN REVIEWED BY ANY REGULATORY AUTHORITY IN HONG KONG. ACCORDINGLY, (I) THE REPLACEMENT NOTES MAY NOT BE OFFERED, SOLD, TRANSFERRED OR DELIVERED IN HONG KONG BY MEANS OF ANY DOCUMENT OTHER THAN TO PERSONS WHO ARE "PROFESSIONAL INVESTORS" WITHIN THE MEANING OF THE SECURITIES AND FUTURES ORDINANCE (CAP. 571) OF HONG KONG AND THE SECURITIES AND FUTURES (PROFESSIONAL INVESTOR) RULES MADE THEREUNDER OR IN OTHER CIRCUMSTANCES WHICH DO NOT RESULT IN THE DOCUMENT BEING A "PROSPECTUS" WITHIN THE MEANING OF THE COMPANIES ORDINANCE (CAP. 32) OF HONG KONG OR WHICH DO NOT CONSTITUTE AN OFFER TO THE PUBLIC WITHIN THE MEANING OF THE COMPANIES ORDINANCE; AND (II) NO PERSON MAY ISSUE ANY INVITATION, ADVERTISEMENT OR OTHER DOCUMENT RELATING TO THE REPLACEMENT NOTES WHETHER IN HONG KONG OR ELSEWHERE, WHICH IS DIRECTED AT, OR THE CONTENTS OF WHICH ARE LIKELY TO BE ACCESSED OR READ BY, THE PUBLIC IN HONG KONG (EXCEPT IF PERMITTED TO DO SO UNDER THE APPLICABLE SECURITIES LAW OF HONG KONG) OTHER THAN WITH RESPECT TO THE REPLACEMENT NOTES WHICH ARE OR ARE INTENDED TO BE DISPOSED OF ONLY TO PERSONS OUTSIDE HONG KONG OR ONLY TO "PROFESSIONAL INVESTORS" WITHIN THE MEANING OF THE SECURITIES AND FUTURES ORDINANCE AND THE SECURITIES AND FUTURES (PROFESSIONAL INVESTOR) RULES MADE THEREUNDER.

India

NOTICE TO RESIDENTS OF INDIA

THIS OFFERING CIRCULAR HAS NOT BEEN AND WILL NOT BE REGISTERED AS A PROSPECTUS WITH THE REGISTRAR OF COMPANIES IN INDIA OR WITH THE SECURITIES AND EXCHANGE BOARD OF INDIA. THIS OFFERING CIRCULAR OR ANY OTHER MATERIAL RELATING TO THESE REPLACEMENT NOTES IS FOR INFORMATION PURPOSES ONLY AND MAY NOT BE CIRCULATED OR DISTRIBUTED, DIRECTLY OR INDIRECTLY, TO THE PUBLIC OR ANY MEMBERS OF THE PUBLIC IN INDIA AND IN ANY EVENT TO NOT MORE THAN 50 PERSONS IN INDIA. FURTHER, PERSONS INTO WHOSE POSSESSION THIS OFFERING CIRCULAR COMES ARE REQUIRED TO INFORM THEMSELVES ABOUT AND TO OBSERVE ANY SUCH RESTRICTIONS. EACH PROSPECTIVE INVESTOR IS ADVISED TO CONSULT ITS ADVISORS ABOUT THE PARTICULAR CONSEQUENCES TO IT OF AN INVESTMENT IN THESE REPLACEMENT NOTES. EACH PROSPECTIVE INVESTOR IS ALSO ADVISED THAT ANY INVESTMENT IN THESE REPLACEMENT NOTES BY IT IS SUBJECT TO THE REGULATIONS PRESCRIBED BY THE RESERVE BANK OF INDIA AND THE FOREIGN EXCHANGE MANAGEMENT ACT AND ANY REGULATIONS FRAMED THEREUNDER.

Israel

NOTICE TO RESIDENTS OF ISRAEL

THE REFINANCING INITIAL PURCHASER HAS REPRESENTED AND AGREED WITH THE CO-ISSUERS THAT (A) THIS OFFER OF REPLACEMENT NOTES IS INTENDED SOLELY FOR INSTITUTIONAL INVESTORS, AS LISTED IN THE FIRST SUPPLEMENT OF THE ISRAELI SECURITIES LAW, 1968; (B) NO PROSPECTUS HAS BEEN PREPARED OR FILED NOR WILL BE PREPARED OR FILED IN ISRAEL RELATING TO THE REPLACEMENT NOTES OFFERED HEREUNDER; AND (C) THEY WILL ONLY SELL THE REPLACEMENT NOTES TO AN ISRAELI INVESTOR WHO HAS REPRESENTED TO THE APPLICABLE REFINANCING INITIAL PURCHASER THAT (I) IT QUALIFIES AS AN INVESTOR LISTED IN THE FIRST SUPPLEMENT OF THE ISRAELI SECURITIES LAW, 1968; AND (II) IT IS PURCHASING THE REPLACEMENT NOTES FOR ITS OWN ACCOUNT AND NOT FOR DISTRIBUTION OR RESALE.

THE REPLACEMENT NOTES CANNOT BE RESOLD IN ISRAEL UNLESS AN EXEMPTION FROM THE ISRAELI PROSPECTUS REQUIREMENTS IS AVAILABLE.

Italy

NOTICE TO RESIDENTS OF ITALY

THE SALE OF THE REPLACEMENT NOTES HAS NOT BEEN CLEARED BY CONSOB (THE ITALIAN SECURITIES EXCHANGE COMMISSION) AND THE BANK OF ITALY PURSUANT TO ITALIAN SECURITIES LEGISLATION AND, ACCORDINGLY, NO REPLACEMENT NOTES MAY BE OFFERED, SOLD OR DELIVERED, NOR MAY COPIES OF THE OFFERING CIRCULAR OR OF ANY OTHER DOCUMENT RELATING TO THE REPLACEMENT NOTES BE DISTRIBUTED IN THE REPUBLIC OF ITALY, EXCEPT:

- (A) TO PROFESSIONAL INVESTORS ("**INVESTITORI QUALIFICATI**"), AS DEFINED IN ARTICLE 100, PARAGRAPH 1(A) OF LEGISLATIVE DECREE NO. 58, 24 FEBRUARY 1998 (THE "**FINANCIAL SERVICES ACT**"); AND ARTICLE 34-TER, PARAGRAPH 1(B) OF CONSOB REGULATION 11971, 14 MAY 1999 (THE "**ISSUERS REGULATION**"); OR
- (B) IN CIRCUMSTANCES WHICH ARE EXEMPTED FROM THE RULES ON SOLICITATION OF INVESTMENTS PURSUANT TO ARTICLE 100 OF LEGISLATIVE DECREE NO. 58 OF 24 FEBRUARY 1998 (THE "**FINANCIAL SERVICES ACT**") AND ARTICLE 33, FIRST PARAGRAPH, OF CONSOB REGULATION NO. 11971 OF 14 MAY 1999, AS AMENDED.

ANY OFFER, SALE OR DELIVERY OF THE REPLACEMENT NOTES OR DISTRIBUTION OF COPIES OF THE OFFERING CIRCULAR OR ANY OTHER DOCUMENT RELATING TO THE REPLACEMENT NOTES IN THE REPUBLIC OF ITALY UNDER (A) OR (B) ABOVE MUST BE:

- (I) MADE BY AN INVESTMENT FIRM, BANK OR FINANCIAL INTERMEDIARY PERMITTED TO CONDUCT SUCH ACTIVITIES IN THE REPUBLIC OF ITALY IN ACCORDANCE WITH THE FINANCIAL SERVICES ACT AND LEGISLATIVE DECREE NO. 385 OF 1 SEPTEMBER, 1993 (THE "**BANKING ACT**") AND CONSOB REGULATION NO. 11522, 1 JULY 1998, AS AMENDED;
- (II) IN COMPLIANCE WITH ARTICLE 129 OF THE BANKING ACT AND THE IMPLEMENTING GUIDELINES OF THE BANK OF ITALY PURSUANT TO WHICH THE ISSUE OR THE OFFER OF NOTES IN THE REPUBLIC OF ITALY MAY NEED TO BE PRECEDED AND FOLLOWED BY AN APPROPRIATE NOTICE TO BE FILED WITH THE BANK OF ITALY DEPENDING, *INTER ALIA*, ON THE AGGREGATE VALUE OF THE NOTES ISSUED OR OFFERED IN THE REPUBLIC OF ITALY AND THEIR CHARACTERISTICS; AND

- (III) IN ACCORDANCE WITH ANY OTHER APPLICABLE LAWS AND REGULATIONS, INCLUDING THE RULES APPLICABLE TO DISTRIBUTION OF UNITS OF INVESTMENT FUNDS (IF APPLICABLE).

FOR THE PURPOSES OF THIS PROVISION, THE EXPRESSION "OFFER OF NOTES TO THE PUBLIC" IN ITALY MEANS THE COMMUNICATION IN ANY FORM AND BY ANY MEANS OF SUFFICIENT INFORMATION ON THE TERMS OF THE OFFER AND THE REPLACEMENT NOTES TO BE OFFERED SO AS TO ENABLE AN INVESTOR TO DECIDE TO PURCHASE OR SUBSCRIBE TO THE REPLACEMENT NOTES, INCLUDING THE PLACEMENT THROUGH AUTHORIZED INTERMEDIARIES.

ANY INVESTOR PURCHASING THE REPLACEMENT NOTES IS SOLELY RESPONSIBLE FOR ENSURING THAT ANY OFFER OR RESALE OF THE REPLACEMENT NOTES BY SUCH INVESTOR OCCURS IN COMPLIANCE WITH APPLICABLE ITALIAN LAWS AND REGULATIONS. THE REPLACEMENT NOTES AND THE INFORMATION CONTAINED IN THIS OFFERING CIRCULAR ARE INTENDED ONLY FOR THE USE OF ITS RECIPIENT. NO PERSON RESIDENT OR LOCATED IN ITALY OTHER THAN THE ORIGINAL RECIPIENTS OF THIS OFFERING CIRCULAR MAY RELY ON IT OR ITS CONTENT.

Japan

NOTICE TO RESIDENTS OF JAPAN

THE REPLACEMENT NOTES HAVE NOT BEEN AND WILL NOT BE REGISTERED UNDER THE FINANCIAL INSTRUMENTS AND EXCHANGE ACT OF JAPAN (LAW NO. 25 OF 1948, AS AMENDED (THE "**FIEL**")) AND EACH OF THE REFINANCING INITIAL PURCHASER AND THE CO-ISSUERS HAS AGREED THAT IT WILL NOT OFFER OR SELL ANY OF THE REPLACEMENT NOTES, DIRECTLY OR INDIRECTLY, IN JAPAN OR TO, OR FOR THE BENEFIT OF, ANY RESIDENT OF JAPAN (WHICH TERM AS USED HEREIN MEANS ANY PERSON RESIDENT IN JAPAN, INCLUDING ANY CORPORATION OR OTHER ENTITY ORGANIZED UNDER THE LAWS OF JAPAN) OR TO OTHERS FOR REOFFERING OR RESALE, DIRECTLY OR INDIRECTLY, IN JAPAN OR TO A RESIDENT OF JAPAN, EXCEPT PURSUANT TO AN EXEMPTION FROM THE REGISTRATION REQUIREMENTS OF, AND OTHERWISE IN COMPLIANCE WITH, THE FIEL AND ANY OTHER APPLICABLE LAWS, REGULATIONS AND MINISTERIAL GUIDELINES AND REGULATIONS OF JAPAN.

Jersey

NOTICE TO RESIDENTS OF JERSEY

THE REPLACEMENT NOTES MAY NOT BE OFFERED TO, SOLD TO OR PURCHASED OR HELD BY PERSONS (OTHER THAN FINANCIAL INSTITUTIONS) RESIDENT FOR INCOME TAX PURPOSES IN JERSEY.

THE REPLACEMENT NOTES MAY ONLY BE ISSUED OR ALLOTTED EXCLUSIVELY TO:

- (I) A PERSON WHOSE ORDINARY ACTIVITIES INVOLVE HIM IN ACQUIRING, HOLDING, MANAGING OR DISPOSING OF INVESTMENTS (AS PRINCIPAL OR AGENT) FOR THE PURPOSES OF HIS BUSINESS OR WHO IT IS REASONABLE TO EXPECT WILL ACQUIRE, HOLD, ARRANGE OR DISPOSE OF INVESTMENTS (AS PRINCIPAL OR AGENT) FOR THE PURPOSES OF HIS BUSINESS; OR
- (II) A PERSON WHO HAS RECEIVED AND ACKNOWLEDGED A WARNING TO THE EFFECT THAT (A) THE REPLACEMENT NOTES ARE ONLY SUITABLE FOR ACQUISITION BY A PERSON WHO (I) HAS A SIGNIFICANTLY SUBSTANTIAL ASSET BASE SUCH AS WOULD ENABLE HIM TO SUSTAIN ANY LOSS THAT MIGHT BE INCURRED AS A RESULT OF ACQUIRING THE REPLACEMENT NOTES; AND (II) IS SUFFICIENTLY FINANCIALLY SOPHISTICATED TO BE REASONABLY EXPECTED TO KNOW THE RISKS INVOLVED IN ACQUIRING THE REPLACEMENT NOTES AND (B) NEITHER THE ISSUE OF THE REPLACEMENT NOTES NOR

THE ACTIVITIES OF ANY FUNCTIONARY WITH REGARD TO THE ISSUE OF THE REPLACEMENT NOTES ARE SUBJECT TO ALL THE PROVISIONS OF THE FINANCIAL SERVICES (JERSEY) LAW 1998.

EACH PERSON WHO ACQUIRES REPLACEMENT NOTES WILL BE DEEMED, BY SUCH ACQUISITION, TO HAVE REPRESENTED THAT HE OR IT IS ONE OF THE FOREGOING PERSONS.

South Korea

NOTICE TO RESIDENTS OF KOREA

THE REPLACEMENT NOTES MAY NOT BE OFFERED, SOLD AND DELIVERED DIRECTLY OR INDIRECTLY, OR OFFERED OR SOLD TO ANY PERSON FOR REOFFERING OR RESALE, DIRECTLY OR INDIRECTLY, IN KOREA OR TO ANY RESIDENT OF KOREA EXCEPT PURSUANT TO THE APPLICABLE LAWS AND REGULATIONS OF KOREA, INCLUDING THE KOREA SECURITIES AND EXCHANGE ACT AND THE FOREIGN EXCHANGE TRANSACTION LAW AND THE DECREES AND REGULATIONS THEREUNDER. THE REPLACEMENT NOTES HAVE NOT BEEN REGISTERED WITH THE FINANCIAL SERVICES COMMISSION OF KOREA FOR PUBLIC OFFERING IN KOREA. FURTHERMORE, THE REPLACEMENT NOTES MAY NOT BE RESOLD TO KOREAN RESIDENTS UNLESS THE PURCHASER OF THE REPLACEMENT NOTES COMPLIES WITH ALL APPLICABLE REGULATORY REQUIREMENTS (INCLUDING BUT NOT LIMITED TO GOVERNMENT APPROVAL REQUIREMENTS UNDER THE FOREIGN EXCHANGE TRANSACTION LAW AND ITS SUBORDINATE DECREES AND REGULATIONS) IN CONNECTION WITH THE PURCHASE OF THE REPLACEMENT NOTES.

The Grand Duchy of Luxembourg

NOTICE TO RESIDENTS OF THE GRAND DUCHY OF LUXEMBOURG

THE REPLACEMENT NOTES MAY NOT BE OFFERED TO THE PUBLIC IN LUXEMBOURG, EXCEPT THAT THEY MAY BE OFFERED IN LUXEMBOURG IN THE FOLLOWING CIRCUMSTANCES:

- (A) IN THE PERIOD BEGINNING ON THE DATE OF PUBLICATION OF A PROSPECTUS IN RELATION TO THOSE REPLACEMENT NOTES WHICH HAVE BEEN APPROVED BY THE *COMMISSION DE SURVEILLANCE DU SECTEUR FINANCIER* (CSSF) IN LUXEMBOURG OR, WHERE APPROPRIATE, APPROVED IN ANOTHER RELEVANT EUROPEAN UNION MEMBER STATE AND NOTIFIED TO THE CSSF, ALL IN ACCORDANCE WITH THE PROSPECTUS DIRECTIVE AND ENDING ON THE DATE WHICH IS 12 MONTHS AFTER THE DATE OF SUCH PUBLICATION;
- (B) AT ANY TIME TO LEGAL ENTITIES WHICH ARE AUTHORIZED OR REGULATED TO OPERATE IN THE FINANCIAL MARKETS OR, IF NOT SO AUTHORISED OR REGULATED, WHOSE CORPORATE PURPOSE IS SOLELY TO INVEST IN SECURITIES;
- (C) AT ANY TIME TO ANY LEGAL ENTITY WHICH HAS TWO OR MORE OF (1) AN AVERAGE OF AT LEAST 250 EMPLOYEES DURING THE LAST FINANCIAL YEAR; (2) A TOTAL BALANCE SHEET OF MORE THAN €43,000,000 AND (3) AN ANNUAL NET TURNOVER OF MORE THAN €50,000,000, AS SHOWN IN ITS LAST ANNUAL OR CONSOLIDATED ACCOUNTS; OR
- (D) AT ANY TIME IN ANY OTHER CIRCUMSTANCES WHICH DO NOT REQUIRE THE PUBLICATION BY THE CO-ISSUERS OF A PROSPECTUS PURSUANT TO ARTICLE 3 OF THE PROSPECTUS DIRECTIVE.

FOR THE PURPOSES OF THIS PROVISION, THE EXPRESSION AN "OFFER OF NOTES TO THE PUBLIC" IN RELATION TO ANY REPLACEMENT NOTES IN LUXEMBOURG MEANS THE COMMUNICATION IN ANY FORM AND BY ANY MEANS OF SUFFICIENT INFORMATION ON THE TERMS OF THE OFFER AND THE REPLACEMENT NOTES TO BE OFFERED SO AS TO ENABLE AN INVESTOR TO DECIDE TO PURCHASE THE REPLACEMENT NOTES, AS DEFINED IN THE LAW OF 10 JULY 2005 ON PROSPECTUSES FOR SECURITIES AND IMPLEMENTING DIRECTIVE 2003/71/EC OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL OF 4 NOVEMBER 2003 ON THE PROSPECTUS TO BE PUBLISHED WHEN SECURITIES ARE OFFERED TO THE PUBLIC OR ADMITTED TO TRADING (THE "PROSPECTUS DIRECTIVE"), OR ANY VARIATION THEREOF OR AMENDMENT THERETO.

The Netherlands

NOTICE TO RESIDENTS OF THE NETHERLANDS

THE REPLACEMENT NOTES MAY BE OFFERED, SOLD, TRANSFERRED OR DELIVERED IN OR FROM THE NETHERLANDS AS PART OF THEIR INITIAL DISTRIBUTION OR AT ANY TIME THEREAFTER, DIRECTLY OR INDIRECTLY, EXCLUSIVELY TO INDIVIDUALS OR ENTITIES, WHO OR WHICH TRADE OR INVEST IN NOTES IN THE CONDUCT OF A PROFESSION OR A BUSINESS WITHIN THE MEANING OF ARTICLE 1 OF THE REGULATION OF 9 OCTOBER 1990 ISSUED PURSUANT TO ARTICLE 14 OF THE ACT ON THE SUPERVISION OF INVESTMENT INSTITUTIONS (WET TOEZICHT BELEGGINSTELLINGEN), WHICH INCLUDES BANKS, PENSION FUNDS, INSURANCE COMPANIES, SECURITIES FIRMS, INVESTMENT INSTITUTIONS, CENTRAL GOVERNMENTS, LARGE INTERNATIONAL AND SUPRANATIONAL INSTITUTIONS AND OTHER COMPARABLE ENTITIES, INCLUDING TREASURIES AND FINANCE COMPANIES OF LARGE ENTERPRISES, WHICH TRADE OR INVEST IN NOTES IN THE CONDUCT OF A PROFESSION OR A BUSINESS.

New Zealand

NOTICE TO RESIDENTS OF NEW ZEALAND

THE REFINANCING INITIAL PURCHASER HAS REPRESENTED AND AGREED WITH THE CO-ISSUERS THAT THE REPLACEMENT NOTES MAY NOT BE OFFERED, SOLD OR DELIVERED, DIRECTLY OR INDIRECTLY NOR MAY ANY OFFERING CIRCULAR, ANY PRICING SUPPLEMENT OR ADVERTISEMENT IN RELATION TO ANY OFFER OF REPLACEMENT NOTES BE DISTRIBUTED IN NEW ZEALAND, OTHER THAN:

- (A) TO PERSONS WHOSE PRINCIPAL BUSINESS IS THE INVESTMENT OF MONEY OR WHO, IN THE COURSE OF AND FOR THE PURPOSES OF THEIR BUSINESS, HABITUALLY INVEST MONEY, OR WHO IN ALL THE CIRCUMSTANCES CAN PROPERLY BE REGARDED AS HAVING BEEN SELECTED OTHER THAN AS MEMBERS OF THE PUBLIC; OR
- (B) IN OTHER CIRCUMSTANCES WHERE THERE IS NO CONTRAVENTION OF THE SECURITIES ACT 1978 OF NEW ZEALAND.

Portugal

NOTICE TO RESIDENTS OF PORTUGAL

THE REFINANCING INITIAL PURCHASER HAS REPRESENTED AND AGREED WITH THE CO-ISSUERS THAT: (I) IT HAS NOT ADVERTISED, OFFERED OR SOLD AND WILL NOT, DIRECTLY OR INDIRECTLY, ADVERTISE, OFFER OR SELL THE REPLACEMENT NOTES IN CIRCUMSTANCES WHICH COULD QUALIFY AS A PUBLIC OFFER OF SECURITIES PURSUANT TO THE PORTUGUESE SECURITIES CODE (CÓDIGO DOS VALORES MOBILIÁRIOS, THE "CVM") WHICH WOULD REQUIRE THE PUBLICATION BY THE ISSUER OF A PROSPECTUS UNDER THE PROSPECTUS DIRECTIVE OR IN CIRCUMSTANCES WHICH WOULD QUALIFY AS AN ISSUE OR PUBLIC PLACEMENT OF SECURITIES

IN THE PORTUGUESE MARKET; (II) IT HAS NOT DISTRIBUTED OR CAUSED TO BE DISTRIBUTED TO THE PUBLIC IN THE REPUBLIC OF PORTUGAL THE OFFERING CIRCULAR OR ANY OTHER OFFERING MATERIAL RELATING TO THE SECURITIES; (III) ALL APPLICABLE PROVISIONS OF THE CVM, ANY APPLICABLE COMISSÃO DO MERCADO DE VALORES MOBILIÁRIOS (PORTUGUESE SECURITIES MARKET COMMISSION, THE "CMVM") REGULATIONS AND ALL APPLICABLE PROVISIONS OF THE DIRECTIVE 2003/71/EC OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL OF 4 NOVEMBER 2003/PROSPECTUS DIRECTIVE HAVE BEEN COMPLIED WITH REGARDING THE SECURITIES, IN ANY MATTERS INVOLVING THE REPUBLIC OF PORTUGAL.

Ireland

NOTICE TO RESIDENTS OF THE REPUBLIC OF IRELAND

THE REFINANCING INITIAL PURCHASER REPRESENTS, WARRANTS AND AGREES THAT:

- (I) IT WILL NOT UNDERWRITE THE ISSUE OF, OR PLACE, THE REPLACEMENT NOTES OTHERWISE THAN IN CONFORMITY WITH THE PROVISIONS OF THE EUROPEAN COMMUNITIES (MARKETS IN FINANCIAL INSTRUMENTS) REGULATIONS 2007 (NO'S 1 TO 3), AS AMENDED, INCLUDING, WITHOUT LIMITATION, PARTS 6, 7, AND 12 THEREOF AND ANY CODES OF CONDUCT ISSUED IN CONNECTION THEREWITH, AND THE PROVISIONS OF THE INVESTOR COMPENSATION ACT 1998 AND THE INVESTMENT INTERMEDIARIES ACT 1995, AS AMENDED, AND THEY WILL CONDUCT THEMSELVES IN ACCORDANCE WITH ANY CODES AND RULES OF CONDUCT, CONDITIONS, REQUIREMENTS AND ANY OTHER ENACTMENT, IMPOSED OR APPROVED BY THE CENTRAL BANK WITH RESPECT TO ANYTHING DONE BY THEM IN RELATION TO THE REPLACEMENT NOTES;
- (II) IT WILL NOT UNDERWRITE THE ISSUE OF, OR PLACE, THE REPLACEMENT NOTES OTHERWISE THAN IN CONFORMITY WITH THE PROVISIONS OF THE CENTRAL BANK ACTS 1942-2015, AS AMENDED, AND ANY CODES OF CONDUCT RULES MADE UNDER SECTION 117(1) OF THE CENTRAL BANK ACT 1989 AND ANY REGULATIONS ISSUED PURSUANT TO PART 8 OF THE CENTRAL BANK (SUPERVISION AND ENFORCEMENT) ACT 2013, AS AMENDED;
- (III) IT WILL NOT UNDERWRITE THE ISSUE OF, OR PLACE, OR DO ANYTHING IN RESPECT OF THE REPLACEMENT NOTES OTHERWISE THAN IN CONFORMITY WITH THE PROVISIONS OF THE PROSPECTUS (DIRECTIVE 2003/71/EC) REGULATIONS 2005, AS AMENDED, AND ANY RULES ISSUED UNDER SECTION 1363 OF THE COMPANIES ACT 2014 BY THE CENTRAL BANK;
- (IV) IT WILL NOT UNDERWRITE THE ISSUE OF, OR PLACE, OR DO ANYTHING IN RESPECT OF THE REPLACEMENT NOTES OTHERWISE THAN IN COMPLIANCE WITH THE PROVISIONS OF (A) THE MARKET ABUSE REGULATION (REGULATION EU 596/2014); (B) THE MARKET ABUSE DIRECTIVE ON CRIMINAL SANCTIONS FOR MARKET ABUSE (DIRECTIVE 2014/57/EU); (C) THE EUROPEAN UNION (MARKET ABUSE) REGULATIONS 2016 (S.I. NO. 349 OF 2016); AND (D) ANY RULES ISSUED BY THE CENTRAL BANK PURSUANT THERETO OR UNDER SECTION 1370 OF THE COMPANIES ACT 2014; AND
- (V) TO THE EXTENT APPLICABLE IT HAS COMPLIED WITH, AND IT WILL NOT UNDERWRITE THE ISSUE OF, OR PLACE, OR DO ANYTHING IN RESPECT OF THE REPLACEMENT NOTES OTHERWISE THAN IN COMPLIANCE WITH THE PROVISIONS OF COMPANIES ACT 2014.

Singapore

NOTICE TO RESIDENTS OF SINGAPORE

THIS OFFERING CIRCULAR IS BEING DISSEMINATED IN SINGAPORE BY MORGAN STANLEY ASIA (SINGAPORE) PLC. AND HAS NOT BEEN REGISTERED AS A PROSPECTUS WITH THE MONETARY AUTHORITY OF SINGAPORE. ACCORDINGLY, THIS OFFERING CIRCULAR AND ANY OTHER DOCUMENT OR MATERIAL IN CONNECTION WITH THE OFFER OR SALE, OR INVITATION FOR SUBSCRIPTION OR PURCHASE, OF THE REPLACEMENT NOTES MAY NOT BE CIRCULATED OR DISTRIBUTED, NOR MAY THE REPLACEMENT NOTES BE OFFERED OR SOLD, OR BE MADE THE SUBJECT OF AN INVITATION FOR SUBSCRIPTION OR PURCHASE, WHETHER DIRECTLY OR INDIRECTLY, TO PERSONS IN SINGAPORE OTHER THAN (I) TO AN INSTITUTIONAL INVESTOR UNDER SECTION 274 OF THE SECURITIES AND FUTURES ACT, CHAPTER 289 OF SINGAPORE (THE "SFA"), (II) TO A RELEVANT PERSON, OR ANY PERSON PURSUANT TO SECTION 275(1A), AND IN ACCORDANCE WITH THE CONDITIONS, SPECIFIED IN SECTION 275 OF THE SFA OR (III) OTHERWISE PURSUANT TO, AND IN ACCORDANCE WITH THE CONDITIONS OF, ANY OTHER APPLICABLE PROVISION OF THE SFA. THE REPLACEMENT NOTES ARE OFFERED THROUGH MORGAN STANLEY ASIA (SINGAPORE) PLC, AN ENTITY REGULATED BY THE MONETARY AUTHORITY OF SINGAPORE.

Sweden

NOTICE TO RESIDENTS OF SWEDEN

THE REFINANCING INITIAL PURCHASER HAS REPRESENTED AND AGREED WITH THE CO-ISSUERS THAT IT WILL NOT, DIRECTLY OR INDIRECTLY, OFFER FOR SUBSCRIPTION OR PURCHASE OR ISSUE INVITATIONS TO SUBSCRIBE FOR OR BUY OR SELL REPLACEMENT NOTES OR DISTRIBUTE ANY DRAFT OR DEFINITIVE DOCUMENT IN RELATION TO ANY SUCH OFFER, INVITATION OR SALE IN SWEDEN EXCEPT IN COMPLIANCE WITH THE LAWS OF SWEDEN.

Switzerland

NOTICE TO RESIDENTS OF SWITZERLAND

THE REFINANCING INITIAL PURCHASER HAS REPRESENTED AND AGREED WITH THE CO-ISSUERS THAT:

- (A) THE REPLACEMENT NOTES MAY NOT AND WILL NOT BE PUBLICLY OFFERED, DISTRIBUTED OR REDISTRIBUTED IN THE SWISS CONFEDERATION ("SWITZERLAND"), AND NEITHER THIS OFFERING CIRCULAR NOR ANY OTHER SOLICITATION FOR INVESTMENTS IN THE REPLACEMENT NOTES MAY BE COMMUNICATED OR DISTRIBUTED IN SWITZERLAND IN ANY WAY THAT COULD CONSTITUTE A PUBLIC OFFERING WITHIN THE MEANING OF ARTICLES 1156 OR 652A OF THE SWISS CODE OF OBLIGATIONS.
- (B) NO APPLICATION FOR A LISTING OF THE REPLACEMENT NOTES WILL BE MADE ON ANY SWISS STOCK EXCHANGE OR OTHER SWISS REGULATED MARKET, AND THE OFFERING CIRCULAR WILL NOT COMPLY WITH THE INFORMATION REQUIRED UNDER THE RELEVANT LISTING RULES.

Taiwan

NOTICE TO RESIDENTS OF TAIWAN

THE REPLACEMENT NOTES (AS DESCRIBED IN THIS OFFERING CIRCULAR) SHALL NOT BE OFFERED OR SOLD IN THE REPUBLIC OF CHINA BUT MAY BE MADE AVAILABLE FOR PURCHASE BY INVESTORS RESIDENT IN THE REPUBLIC OF CHINA FROM OUTSIDE THE REPUBLIC OF CHINA.

STABILIZATION

IN CONNECTION WITH THE ISSUE OF THE REPLACEMENT NOTES, THE REFINANCING INITIAL PURCHASER (OR PERSONS ACTING ON BEHALF OF THE REFINANCING INITIAL PURCHASER) MAY OVER-ALLOT THE REPLACEMENT NOTES OR EFFECT TRANSACTIONS WITH A VIEW TO SUPPORTING THE MARKET PRICE OF THE REPLACEMENT NOTES AT A LEVEL HIGHER THAN THAT WHICH MIGHT OTHERWISE PREVAIL. HOWEVER, THERE IS NO ASSURANCE THAT THE REFINANCING INITIAL PURCHASER (OR PERSONS ACTING ON BEHALF OF THE REFINANCING INITIAL PURCHASER) WILL UNDERTAKE STABILIZATION ACTION. ANY STABILIZATION ACTION MAY BEGIN ON OR AFTER THE DATE ON WHICH ADEQUATE DISCLOSURE OF THE FINAL TERMS OF THE OFFER OF THE REPLACEMENT NOTES IS MADE AND, IF BEGUN, MAY BE ENDED AT ANY TIME, BUT IT MUST END NO LATER THAN 30 DAYS AFTER THE ISSUE DATE OF THE REPLACEMENT NOTES.

IMPORTANT NOTICE REGARDING THE REPLACEMENT NOTES

THE REPLACEMENT NOTES REFERRED TO IN THIS OFFERING CIRCULAR, AND THE ASSETS BACKING THEM, ARE SUBJECT TO MODIFICATION OR REVISION (INCLUDING THE POSSIBILITY THAT ONE OR MORE CLASSES OF THE REPLACEMENT NOTES MAY BE ELIMINATED AT ANY TIME PRIOR TO THE ISSUANCE OF THE REPLACEMENT NOTES OR AVAILABILITY OF A FINAL OFFERING CIRCULAR) AND ARE OFFERED ON A "WHEN, AS AND IF ISSUED" BASIS.

EACH INVESTOR ACKNOWLEDGES THAT, WHEN IT IS CONSIDERING THE PURCHASE OF THE REPLACEMENT NOTES, A CONTRACT OF SALE WILL COME INTO BEING NO SOONER THAN THE DATE ON WHICH THE RELEVANT CLASS OF REPLACEMENT NOTES HAVE BEEN PRICED AND THE REFINANCING INITIAL PURCHASER HAS CONFIRMED THE ALLOCATION OF SUCH REPLACEMENT NOTES TO BE MADE TO IT. ANY "INDICATIONS OF INTEREST" EXPRESSED BY AN INVESTOR, AND ANY "SOFT CIRCLES" GENERATED BY THE REFINANCING INITIAL PURCHASER, WILL NOT CREATE BINDING CONTRACTUAL OBLIGATIONS FOR ANY INVESTOR, THE ISSUER OR THE REFINANCING INITIAL PURCHASER.

AS A RESULT OF THE FOREGOING, AN INVESTOR MAY COMMIT TO PURCHASE ONE OR MORE CLASSES OF THE REPLACEMENT NOTES THAT HAVE CHARACTERISTICS THAT MAY CHANGE, AND EACH INVESTOR IS ADVISED THAT ALL OR A PORTION OF THE SECURITIES MAY NOT BE ISSUED WITH THE CHARACTERISTICS DESCRIBED IN THIS OFFERING CIRCULAR. THE REFINANCING INITIAL PURCHASER'S OBLIGATION TO SELL SUCH REPLACEMENT NOTES TO ANY INVESTOR IS CONDITIONED ON THE REPLACEMENT NOTES HAVING THE CHARACTERISTICS DESCRIBED IN THIS OFFERING CIRCULAR. IF THE REFINANCING INITIAL PURCHASER DETERMINES THAT SUCH CONDITION IS NOT SATISFIED IN ANY MATERIAL RESPECT, EACH INVESTOR WILL BE NOTIFIED, AND NONE OF THE CO-ISSUERS OR THE REFINANCING INITIAL PURCHASER WILL HAVE ANY OBLIGATION TO DELIVER ANY PORTION OF THE REPLACEMENT NOTES WHICH AN INVESTOR HAS COMMITTED TO PURCHASE, AND THERE WILL BE NO LIABILITY AMONG THE ISSUER, THE CO-ISSUER, THEIR RESPECTIVE AFFILIATES, THE REFINANCING INITIAL PURCHASER AND ANY INVESTOR AS A CONSEQUENCE OF SUCH NON-DELIVERY.

EACH RECIPIENT OF THIS OFFERING CIRCULAR FROM THE REFINANCING INITIAL PURCHASER HAS REQUESTED THAT THE REFINANCING INITIAL PURCHASER PROVIDE TO IT INFORMATION IN CONNECTION WITH ITS CONSIDERATION OF THE PURCHASE OF CERTAIN REPLACEMENT NOTES. THIS OFFERING CIRCULAR IS BEING PROVIDED TO INVESTORS FOR INFORMATIVE PURPOSES ONLY IN RESPONSE TO A SPECIFIC REQUEST. THE REFINANCING INITIAL PURCHASER MAY FROM TIME TO TIME PERFORM INVESTMENT BANKING SERVICES FOR, OR SOLICIT INVESTMENT BANKING BUSINESS FROM, ANY PERSON OR COMPANY NAMED IN THIS OFFERING CIRCULAR OR ANY AFFILIATE THEREOF. THE REFINANCING INITIAL PURCHASER AND/OR ITS EMPLOYEES OR AFFILIATES MAY FROM TIME TO TIME HAVE A LONG OR SHORT POSITION IN ANY CONTRACT OR SECURITIES DISCUSSED IN THIS OFFERING CIRCULAR.

This Offering Circular has been prepared by the Co-Issuers solely for use in connection with the offering (the "**Offering**") described in this Offering Circular. The Co-Issuers accept responsibility for all of the information contained in this Offering Circular. In addition, the Collateral Manager accepts responsibility for the information contained under the headings "Risk Factors—Relating to the Replacement Notes—Past performance of the Collateral Manager not indicative", "Risk factors—Relating to the Replacement Notes—The Issuer will depend on the managerial expertise available to the Collateral Manager, its affiliates and its key personnel", "Risk Factors—Relating to the Replacement Notes—The Collateral Manager has limited operating history with United States cash-flow collateralized loan obligation funds", "Risk Factors—Relating to Certain Conflicts of Interest—The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors" and "The Collateral Manager" (such information, collectively, the "**Current Collateral Manager Information**"). The Current Collateral Manager Information supersedes the corresponding Original Collateral Manager Information. To the best of the knowledge and belief of the Co-Issuers (who have taken reasonable care to ensure that such is the case), the information contained in this Offering Circular is in accordance with the facts and does not omit anything likely to affect the import of such information as of the date hereof. To the best of the knowledge and belief of the Collateral Manager (who has taken reasonable care to ensure that such is the case), the Current Collateral Manager Information is in accordance with the facts and does not omit anything likely to affect the import of such information as of the date hereof. The Bank of New York Mellon Trust Company, National Association, in each of its capacities (including as Trustee, Paying Agent and Collateral Administrator) has not participated in the preparation of this Offering Circular and assumes no responsibility for its content, including, for the avoidance of doubt, any Monthly Report, Distribution Reports or any other collateral information related to or referred to herein.

NO PERSON IS AUTHORIZED IN CONNECTION WITH ANY OFFERING MADE HEREBY TO GIVE ANY INFORMATION OR MAKE ANY REPRESENTATION OTHER THAN AS CONTAINED IN THIS OFFERING CIRCULAR AND, IF GIVEN OR MADE, SUCH INFORMATION OR REPRESENTATION MUST NOT BE RELIED UPON AS HAVING BEEN AUTHORIZED BY THE CO-ISSUERS, THE REFINANCING INITIAL PURCHASER OR THE COLLATERAL MANAGER. THIS OFFERING CIRCULAR DOES NOT CONSTITUTE AN OFFER TO SELL, OR A SOLICITATION OF AN OFFER TO BUY, ANY OF THE REPLACEMENT NOTES OFFERED HEREBY BY ANY PERSON IN ANY JURISDICTION IN WHICH IT IS UNLAWFUL FOR SUCH PERSON TO MAKE SUCH AN OFFER OR SOLICITATION. NEITHER THE DELIVERY OF THIS OFFERING CIRCULAR NOR ANY SALE MADE PURSUANT HERETO SHALL UNDER ANY CIRCUMSTANCES IMPLY THAT NO CHANGE IN THE AFFAIRS OF THE CO-ISSUERS HAS OCCURRED OR THAT THE INFORMATION CONTAINED IN THIS OFFERING CIRCULAR IS CORRECT AS OF ANY DATE SUBSEQUENT TO THE DATE OF THIS OFFERING CIRCULAR. THE CO-ISSUERS AND THE REFINANCING INITIAL PURCHASER RESERVE THE RIGHT TO REJECT ANY OFFER TO PURCHASE IN WHOLE OR IN PART, FOR ANY REASON, OR TO SELL LESS THAN THE STATED INITIAL AMOUNT OF ANY CLASS OF REPLACEMENT NOTES OFFERED.

EACH INVESTOR IN REPLACEMENT NOTES MUST COMPLY WITH ALL APPLICABLE LAWS AND REGULATIONS IN FORCE IN EACH JURISDICTION IN WHICH IT PURCHASES, OFFERS OR SELLS SUCH REPLACEMENT NOTES OR POSSESSES OR DISTRIBUTES THIS OFFERING CIRCULAR, AND MUST OBTAIN ANY CONSENT, APPROVAL OR PERMISSION REQUIRED FOR THE PURCHASE, OFFER OR SALE BY IT OF SUCH REPLACEMENT NOTES UNDER THE LAWS AND REGULATIONS IN FORCE IN ANY JURISDICTIONS TO WHICH IT IS SUBJECT OR IN WHICH IT MAKES SUCH PURCHASES, OFFERS OR SALES, AND NONE OF THE CO-ISSUERS, THE REFINANCING INITIAL PURCHASER OR THE COLLATERAL MANAGER SHALL HAVE ANY RESPONSIBILITY THEREFOR.

EACH INVESTOR UNDERSTANDS THAT THE CO-ISSUERS MAY REQUEST SUCH ADDITIONAL INFORMATION AS THE CO-ISSUERS MAY DEEM NECESSARY TO EVALUATE SUCH INVESTOR'S ELIGIBILITY TO ACQUIRE THE REPLACEMENT NOTES AND MAY REQUEST, FROM TIME TO TIME, SUCH INFORMATION AS THE CO-ISSUERS MAY DEEM NECESSARY TO DETERMINE SUCH INVESTOR'S ELIGIBILITY TO HOLD THE REPLACEMENT NOTES OR TO ENABLE ANY REPRESENTATIVE OF THE CO-ISSUERS TO DETERMINE THE CO-ISSUERS' OR SUCH INVESTOR'S COMPLIANCE WITH APPLICABLE LEGAL OR REGULATORY REQUIREMENTS, INCLUDING WITHOUT LIMITATION THE UNITING AND STRENGTHENING AMERICA BY PROVIDING

APPROPRIATE TOOLS REQUIRED TO INTERCEPT AND OBSTRUCT TERRORISM ACT OF 2001, ANTI-MONEY LAUNDERING LAWS AND REGULATIONS AND OTHER SIMILAR LAWS OR REGULATIONS, OR THE CO-ISSUERS' TAX STATUS, AND EACH INVESTOR AGREES TO PROVIDE SUCH INFORMATION AS MAY REASONABLY BE REQUESTED.

IN MAKING AN INVESTMENT DECISION, INVESTORS MUST RELY ON THEIR OWN EXAMINATION OF THE CO-ISSUERS AND THE TERMS OF THE OFFERING, INCLUDING THE MERITS AND RISKS INVOLVED. THESE REPLACEMENT NOTES HAVE NOT BEEN RECOMMENDED BY ANY FEDERAL OR STATE SECURITIES COMMISSION OR ANY OTHER REGULATORY AUTHORITY. FURTHERMORE, THE FOREGOING AUTHORITIES HAVE NOT CONFIRMED THE ACCURACY OR DETERMINED THE ADEQUACY OF THIS DOCUMENT. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENSE.

FORWARD-LOOKING STATEMENTS

This Offering Circular contains forward-looking statements, which can be identified by words like "anticipate," "believe," "plan," "hope," "goal," "initiative," "expect," "future," "intend," "will," "could" and "should" and by similar expressions. Other information contained herein, including any estimated, targeted or assumed information and any projections, forecasts, estimates or similar statements, may also be deemed to be, or to contain, forward-looking statements. Prospective investors should not place undue reliance on forward-looking statements. Actual results could differ materially from those referenced in forward-looking statements for many reasons, including the risks described in "Risk Factors." Forward-looking statements are necessarily speculative in nature, and it can be expected that some or all of the assumptions underlying any forward-looking statements will not materialize or will vary significantly from actual results. Variations of assumptions and results may be material.

Without limiting the generality of the foregoing, the inclusion of forward-looking statements herein should not be regarded as a representation by any of the Co-Issuers, the Collateral Manager, the Refinancing Initial Purchaser, the Trustee, the Collateral Administrator or any of their respective affiliates or any other person of the results that will actually be achieved by the Co-Issuers or the Replacement Notes. None of the foregoing persons has any obligation to update or otherwise revise any forward-looking statements, including any revision to reflect changes in any economic conditions or any other circumstances arising after the date hereof relating to any assumptions or otherwise. Investors should not rely on forward-looking statements and do so at their own risk. Each investor in the Replacement Notes should conduct its own investigation and analysis of its prospective investment and consult its own investment, financial, legal, tax, accounting, regulatory and other applicable advisors.

CERTAIN DEFINITIONS AND RELATED MATTERS

Unless otherwise indicated, (i) references in this Offering Circular to "**U.S. Dollars**," "**Dollars**" and "**U.S.\$**" will be to United States dollars; (ii) references to the term "**holder**" will mean the person in whose name a security is registered; except where the context otherwise requires, holder will include the beneficial owner of such security; and (iii) references to "**U.S.**" and "**United States**" will be to the United States of America, its territories and its possessions.

The language of this Offering Circular is English. Any foreign language text that is included with or within this document has been included for convenience purposes only.

SUMMARIES OF DOCUMENTS

This Offering Circular summarizes certain provisions of the Replacement Notes, the Indenture, the Collateral Management Agreement and other transactions and documents. The summaries do not purport to be complete and (whether or not so stated in this Offering Circular) are subject to, are qualified in their entirety by reference to, and incorporate, the provisions of the actual documents (including definitions of terms). However, no documents

incorporated (other than the 2014 Offering Circular, the most recent Distribution Report, the most recent Monthly Report and the First Supplemental Indenture) are part of this Offering Circular for purposes of the approval of this Offering Circular as a prospectus under the Prospectus Directive and for purposes of the admission of the Replacement Notes to trading on the regulated market of the Irish Stock Exchange.

AVAILABLE INFORMATION

To permit compliance with Rule 144A in connection with the sale of the Replacement Notes, the Issuer and the Co-Issuer under the Indenture referred to under "Description of the Replacement Notes" will be required to furnish upon request of a holder of a Note to such holder and a prospective purchaser designated by such holder the information required to be delivered under Rule 144A(d)(4) under the Securities Act if at the time of the request the Co-Issuers are not reporting companies under Section 13 or Section 15(d) of the Exchange Act, or exempt from reporting pursuant to Rule 12g3-2(b) under the Exchange Act. Such information may be obtained directly from the Issuer.

COMPLIANCE WITH ARTICLES 404-410 (INCLUSIVE) OF THE EU CAPITAL REQUIREMENTS REGULATION

None of the Issuer, the Co-Issuer, the Refinancing Initial Purchaser, the Collateral Manager, the Collateral Administrator, the Trustee or any of their Affiliates makes any representation or agreement that it has undertaken, is undertaking or will undertake to comply with the requirements of Articles 404-410 or any other EU Retention and Due Diligence Requirements. Each Holder of the Replacement Notes is responsible for analyzing its own regulatory position and is advised to consult with its own advisors regarding the suitability of the Replacement Notes for investment and compliance with Articles 404-410 or any other EU Retention and Due Diligence Requirements.

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Annex A 2014 Offering Circular

Annex B Distribution Report and Monthly Report

Annex C First Supplemental Indenture

A glossary of certain defined terms related to the Issuer and an index of defined terms appear at the end of the 2014 Offering Circular and an index of defined terms defined herein appear at the end of this Offering Circular. Capitalized terms used herein and not defined shall have the meanings assigned in the 2014 Offering Circular and, if not defined therein, the Indenture. As used herein, "**Indenture**" means the Indenture dated as of January 30, 2014, among the Issuer, the Co-Issuer and the Trustee (the "**Original Indenture**"), as amended by the First Supplemental Indenture.

OVERVIEW OF TERMS

The following overview must be read in conjunction with the section entitled "Overview of Terms" in the 2014 Offering Circular. The changes set forth below supersede all statements which are inconsistent therewith in the 2014 Offering Circular. The following overview does not purport to be complete and is qualified in its entirety by reference to the detailed information appearing elsewhere in this Offering Circular, including (except to the extent described in the immediately preceding sentence) in the 2014 Offering Circular and related documents referred to herein; it being understood and agreed by each investor and prospective investor in the Replacement Notes that the Refinancing Initial Purchaser (i) did not participate in the preparation of the 2014 Offering Circular, any Monthly Report or any Distribution Report, (ii) has not made a due diligence inquiry as to the accuracy or completeness of the information contained in the 2014 Offering Circular, (iii) is relying on representations from the Co-Issuers as to the accuracy and completeness of the information contained in the 2014 Offering Circular (other than the Original Collateral Manager Information), the Monthly Reports and the Distribution Reports and (iv) shall have no responsibility whatsoever for the contents of the 2014 Offering Circular, any Monthly Reports or any Distribution Report. Indices of defined terms appear at the back of this Offering Circular and at the back of the 2014 Offering Circular.

Issuer: Allegro CLO I, Ltd., an exempted company incorporated with limited liability under the laws of the Cayman Islands.

Co-Issuer: Allegro CLO I, LLC, a Delaware limited liability company. The Issuer and the Co-Issuer are together referred to as the "**Co-Issuers**".

Collateral Manager: AXA Investment Managers, Inc. (the "**Collateral Manager**").

Trustee and Registrar: The Bank of New York Mellon Trust Company, National Association (the "**Bank**"), in its capacity as Trustee (the "**Trustee**") and registrar (the "**Registrar**").

Refinancing Initial Purchaser: Morgan Stanley & Co. LLC (the "**Refinancing Initial Purchaser**").

Notes Offered:				
Class of Notes	Amount	Interest Rate	S&P's Rating	Moody's Rating
Class A-1-R Notes	U.S.\$213,800,000	LIBOR + 1.22%	"AAA (sf)"	"Aaa (sf)"
Class A-2-R Notes	U.S.\$45,700,000	LIBOR + 1.65%	at least "AA (sf)"	N/A
Class B-R Notes	U.S.\$28,500,000	LIBOR + 2.45%	at least "A (sf)"	N/A

Except as described under "First Supplemental Indenture", all legal and economic terms of the applicable Class of Replacement Notes will be the same as the corresponding Class of Refinanced Notes. Before making a decision to purchase any Replacement Notes, prospective investors are urged to read this final Offering Circular (including the First Supplemental Indenture attached as Annex C hereto) and the 2014 Offering Circular.

Redemption Date: January 30, 2017 (the "**Redemption Date**").

Payment Date: The first Payment Date with respect to the Replacement Notes will be the Payment Date in April 2017.

Eligible Purchasers: The Replacement Notes are being offered only (I) to non-U.S. persons outside the United States in reliance on Regulation S and (II) to, or for the account or benefit of, persons that are both (A) Qualified Institutional Buyers and (B)(i) Qualified Purchasers or (ii) entities owned exclusively by Qualified Purchasers. See "Description of the Replacement Notes" herein and "Transfer Restrictions" in the 2014 Offering Circular.

Minimum

Denominations..... The Replacement Notes will be issuable in minimum denominations of U.S.\$250,000 and integral multiples of U.S.\$1 in excess thereof (each, a "**Minimum Denomination**").

Form of Notes..... The Replacement Notes sold to Persons who are Qualified Institutional Buyers may be represented by Rule 144A Global Secured Notes or certificates in fully registered form without interest coupons to be deposited with a custodian for and registered in the name of Cede & Co. The Replacement Notes sold to non-U.S. persons in offshore transactions in reliance on Regulation S under the Securities Act will be represented by Regulation S Global Secured Notes or certificates in fully registered form without interest coupons to be deposited with a custodian for and registered in the name of Cede & Co., a nominee of DTC, for the accounts of Euroclear or Clearstream.

Listing and Trading Application has been made to the Irish Stock Exchange for the Replacement Notes to be admitted to the Official List and trading on its regulated market. There can be no assurance that any such listing will be maintained. See "Listing and General Information." There is currently no secondary market for the Replacement Notes and none may develop.

Tax Status See "Certain U.S. Federal Income Tax Considerations" herein and in the 2014 Offering Circular.

ERISA See "Certain ERISA and Related Considerations" in the 2014 Offering Circular.

Amendments to the

Indenture The Indenture will be amended pursuant to the First Supplemental Indenture (the "**First Supplemental Indenture**"), which is intended to (i) establish the terms of the Replacement Notes, (ii) amend certain existing definitions affected by the Replacement Notes, (iii) set forth certain new definitions relating to the Replacement Notes and (iv) eliminate the Issuer's ability to effectuate any subsequent Refinancing of the Replacement Notes after the Redemption Date. Except for the foregoing amendments, all legal and economic terms of the applicable Class of Replacement Notes will be the same as the corresponding Class of Refinanced Notes. The purchasers of Replacement Notes will be deemed to approve the amendments to the Indenture pursuant to the First Supplemental Indenture. See "First Supplemental Indenture". The execution and delivery of the First Supplemental Indenture will be a condition to the issuance of the Replacement Notes.

Use of Proceeds..... The proceeds of the offering of the Replacement Notes, together with certain additional amounts, will be applied by the Issuer to redeem the Refinanced Notes at their respective Redemption Prices and to pay certain expenses of the Issuer, the Trustee and the Collateral Manager related to the Refinancing.

RISK FACTORS

An investment in the Replacement Notes involves certain risks, including the risk that investors will lose their entire investment. Prospective investors should carefully consider the following factors, in addition to the "Risk Factors" section of the 2014 Offering Circular and matters set forth elsewhere in this Offering Circular and the 2014 Offering Circular, prior to investing in the Replacement Notes. To the extent any statement in this "Risk Factors" section conflicts with any statement in the "Risk Factors" section of the 2014 Offering Circular, the statements herein shall supersede any such statements in the 2014 Offering Circular.

The following limited supplemental disclosure is being provided to prospective investors to inform them of certain risks arising from the issuance of the Replacement Notes, but does not purport to (and none of the Co-Issuers, the Refinancing Initial Purchaser, the Collateral Manager or their respective affiliates makes any representations that it purports to) comprehensively update the 2014 Offering Circular or disclose all risk factors (whether legal or otherwise) which may arise by or relate to the issuance of the Replacement Notes.

The Refinancing Initial Purchaser (i) did not participate in the preparation of the 2014 Offering Circular, any Monthly Report or any Distribution Report, (ii) has not made a due diligence inquiry as to the accuracy or completeness of the information contained in the 2014 Offering Circular, (iii) is relying on representations from the Co-Issuers as to the accuracy and completeness of the information contained in the 2014 Offering Circular (other than the Original Collateral Manager Information), the Monthly Reports and the Distribution Reports and (iv) shall have no responsibility whatsoever for the contents of the 2014 Offering Circular, any Monthly Report or any Distribution Report.

Relating to General Commercial Risks

General Economic Conditions may Affect the Ability of the Co-Issuers to Make Payments on the Replacement Notes.

The ability of the Co-Issuers to make payments on the Replacement Notes will be affected by conditions in the market for, and performance of, leveraged loans, as well as global economic conditions. In addition, the business and financial conditions and results of operations of the obligors on the Collateral Obligations may be adversely affected by a worsening of economic and business conditions. To the extent that economic and business conditions deteriorate, non-performing assets are likely to increase, and the value and collectability of the Assets is likely to decrease. A decrease in market value of the Collateral Obligations would also adversely affect the Sale Proceeds that could be obtained upon the sale of the Collateral Obligations and could ultimately affect the ability of the Issuer to pay in full or redeem the Replacement Notes.

Illiquidity in the Leveraged Finance and Fixed Income Markets may Affect the Holders of the Replacement Notes.

During periods of limited liquidity and high price volatility in the global credit markets, the Issuer's ability to acquire or dispose of Collateral Obligations at a price and time that the Issuer deems advantageous may be severely impaired. As a result, in periods of rising market prices, the Issuer may be unable to participate in price increases fully to the extent that it is unable to acquire desired positions quickly. The Issuer's inability to dispose fully and promptly of positions in declining markets may exacerbate losses suffered by the Issuer when Collateral Obligations are sold. Furthermore, significant additional liquidity-related risks exist for the Issuer and investors in the Replacement Notes. These risks include, among others, (i) the possibility that, after the Redemption Date, the prices at which Collateral Obligations can be sold by the Issuer will have deteriorated from their effective purchase price, (ii) the possibility that opportunities for the Issuer to sell its assets in the secondary market may be impaired or restricted by the Indenture and (iii) increased illiquidity of the Replacement Notes because of reduced secondary trading in collateralized loan obligation securities. These additional risks may affect the returns on the Replacement Notes to investors or otherwise adversely affect holders of the Replacement Notes.

Regardless of current or future market conditions, certain Collateral Obligations purchased by the Issuer will have only a limited trading market (or none). The Issuer's investment in illiquid debt obligations may restrict its ability to dispose of investments in a timely fashion and for a fair price, as well as its ability to take advantage of market opportunities. Illiquid debt obligations may trade at a discount from comparable, more liquid investments.

In addition, adverse developments in the primary market for leveraged loans may reduce opportunities for the Issuer to purchase new issuances of Collateral Obligations. The ability of private equity sponsors and leveraged loan arrangers to effectuate new leveraged buy-outs and the ability of the Issuer to purchase such assets may also be partially or significantly limited. The occurrence of another liquidity crisis in the global credit markets may adversely affect the management flexibility of the Collateral Manager in relation to its management of the portfolio and, ultimately, the returns on the Replacement Notes to investors.

Conditions in Europe may Adversely Affect Holders.

Certain of the Collateral Obligations may be issued or made by obligors located in the European Union ("EU") or otherwise affected by the eurozone crisis. European financial markets have recently experienced volatility and have been adversely affected by concerns about rising government debt levels, credit rating downgrades, and possible default on or restructuring of government debt. These events have caused bond yield spreads (the cost of borrowing debt in the capital markets) and credit default spreads (the cost of purchasing credit protection) to increase, most notably in relation to certain eurozone countries. The governments of several member countries of the EU have experienced large public budget deficits, which have adversely affected the sovereign debt issued by those countries and may ultimately lead to declines in the value of the Euro.

It is possible that countries that have already adopted the Euro could abandon the Euro and return to a national currency and/or that the Euro will cease to exist as a single currency in its current form. The effects of such abandonment or a country's forced expulsion from the EU on that country, the rest of the countries in the EU, and global markets are impossible to predict, but are likely to be negative. The exit of any country out of the EU would likely have an extremely destabilizing effect on all eurozone countries and their economies and a negative effect on the global economy as a whole. Although all Collateral Obligations must be U.S. Dollar denominated, the effect of such potential events on the obligors, Collateral Obligations, the Issuer or on the Notes is impossible to predict.

Withdrawal of the United Kingdom from the EU could adversely affect the ability of the Co-Issuers to make payments on the Replacement Notes.

A referendum on the United Kingdom's membership in the EU was held on June 23, 2016. Under the referendum, the United Kingdom voted by a majority to withdraw from the EU. Such a withdrawal can however only be formally implemented by a notification to the EU under Article 50 of the Treaty on European Union (previously known as the Treaty of Maastricht). As at the date of this Offering Circular, such notification has not been provided. The expectation is that a lengthy period of negotiation (prescribed under EU law to be a maximum of two years) between the United Kingdom and the EU on the terms and conditions of such withdrawal is due to commence. The uncertainty surrounding the implementation and effect of such withdrawal, including the commencement of the exit negotiation period, the terms and conditions of such exit, the uncertainty in relation to the legal and regulatory framework that would apply to the United Kingdom and its relationship with the remaining members of the EU (including in relation to trade) during a withdrawal process and after any withdrawal is effected, has caused and is likely to cause increased economic volatility and market uncertainty globally. These uncertainties could have a material adverse effect on the Issuer's ability to make payments on the Replacement Notes.

Legislative and Regulatory Actions in the United States and Europe may Adversely Affect the Issuer and the Replacement Notes.

Volcker Rule. Section 619 of the Dodd-Frank Wall Street Reform and Consumer Protection Act (the "**Dodd-Frank Act**" and, Section 619, commonly referred to as the "**Volcker Rule**") generally prohibits "banking entities" (which is broadly defined to include banks, banking holding companies and affiliates thereof, among others) from certain proprietary trading activities, or from acquiring or retaining an "ownership interest" in, or sponsoring or having certain relationships with, "covered funds." The definition of "covered fund" in the Volcker Rule includes (generally) any entity that would be an investment company under the Investment Company Act but for the exemption provided under Sections 3(c)(1) or 3(c)(7) thereunder. Because the Issuer relies on Section 3(c)(7), it may be a "covered fund" within the meaning of the Volcker Rule. The Issuer intends to qualify for the "loan securitization exclusion," which applies to an asset-backed security issuer the assets of which, in general, consist only of loans, assets or rights (including certain types of securities) designed to ensure the servicing or timely distribution of proceeds to holders or that are related or incidental to purchasing or otherwise acquiring and holding loans. If the Issuer is a "covered fund," certain entities (including, without limitation, a "banking entity") may be prohibited from, among other things, acting as a "sponsor" to, or having an "ownership interest" in, the Issuer. The

Volcker Rule and interpretations thereunder are still uncertain, may restrict or discourage the acquisition of Replacement Notes by such entities, and may adversely affect the liquidity of the Replacement Notes. Although the Volcker Rule provides limited exceptions to its prohibitions, each investor in the Replacement Notes must make its own determination as to whether it is subject to the Volcker Rule, whether its investment in the Replacement Notes would be restricted or prohibited under the Volcker Rule, and the potential impact of the Volcker Rule on its investment, any liquidity in connection therewith and on its portfolio generally. Investors in the Replacement Notes are responsible for analyzing their own regulatory position and none of the Issuer, the Refinancing Initial Purchaser, the Collateral Manager, the Trustee nor any of their affiliates makes any representation to any prospective investor or purchaser of the Replacement Notes regarding the application of the Volcker Rule to the Issuer or to such investor's investment in the Replacement Notes on the Redemption Date or at any time in the future.

U.S. Risk Retention. On October 21, 2014, the final rules implementing the credit risk retention requirements of Section 941 of the Dodd-Frank Act (the "**U.S. Risk Retention Rule**") were issued. The U.S. Risk Retention Rule generally requires the collateral manager of a collateralized loan obligation transaction ("**CLO**") to retain (or, a "majority-owned affiliate" of the CLO manager may hold the retention interest on its behalf) not less than 5% of the credit risk of the assets collateralizing the CLO issuer's securities. The U.S. Risk Retention Rule became effective with respect to CLO transactions on December 24, 2016.

Although the U.S. Risk Retention Rule will be in effect on the Redemption Date, the Collateral Manager has informed the Co-Issuers and the Refinancing Initial Purchaser that it does not intend to retain a risk retention interest contemplated by the U.S. Risk Retention Rule in connection with the refinancing transaction described in this Offering Circular or the Replacement Notes, in each case, in reliance on the Crescent Letter. See "Credit Risk Retention" herein. None of the Co-Issuers or the Refinancing Initial Purchaser provides any assurances regarding, or assumes any responsibility for, the Collateral Manager's compliance with the U.S. Risk Retention Rule prior to, on or after the Redemption Date.

In addition, the SEC has indicated in contexts separate from the U.S. Risk Retention Rule that an "offer" or a "sale" of securities may arise when amendments to securities are so material as to require holders to make an "investment decision" with respect to such amendment. Thus, if the SEC were to take a similar position with respect to the U.S. Risk Retention Rule, they could apply to future material amendments to the Indenture and the Notes to the extent such amendments require investors to make an investment decision. In addition, an additional issuance of Notes by the Issuer will be considered a new transaction for purposes of the U.S. Risk Retention Rule. In connection with any additional issuance of Notes or any amendment described above, the Collateral Manager may be unwilling to acquire Notes to satisfy the U.S. Risk Retention Rule, and consequently, may withhold its consent to any such additional issuance or amendment. As a result of the foregoing, the U.S. Risk Retention Rule may adversely affect the Issuer (and the performance and market value of the Replacement Notes) if the Issuer is unable to undertake any additional issuance or Indenture amendment as described above and may affect the liquidity of the Replacement Notes. Furthermore, no assurance can be given as to whether the U.S. Risk Retention Rule would have any future material adverse effect on the business, financial condition or prospects of the Collateral Manager or the Issuer or on the market value or liquidity of the Replacement Notes.

European Legal Investment Considerations and Retention Requirements. Articles 404-410 (inclusive) of the Capital Requirements Regulation 575/2013 apply to credit institutions established in a member state of the European Economic Area ("**EEA**") and investment firms (such articles, together with any applicable guidance, technical standards or related documents published by the European Banking Authority and any related delegated regulations of the European Commission, the "**CRR Retention Requirements**"). Among other things, the CRR Retention Requirements restrict credit institutions and investment firms from investing in securitizations, including collateralized loan obligation transactions, unless (i) the originator, sponsor or original lender in respect of the relevant securitization has explicitly disclosed that it will retain, on an ongoing basis, a net economic interest of not less than 5% in respect of certain specified credit risk tranches or securitized exposures and (ii) such investor is able to demonstrate that it has undertaken certain due diligence in respect of various matters including but not limited to its note position, the underlying assets and (in the case of certain types of investors) the relevant sponsor or originator, and has established procedures for monitoring such matters on an ongoing basis. Similar requirements are or are expected to be imposed on European insurance companies, UCITS funds and investment funds managed by EEA alternative investment fund managers (such requirements, collectively with the CRR Retention Requirements, the "**EU Retention and Due Diligence Requirements**"). Failure to comply with the EU Retention and Due Diligence Requirements may result in various penalties including, in the case of those investors subject to regulatory capital requirements, the imposition of a punitive capital charge on the Notes acquired by the relevant

investor. The EU Retention and Due Diligence Requirements apply in respect of the Notes, but no party to the transaction intends to take any steps to retain a net economic interest in the transaction in compliance with the EU Retention and Due Diligence Requirements. The absence of any commitment to retain a net economic interest in the transaction by an originator, sponsor or original lender means that the EU Retention and Due Diligence Requirements cannot be satisfied in respect of the Notes and may deter EEA regulated institutions and their affiliates from investing in the Notes.

In addition, EU Directive 2011/61/EU on Alternative Investment Fund Managers ("AIFMD") provides that alternative investment funds ("AIFs") must have a designated alternative investment fund manager (an "AIFM") with responsibility for portfolio and risk management. Although the portfolio and risk management provisions of AIFMD apply only to EEA AIFMs when managing any AIF, the disclosure and transparency requirements of AIFMD apply to any non-EEA AIFs which are to be marketed in the EEA. CLO issuers, including the Co-Issuers, are generally taking the position that they are not AIFs that are subject to the jurisdiction of AIFMD because they qualify for the exemption for "securitization special purpose entities" or because the issuance of the Notes constitutes a "collective investment scheme" (within the meaning of section 235 of the Financial Services and Markets Act 2000) falling outside the scope of the AIFMD. It is possible, however, that this position could change in the event that one or more European regulatory authorities expresses a view that such exemption or exclusion is not available to CLO issuers. If AIFMD were to apply to the Issuer as a non-EEA AIF and the Issuer engaged in any marketing in the EEA, the Issuer would be subject to the disclosure and transparency requirements of AIFMD, which require, among other things, that investors in the EU receive initial and periodic disclosures concerning any AIF which is marketed to them; that annual financial reports of the AIF must be prepared in compliance with the AIFMD and made available to investors; that periodic reports relating to the AIF must be filed with the competent regulatory authority in each EU member state in which the fund has been marketed. All or any of these regulatory requirements may adversely affect the Collateral Manager's ability to achieve the Issuer's investment objective, and may result in additional costs and expenses for the Issuer. In addition, it is unclear whether or not the Issuer would be able to comply with such disclosure requirements.

Other Changes. No assurance can be made that the United States federal government or any U.S. regulatory body (or other authority or regulatory body) will not continue to take further legislative or regulatory action in response to the financial crisis or otherwise, and the effect of such actions, if any, cannot be known or predicted.

All prospective investors in the Replacement Notes whose investment activities are subject to legal investment laws and regulations, regulatory capital requirements, or review by regulatory authorities should consult with their own legal, accounting and other advisors in determining whether, and to what extent, the Replacement Notes will constitute legal investments for them or are subject to investment or other restrictions, unfavorable accounting treatment, capital charges, reserve requirements or other consequences.

S&P Settlements.

On January 21, 2015, the SEC entered into administrative settlement agreements with S&P with respect to, among other things, multiple allegations of making misleading public statements with respect to its ratings methodology and certain misleading publications concerning criteria and research, in each case relating to commercial mortgage-backed security transactions. S&P neither admitted nor denied the charges in these settlements. As a result of these settlement agreements, the SEC ordered S&P censured and enjoined S&P from violating the statutory provisions and rules related to the allegations described above. Additionally, S&P agreed to pay civil penalties and other disgorgements exceeding \$76 million. Finally, S&P agreed to refrain from giving preliminary or final ratings for any new issue U.S. conduit commercial mortgage-backed security transaction until January 21, 2016.

On February 3, 2015, S&P entered into a settlement agreement with the United States Justice Department, 19 States and the District of Columbia, to settle lawsuits relating to S&P's alleged inflation of subprime mortgage bonds. S&P did not admit to any wrongdoing in connection with such settlement. Also on February 3, 2015, S&P entered into a settlement agreement with the California Public Employees Retirement System to resolve claims over three structured investment vehicles. Under these settlement agreements, S&P agreed to pay an aggregate amount of about \$1.5 billion.

None of these settlement agreements involve S&P's CLO rating business.

Additional information about Benchmark Rates.

Regulators and law-enforcement agencies in a number of different jurisdictions have conducted and continue to conduct civil and criminal investigations into potential manipulation or attempted manipulation of submissions of London inter-bank offered rates ("**Libor**") to the British Bankers Association ("**BBA**"). There have also been allegations that member banks may have manipulated other inter-bank lending rates (such rates, together with Libor, the "**Benchmark Rates**"). Benchmark Rates are currently being reformed, including (i) the replacement of the BBA with ICE Benchmark Administration Ltd as Libor administrator, which was completed on February 1, 2014, (ii) a reduction in the number of tenors and currencies for which certain Benchmark Rates are calculated and (iii) modifications to the administration, submission and calculation procedures, including their regulatory status, in respect of certain Benchmark Rates. Investors should be aware that: (a) any of these changes or any other changes to Benchmark Rates could affect the level of the relevant published rate, including to cause it to be lower and/or more volatile than it would otherwise be; (b) if the applicable rate of interest on any Collateral Obligation is calculated with reference to a tenor or currency which is discontinued, such rate of interest may then be determined by the provisions of the affected Collateral Obligation, which may include determination by the relevant calculation agent in its discretion, or the Collateral Obligation may otherwise be subject to a degree of contractual uncertainty; (c) the administrators of Benchmark Rates will not have any involvement in the Collateral Obligations or the Replacement Notes and may take any actions in respect of Benchmark Rates without regard to the effect of such actions on the Collateral Obligations or the Replacement Notes; (d) any uncertainty in the value of a Benchmark Rate or, the development of a widespread market view that a Benchmark Rate has been manipulated, or any uncertainty in the prominence of a Benchmark Rate as a benchmark interest rate due to the recent regulatory reform may adversely affect liquidity of the affected Collateral Obligations or the Replacement Notes in the secondary market and their market value; and (e) an increase in alternative types of financing in place of Benchmark Rate-based loans (resulting from a decrease in the confidence of borrowers in such rates) may make it more difficult to source Collateral Obligations or reinvest proceeds in Collateral Obligations that satisfy the reinvestment criteria specified herein. Any of the above or any other significant change to the setting of a Benchmark Rate could have a material adverse effect on the value of, and the amount payable under, (i) any Collateral Obligations which pay interest linked to a Benchmark Rate and (ii) the Replacement Notes.

Relating to the Replacement Notes

Limited operating history; investment performance.

The Issuer has been acting under the Indenture since the Original Closing Date. Certain information relating to the Assets is set forth in the Monthly Reports and Distribution Reports. Copies of the most recent Monthly Report and Distribution Report are each attached hereto as Annex B. None of the Refinancing Initial Purchaser, the Trustee, the Collateral Manager or the Collateral Administrator is responsible for, or is making any representation to you concerning, the accuracy or completeness of such Distribution Report or Monthly Report. Such reports have not been audited or reported upon by an independent public accountant. Such reports should be read in conjunction with this Offering Circular and the 2014 Offering Circular.

Prospective investors should note that such reports contain limited information and do not provide a full description of all Assets previously held or sold by the Issuer, nor the gains or losses associated with purchases or sales of Assets, nor the levels of compliance with the Coverage Tests and Collateral Quality Test during periods prior to the periods covered by such reports. The information contained in such reports corresponds to the dates and periods specified therein and none of the information contained in such reports will be updated to the date of this Offering Circular or the Redemption Date. As a result, the information contained in the reports may no longer reflect the characteristics of the Assets as of the date of this Offering Circular or on or after the Redemption Date.

The composition of the Collateral Obligations will change over time as a result of (i) scheduled and unscheduled principal payments on the Collateral Obligations and (ii) sales of Collateral Obligations and reinvestment of Sale Proceeds and other Principal Proceeds, subject to the limitations described under "Security for the Secured Notes—Sales of Collateral Obligations; additional Collateral Obligations and Investment Criteria" in the 2014 Offering Circular.

No information is provided in this Offering Circular regarding the Issuer's investment performance and portfolio except as set forth in those reports annexed hereto and incorporated herein and no information is provided in this Offering Circular regarding any other aspect of the Issuer's operations. While the Issuer believes that it has

complied with the requirements of the Indenture, no assurance can be given that neither the Issuer nor the Collateral Manager has unintentionally failed to comply with one or more of their respective obligations under the Indenture or the Collateral Management Agreement, nor that any such failure will not have a material adverse effect on holders in the future.

Past performance of the Collateral Manager not indicative.

The statements in this "—Past performance of the Collateral Manager not indicative" section shall supersede the statements under the heading "Risk Factors—Relating to the Collateral Manager—Past performance of the Collateral Manager not indicative" in the 2014 Offering Circular.

The past performance of any portfolio or investment vehicle ("**Prior Funds**") managed by the Collateral Manager, its Affiliates or any of their respective current personnel or authorized persons at prior places of employment may not be indicative of the results that the Collateral Manager on behalf of the Issuer may be able to achieve with the Collateral (whether before or after the Redemption Date), and the past performance of the Collateral Manager on behalf of the Issuer may not be indicative of the results that the Collateral Manager may be able to achieve on behalf of the Issuer after the Redemption Date. Similarly, the past performance of the Prior Funds or the Issuer over a particular period may not be indicative of the results that may occur in future periods. Furthermore, the nature of, risks associated with, and strategies guiding the Issuer's investments may differ substantially from those investments and strategies undertaken in connection with such Prior Funds. There can be no assurance that the Issuer's investments (whether before or after the Redemption Date) will perform as well as Prior Funds, that the Issuer's investments made after the Redemption Date will perform as well as the Issuer's investments made before the Redemption Date, that the Issuer will be able to avoid losses or that the Issuer will be able to make investments similar to such past investments made on behalf of Prior Funds or the Issuer, or that the Issuer will be able to continue to invest in accordance with the investment strategy set forth in the 2014 Offering Circular. In addition, such Prior Funds may have utilized a leveraged capital structure, an asset mix and fee arrangements that are different from the capital structure, asset mix and/or fee arrangements of the Issuer. Moreover, because the Investment Criteria that govern investments in the Collateral do not govern the Prior Funds, such investments conducted in accordance with such criteria, and the results they yield, are not directly comparable with, and may differ substantially from other investments undertaken by the Prior Funds.

In addition, the Indenture and the Collateral Management Agreement place significant restrictions on the Collateral Manager's ability to buy and sell Collateral Obligations, and the Collateral Manager is required to comply with the restrictions contained in the Indenture and the Collateral Management Agreement. Accordingly, during certain periods or in certain specified circumstances, the Collateral Manager may be unable to buy or sell Collateral Obligations or to take other actions which it might consider in the best interest of the Issuer and the Holders of Notes, as a result of the restrictions set forth in the Indenture or the Collateral Management Agreement.

The Collateral Obligations actually acquired by the Issuer may be different from those expected to be purchased by the Collateral Manager, on behalf of the Issuer, due to market conditions, availability of such Collateral Obligations and other factors. The actual portfolio of Collateral Obligations owned by the Issuer will change from time to time as a result of, among other things, sales, purchases, prepayments, repayments and restructuring of Collateral Obligations.

The Issuer will depend on the managerial expertise available to the Collateral Manager, its affiliates and its key personnel.

The statements in this "—The Issuer will depend on the managerial expertise available to the Collateral Manager, its affiliates and its key personnel" section shall supersede the statements under the heading "Risk Factors—Relating to the Collateral Manager— The Issuer will depend on the managerial expertise available to the Collateral Manager, its affiliates and its key personnel" in the 2014 Offering Circular.

Certain of the Issuer's investment activities will be directed by the Collateral Manager. The Holders of the Notes generally will not make decisions with respect to the management, disposition or other realization of any Collateral Obligation, or other decisions regarding the business and affairs of the Issuer and further, the composition of the Assets will vary over time. As a result, the performance of the Assets depends heavily on the skills of the Collateral Manager in analyzing, selecting and managing the Collateral Obligations. Consequently, the success of the Issuer will be highly dependent, in large part, on the financial and managerial experience of the investment

professionals employed by the Collateral Manager who are assigned to select and manage the Assets and perform the other obligations of the Collateral Manager under the Collateral Management Agreement. There can be no assurance that such investment professionals will continue to serve in their current positions or continue to be authorized persons of the Collateral Manager. Although such investment professionals will devote such time as they determine in their discretion is reasonably necessary to fulfill the Collateral Manager's obligations to the Issuer effectively, the Collateral Manager and such investment professionals are not required to devote all their time to the performance of the Collateral Management Agreement and they will not devote all of their professional time to the affairs of the Issuer and there can be no assurance that such investment professionals will continue to be involved in the investment activities of the Issuer. The Issuer is not a direct beneficiary of employment arrangements between the Collateral Manager and its employees, which arrangements are in any event subject to change without notice to, or the consent of, the Issuer. The loss of any such persons could have a material adverse effect on the Assets. Furthermore, the Collateral Manager may hire individuals not currently associated with the Collateral Manager, including replacement employees, that may not have the same level of experience in selecting and managing loans and high-yield debt securities and performing such other obligations as the persons they replace. Any such change in personnel performing such obligations may have an adverse effect on the Collateral Obligations and the Issuer's ability to make payments on the Notes. See "The Collateral Management Agreement" in the 2014 Offering Circular and "The Collateral Manager" herein.

The Collateral Manager may resign or be removed subject to certain conditions. There can be no assurance that any successor collateral manager would have the same level of skill in performing the obligations of the Collateral Manager, in which event payments on the Securities could be reduced or delayed. See "The Collateral Management Agreement" in the 2014 Offering Circular.

The Collateral Manager has limited operating history with United States cash-flow collateralized loan obligation funds.

The statements in this "—The Collateral Manager has limited operating history with United States cash-flow collateralized loan obligation funds" section shall supersede the statements under the heading "Risk Factors—Relating to the Collateral Manager—The Collateral Manager has no operating history with United States cash-flow collateralized loan obligation funds" in the 2014 Offering Circular.

The Issuer was the first United States cash-flow collateralized loan obligation fund managed by the Collateral Manager. Since the Original Closing Date, the Collateral Manager has closed three additional United States cash-flow collateralized loan obligation funds: Allegro CLO II, which was closed in January 2015, Allegro CLO III, which was closed in May 2015, and Allegro CLO IV, which was closed in December 2016. As a result, the Collateral Manager has a limited history operating such cash-flow collateralized loan obligation funds in the United States. The assets supporting the United States cash-flow collateral loan obligation funds have unique characteristics, and there can be no assurance that the experience of the Collateral Manager in managing several investment funds and investing in other cash-flow collateralized loan obligation funds will be applicable or otherwise comparable to its continued management of the Collateral.

Investor Suitability.

An investment in the Replacement Notes will not be appropriate for all investors. Structured investment products like the Replacement Notes are complex instruments, and typically involve a high degree of risk and are intended for sale only to sophisticated investors who are capable of understanding and assuming the risks involved. Any investor interested in purchasing Replacement Notes should conduct its own investigation and analysis of the product and consult its own professional advisers as to the risks involved in making such a purchase.

The Refinancing Initial Purchaser will have no ongoing responsibility for the Assets or the actions of the Collateral Manager or the Issuer.

The Refinancing Initial Purchaser will have no obligation to monitor the performance of the Assets or the actions of the Collateral Manager or the Issuer and will have no authority to advise the Collateral Manager or the Issuer or to direct their actions, which is solely the responsibility of the Collateral Manager (to the extent set forth in the Collateral Management Agreement) and/or the Issuer, as the case may be. If the Refinancing Initial Purchaser owns Replacement Notes, it will have no responsibility to consider the interests of any holders of Replacement Notes in actions it takes in such capacity. While the Refinancing Initial Purchaser may own Replacement Notes at

any time, it has no obligation to make any investment in any Replacement Notes and may sell at any time any Replacement Notes it does purchase.

Relating to Taxes

The Issuer and/or payments on the Replacement Notes may be subject to various U.S. and other taxes.

An investment in the Replacement Notes involves complex tax issues. See "Certain U.S. Federal Income Tax Considerations" for a more detailed discussion of certain tax issues raised by an investment in the Replacement Notes.

Prior to the Redemption Date, the Issuer conducted its affairs so that it would not be treated as engaged in a trade or business within the United States for U.S. federal income tax purposes (including as a result of the manner in which it acquires assets). As a consequence, the Issuer expected that its income will not become subject to U.S. federal tax on a net income basis. The Issuer received an opinion of Milbank, Tweed, Hadley & McCloy LLP on the Original Closing Date to the effect that, if the Issuer and the Collateral Manager complied with the procedures and provisions of the transaction documents (including certain operating procedures referenced therein (the "**Tax Restrictions**")), and subject to the other customary assumptions and qualifications, the Issuer would not be treated as engaged in the conduct of a trade or business within the United States for U.S. federal income tax purposes under the then-current law and the facts existing as of the Original Closing Date. The Issuer intends to conduct its future affairs in a manner that will not cause it to become subject to U.S. federal income tax on a net income basis. There can be no assurance, however, that the Issuer's net income will not become subject to U.S. federal income tax as a result of unanticipated activities, changes in law, contrary conclusions by the U.S. Internal Revenue Service (the "**IRS**"), or other causes. If the Issuer were determined to be engaged in a trade or business within the United States for U.S. federal income tax purposes, its income (computed possibly without any allowance for deductions) would be subject to U.S. federal income tax at the normal corporate rates, and possibly to a branch profits tax of 30% as well. The imposition of such taxes could materially affect the Issuer's financial ability to make payments on the Replacement Notes, cause the Issuer to sell the relevant Collateral Obligations or cause an Optional Redemption in certain circumstances. In addition, if the Issuer creates an ETB Subsidiary, the subsidiary's income may be subject to net tax in the United States and the imposition of such taxes would materially reduce any return from assets held in such subsidiary.

Although the Issuer does not intend to be subject to U.S. federal income tax with respect to its net income, income derived by the Issuer may be subject to withholding or gross income taxes imposed by the United States or other countries. In this regard and subject to certain exceptions, the Issuer may generally acquire a particular Collateral Obligation only if, at the time of commitment to purchase, either the interest payments thereon are not subject to withholding tax or the obligor on the Collateral Obligation is required to make "gross-up" payments.

The Issuer may, however, be subject to (i) withholding or other similar taxes on commitment fees, amendment fees, waiver fees, consent fees, extension fees, or other similar fees and (ii) withholding imposed under FATCA or similar legislation in countries other than the United States, and such withholding or similar taxes may not be grossed up. In addition, there can be no assurance that income derived by the Issuer will not become subject to withholding or gross income taxes as a result of changes in law, contrary conclusions by the IRS, or other causes. In that event, such withholding or gross income taxes could be applied retroactively to fees or other income previously received by the Issuer. To the extent that withholding or gross income taxes are imposed and not paid through withholding, the Issuer may be directly liable to the taxing authority to pay such taxes.

FATCA and similar compliance rules.

FATCA potentially imposes a withholding tax of 30% on certain payments made to the Issuer, including potentially all interest paid on (and after December 31, 2018, proceeds from the sale or other disposition of) U.S. Collateral Obligations issued or materially modified on or after July 1, 2014, unless the Issuer complies with the Cayman Islands Tax Information Authority Law (2016 Revision) (as amended), together with regulations and guidance notes made pursuant to such law (the "**Cayman IGA Legislation**"), that implements the intergovernmental agreement between the United States and the Cayman Islands (the "**Cayman IGA**"). The Cayman IGA requires, among other things, that the Issuer register with the IRS to obtain a Global Intermediary Identification Number ("**GIIN**") and collect and provide to the Cayman Islands Department for International Tax Cooperation substantial information regarding certain direct and indirect holders of the Replacement Notes. In addition, in some cases,

future laws or regulations concerning "foreign passthru payments" may require withholding on certain payments to certain holders of Replacement Notes. The Issuer has obtained a GIIN and intends to comply with its obligations under the Cayman IGA Legislation. However, in some cases, the ability to avoid such withholding tax will depend on factors outside of the Issuer's control. The Issuer or its agent will report information to the Cayman Islands Department for International Tax Cooperation, which will exchange such information with the IRS under the terms of the Cayman IGA. Under the terms of the Cayman IGA, withholding will not be imposed on payments made to the Issuer, or on payments made by the Issuer, unless the IRS has specifically listed the Issuer as a non-participating financial institution, the Issuer has otherwise assumed responsibility for withholding under U.S. tax law, or the Issuer cannot achieve compliance with FATCA as a result of factors outside of its control, as described above.

In addition, future guidance under FATCA may subject payments on Replacement Notes that are materially modified more than six months after the issuance of such future guidance, to a withholding tax of 30% if each foreign financial institution that holds any such Replacement Note, or through which any such Replacement Note is held, has not entered into an information reporting agreement with the IRS, qualified for an exception from the requirement to enter into such an agreement or complied with the terms of a relevant intergovernmental agreement.

Each owner of an interest in the Replacement Notes will be required to provide the Issuer and the Trustee or their agents with information necessary to comply with the Cayman IGA, as discussed above. Owners that do not supply required information, or whose ownership of Replacement Notes may otherwise prevent the Issuer from achieving compliance with FATCA (for example by causing the Issuer to be affiliated with a non-compliant foreign financial institution), may be subjected to punitive measures, including forced transfer of their Replacement Notes. There can be no assurance, however, that these measures will be effective, and that, as a consequence, the Issuer and owners of the Replacement Notes will not be subject to the noted withholding taxes. The imposition of such taxes could materially affect the Issuer's ability to make payments on the Replacement Notes or could reduce such payments.

The Cayman Islands has also (i) entered into an intergovernmental agreement with the United Kingdom, which imposes requirements similar to those under the Cayman IGA with respect to holders of Replacement Notes who are resident in the United Kingdom for tax purposes, and may enter into similar agreements with other jurisdictions in the future and (ii) signed, along with a substantial number of other countries, a multilateral competent authority agreement to implement the OECD Standard for Automatic Exchange of Financial Account Information – Common Reporting Standard (the "CRS"). The Cayman Islands Tax Information Authority (International Tax Compliance) (Common Reporting Standard) Regulations (2015 Revision) give effect to the CRS which requires "Reporting Financial Institutions" to identify and report information in respect of specified persons in jurisdictions which sign and implement the CRS. Each owner of an interest in Replacement Notes will be required to provide the Issuer and the Trustee or their agents with information necessary to comply with such requirements. Prospective investors should consult their own tax advisers regarding the potential implications of such agreements.

The tax treatment of U.S. holders of certain Replacement Notes could be different if such Replacement Notes are recharacterized for U.S. tax purposes.

The Issuer will receive an opinion from Paul Hastings LLP that the Class A-1-R Notes, the Class A-2-R Notes and the Class B-R Notes will be treated as debt for U.S. federal income tax purposes, and each holder of a Replacement Note, by acceptance of such Replacement Note, will agree to treat all such Notes as debt for such purposes. In general, the characterization of an instrument for U.S. federal income tax purposes as debt or equity by its issuer as of the time of issuance is binding on a holder. If a holder takes an inconsistent reporting position, it must disclose such position in its tax return in accordance with IRS procedures. An issuer's characterization, however, is not binding on the IRS. In particular, there can be no assurances that the IRS would not contend, and that a court would not ultimately hold, that Replacement Notes of the Issuer constitute equity of the Issuer. The IRS recently issued regulations that reclassify financial instruments that are held by certain persons related to the issuer of such financial instruments as equity of such issuer in certain situations. These regulations do not apply to non-U.S. issuers, such as the Issuer, but there can be no assurance that future rules or regulations will not so apply or that such future rules will not have retroactive effect in a way that affects the holders of Replacement Notes. Investors should consult their tax advisers regarding the tax rules that would apply if Replacement Notes held by them were recharacterized as equity by the IRS.

Payments on the Replacement Notes are not required to be grossed up for tax withheld.

The Issuer expects that payments on the Replacement Notes ordinarily will not be subject to any withholding tax (other than U.S. backup withholding tax or, if applicable, withholding on "passthru payments" (as defined in the Code)). If the Issuer were determined to be engaged in a trade or business within the United States, however, and had income effectively connected therewith, then interest paid on the Replacement Notes to a non-U.S. holder could be subject to a 30% U.S. withholding tax. Further, there can be no assurance that such payments will not become subject to U.S. or other withholding tax as a result of a change in any applicable law, treaty, rule or regulation or interpretation thereof or other causes, possibly with retroactive effect. In the event that withholding or deduction of any taxes from payments on the Replacement Notes is required by law in any jurisdiction, neither of the Co-Issuers shall be under any obligation to make any additional payments in respect of such withholding or deduction.

Relating to Certain Conflicts of Interest

In general, the transaction described in this Offering Circular will involve various potential and actual conflicts of interest.

Various potential and actual conflicts of interest may arise from the overall investment activity of the Collateral Manager, its clients and its affiliates and the Refinancing Initial Purchaser, its clients and its affiliates. The following briefly summarizes some of these conflicts, but is not intended to be an exhaustive list of all such conflicts.

The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors.

The statements in this "—The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors" section shall supersede the statements under the corresponding heading in the 2014 Offering Circular.

The following briefly summarizes certain potential and actual conflicts of interest which may arise from the overall investment activity of the Collateral Manager, its clients and its affiliates, but is not intended to be an exhaustive list of all such conflicts. The scope of all of the activities of the Collateral Manager and the Collateral Manager Related Parties, along with the activities of the affiliates of the Collateral Manager, their respective personnel and the funds and clients advised by such affiliates, may give rise to conflicts of interest or other restrictions and/or limitations imposed on the Issuer in the future that cannot be foreseen or mitigated at this time.

Partners and employees of the Collateral Manager and its Affiliates and funds, accounts and portfolios managed or advised by the Collateral Manager or one or more of its Affiliates (collectively, the "**Collateral Manager Related Parties**") may at times be the Holders of Notes, and the interests and incentives for such Holders may not necessarily be completely aligned with those of any other Holders of Subordinated Notes or the Holders of Notes of any particular Class. If a Holder of Notes, each of the Collateral Manager, the partners and employees of the Collateral Manager and its Affiliates and the Collateral Manager Related Parties (and any Affiliate of the Collateral Manager as the investment adviser to a Collateral Manager Related Party) will be free to exercise the voting, consent and other rights of such Notes in whatever way each determines to be in its own interests and without taking into account the interests of the other Holders of Notes.

On the Original Closing Date, the Collateral Manager agreed to direct the Trustee to pay an initial lead investor in the Subordinated (B) Notes a substantial portion of the aggregate amount of the Senior Collateral Management Fee, the Subordinated Collateral Management Fee and the Incentive Collateral Management Fee, which would otherwise be paid to the Collateral Manager on each Payment Date. This arrangement was not extended to any other purchaser on the Original Closing Date and is not being extended to any purchaser of Replacement Notes on the Redemption Date. The existence of this arrangement could provide further incentive for the Collateral Manager to make more speculative investments in the Collateral Obligations on behalf of the Issuer than would otherwise be the case. In addition, the documentation of this arrangement states that such arrangement will be binding upon the Collateral Manager's successors and assigns and any other Replacement Collateral Manager. There can be no assurance that a Replacement Collateral Manager would be willing to accept these arrangements and the reduced Collateral Management Fee resulting therefrom. If a Replacement Collateral Manager were unwilling to accept these arrangements, and the applicable Holder of the Subordinated (B) Notes were unwilling to modify such

arrangements, the ability of the other Holders of Notes to direct the Issuer to remove the Collateral Manager for "cause" and appoint a Replacement Collateral Manager would be constrained.

The Collateral Manager, one or more of its Affiliates or the Collateral Manager Related Parties may also have ongoing relationships with companies whose securities or loans are pledged to secure the Secured Notes and may own debt and equity securities issued by obligors of Collateral Obligations. As a result, officers of the Collateral Manager, one or more of its Affiliates and the Collateral Manager Related Parties may possess information relating to issuers of Collateral Obligations that may not be known by the individuals at the Collateral Manager who are responsible for monitoring the Collateral Obligations and performing the other obligations under the Collateral Management Agreement, and such officers will be under no obligation to make such information available to those responsible for monitoring the Collateral Obligations and performing the other obligations under the Collateral Management Agreement.

The Collateral Manager, one or more of its Affiliates and Collateral Manager Related Parties may also carry on investment activities for other client accounts, their own accounts and accounts for family members and friends who do not invest in the Issuer, and may give advice and recommend securities to other managed accounts or investment funds which may differ from advice given to, or securities recommended for, the Issuer, even though their investment objective may be the same or similar.

Additionally, the Collateral Manager, one or more of its Affiliates and Collateral Manager Related Parties may receive fees or other benefits for these services which are greater than any fees the Collateral Manager will be receiving for its services to the Issuer. This disparity in fee income may create potential conflicts of interest between the Collateral Manager's obligations to the Issuer and its and/or any such Affiliate's or Collateral Manager Related Parties' obligations to such other clients.

In addition, the Collateral Manager, one or more of its Affiliates and the Collateral Manager Related Parties may invest in securities and/or loans that are *pari passu*, senior or junior to, or have interests different from or adverse to, the Collateral Obligations. In such instances, the Collateral Manager, such Affiliates and the Collateral Manager Related Parties may in their discretion, subject to certain restrictions, make investment recommendations and decisions that may be the same as or different from those made with respect to the Issuer's investments. The Collateral Manager, one or more of its Affiliates and the Collateral Manager Related Parties currently serves, and/or may in the future, serve as collateral manager for, invest in or be affiliated with other entities organized to issue collateralized debt obligations secured or backed by loans, high yield debt securities or emerging market bonds and loans. The Collateral Manager, its Affiliates and the Collateral Manager Related Parties may at certain times be simultaneously seeking to purchase or sell investments for the Issuer and any similar entity for which it serves as collateral manager at such time, or for its affiliates (including any account, portfolio or investment company for which the Collateral Manager, its Affiliates and/or any Collateral Manager Related Party serves as manager or investment advisor). Other entities for which the Collateral Manager, its Affiliates or any Collateral Manager Related Party may serve as collateral manager, or entities over which the Collateral Manager or its Affiliates have investment discretion, may have investment objectives, programs, strategies and positions that are similar or dissimilar to or may conflict with those of the Issuer. Also, such other entities may invest in businesses or have ongoing relationships with companies whose obligations are acquired by the Issuer that compete with, have interests adverse to, or are affiliated with the issuers of securities held by the Issuer, which could adversely affect the performance of the Issuer. There is no assurance that any such other entities with investment objectives, programs or strategies similar to those of the Issuer will hold the same positions or perform in a substantially similar manner as the Issuer. The Collateral Manager, its Affiliates and the Collateral Manager Related Parties may give advice or take action with respect to the investments of the other Collateral Manager Related Parties which may differ from the advice given or the timing or nature of any action taken with respect to investments of the Issuer. As a result of such advice or actions, the prices and availability of securities and other financial instruments in which the Issuer invests or may seek to invest, and the performance of the Issuer, may be adversely affected.

When buying and selling assets for Collateral Manager Related Parties, the Collateral Manager and its Affiliates generally aggregate multiple transactions into one order so that multiple accounts may participate equally over time on a fair and equitable basis, in terms of best available cost, efficiency and terms under the circumstances. Although certain accounts may be excluded from a given aggregated order, no account is favored over any other account on an overall, long-term basis. Each account that participates in an aggregated order participates at the average price, except as noted below. Typically transaction costs are shared *pro rata* based on each account's participation in the transaction. In certain transactions, prices may differ as a result of differences in fees, taxes and transaction charges

that are assessed on each participating account and vary depending upon a number of factors including, but not limited to, the domicile of the account, the size of participating accounts or amounts allocated. As a result and depending upon market conditions, the aggregation of multiple transactions into one order may result in a higher or lower average price paid or received by each account. The Collateral Manager will determine whether an asset is appropriate for one or more of its funds, accounts or portfolios managed or advised by the Collateral Manager on the basis of a number of factors including, but not limited to: (i) differences with respect to available capital, size, and remaining life of a fund; (ii) different investment objectives or strategies; (iii) differences in risk profile at the time the opportunity becomes available; (iv) the potential transaction and other costs of allocating an opportunity among various funds; (v) potential conflicts of interest, including whether a fund has an existing investment in the issuer in question; (vi) the nature of the security or the transaction, including concentration limitations and portfolio tests, both at the time of such determination and prospectively, and the source of the opportunity; (vii) current and anticipated market conditions; (viii) existing positions in an issuer/security; (ix) prior positions in an issuer/security; and (x) differences in particular portfolio profile covenants or other contractual requirements, including requirements set forth in debt agreements of funds utilizing leverage. It is possible, due to differing investment objectives or other reasons, that the Collateral Manager may purchase debt obligations of an issuer for one client or account and sell such debt obligations for another client or account. In addition, while the Collateral Manager may determine that an Asset is a suitable investment for the Issuer, the Collateral Manager or its Affiliates may determine that the relevant Asset would also be a suitable investment for other funds or accounts managed or advised by the Collateral Manager or its Affiliates and decide to not allocate any portion of the Asset to the Issuer.

Portfolio transactions for the Issuer and for the Collateral Manager Related Parties are allocated to broker-dealers on the basis of best execution available in light of the overall quality of brokerage, prime brokerage, financing and other services, as applicable, provided to the Issuer and the Collateral Manager Related Parties. In seeking best execution, the Collateral Manager and its Affiliates may consider a variety of factors including quality of execution, reputation, financial strength and stability, block trading and block positioning capabilities, willingness and ability to execute difficult transactions, willingness and ability to commit capital, access to underwritten offerings and secondary markets, ongoing reliability, overall costs of a trade including commissions, mark-ups, mark-downs or spreads in the context of the Collateral Manager's knowledge of negotiated commission rates currently available and other current transaction costs, nature of the security and the available market makers, desired timing of the transaction and size of trade, confidentiality of trading activity, market intelligence, idea generation, sourcing of investment opportunities by the broker and its affiliates, quality and timeliness of market information provided and the provision of research or brokerage services, and other similar services.

Certain separately managed accounts or funds managed by the Collateral Manager and one or more of its Affiliates may require the Collateral Manager or such Affiliates to apply a different valuation methodology in valuing specific investments than the valuation methodology set forth in the Transaction Documents for the Issuer. As a result of such different methodology, the value of certain investments held in such separately managed accounts or funds managed by the Collateral Manager may differ from the value assigned to the same investments held by the Issuer by the Transaction Documents.

Although the Collateral Manager will devote as much time to the Issuer as the Collateral Manager deems appropriate in order to satisfy its obligations under the Collateral Management Agreement, the Collateral Manager may have conflicts in allocating its time and services among the Issuer and the Collateral Manager Related Parties. In addition, the Collateral Manager and its Affiliates, in connection with their other business activities, may acquire material non-public confidential information and enter into non-disclosure agreements that may restrict the Collateral Manager and its Affiliates from purchasing securities or selling securities for themselves or their clients (including the Issuer) or otherwise using such information for the benefit of their clients or themselves. In order to avoid restrictions on the trading capabilities for certain of its funds, the Collateral Manager may actively avoid exposure to certain material, non-public information regarding certain of the issuers of Collateral Obligations that the Collateral Manager would otherwise be entitled to receive.

There are generally no ethical screens or information barriers among the Collateral Manager and certain of its Affiliates of the type that some firms implement to separate persons who make investment decisions from others who might possess material non-public information that could influence such decisions. If the Collateral Manager or any of its personnel were to receive material non-public information about a particular obligor or asset, and have an interest in causing the Issuer to transact a particular asset, the Collateral Manager may be prevented from causing the Issuer to transact such asset due to internal restrictions imposed on the Collateral Manager. Notwithstanding the maintenance of certain internal controls relating to the management of material non-public information, it is possible

that such controls could fail and result in the Collateral Manager, or one of its investment professionals, buying or selling an asset while, at least constructively, in possession of material non-public information. Inadvertent trading on material non-public information could have adverse effects on the Collateral Manager's reputation, result in the imposition of regulatory or financial sanctions, and as a consequence, negatively impact the Collateral Manager's ability to perform its investment management services to the Issuer. In addition, while the Collateral Manager and certain of its Affiliates currently operate without information barriers on an integrated basis, such entities could be required by certain regulations, or decide that is advisable, to establish information barriers. In such event, the Collateral Manager's ability to operate as an integrated platform could also be impaired.

Unless the Collateral Manager determines in its reasonable judgment that such purchase or sale is appropriate and otherwise permitted under applicable law (including the Investment Advisers Act), the Collateral Manager will refrain from directing the purchase or sale under the Indenture of securities issued by (i) Persons of which any Affiliate of the Collateral Manager that is a direct or indirect subsidiary of AXA Investment Managers SA or a director, officer, employee or general partner of AXA Investment Managers SA or a direct or indirect subsidiary thereof (an "**IM Affiliate**") is a director or officer or (ii) Persons about which any IM Affiliate has information that such IM Affiliate deems confidential or non-public or otherwise might prohibit it from trading such securities in accordance with applicable law. Subject to the limitations set forth in the Collateral Management Agreement, the Collateral Manager will not be obligated to pursue any particular investment strategy or opportunity with respect to the Assets.

Neither the Collateral Manager nor any of its Affiliates or the Collateral Manager Related Parties is under any obligation to offer investment opportunities of which it becomes aware to the Issuer or to account to the Issuer (or share with the Issuer or inform the Issuer of) any such transaction or any benefit received by it from any such transaction or to inform the Issuer of any investments before offering any investments to the Collateral Manager Related Parties. Furthermore, the Collateral Manager and any of its Affiliates may make an investment on behalf of any Collateral Manager Related Parties without offering the investment opportunity or making any investment on behalf of the Issuer. Furthermore, the Collateral Manager, one or more of its Affiliates and any of the Collateral Manager Related Parties may make an investment on its own behalf without offering the investment opportunity to, or the Collateral Manager making any investment on behalf of, the Issuer. Affirmative obligations may exist, or may arise in the future, whereby the Collateral Manager or one or more of its Affiliates is obligated to offer certain investments to one or more Collateral Manager Related Parties before or without the Collateral Manager offering those investments to the Issuer. The Collateral Manager, each of its Affiliates and each of the Collateral Manager Related Parties have no affirmative obligation to offer any investments to the Issuer or to inform the Issuer of any investments before engaging in any investments for itself. The Collateral Manager may make investments on behalf of the Issuer in securities, or other assets, that it has declined to invest in for its own account, the account of any Collateral Manager Related Parties or the account of its other clients. The Collateral Management Agreement provides that, after the Closing Date, Collateral Obligations may be purchased from or sold to Collateral Manager Related Parties; any such purchase or sale will be effected in accordance with the Collateral Manager's internal policies and procedures and applicable law.

The Collateral Manager may, in one or more transactions, effect a "cross" transaction between a Collateral Manager Related Party and the Issuer if permitted by applicable law. In such a case, the Collateral Manager causes a transaction to be effected between the Issuer and another collateralized loan obligation, fund or account or other client managed or advised by the Collateral Manager or one or more of its Affiliates. In addition, the Collateral Manager may enter into agency cross transactions where it or any of its Affiliates acts as broker for the Issuer and for the other party to the transaction, to the extent permitted under applicable law. The Collateral Manager may also effect principal transactions between itself or its affiliates and the Issuer. The Collateral Manager and its Affiliates will effect these transactions only (i) when the Collateral Manager and, if applicable, one or more of its Affiliates deem the transaction to be in the best interest of both the Issuer and the applicable Collateral Manager Related Party and (ii) at a price and under circumstances that the Collateral Manager and its Affiliates have determined, by reference to independent market indicators, to constitute "best execution" for the Issuer and the applicable Collateral Manager Related Party; provided that cross transactions and principal transactions will be effected only to the extent permitted under applicable law. If so conducted, such cross transaction be conducted at arm's length and in accordance with the respective applicable internal policies and procedures of the Collateral Manager and its Affiliates, as determined appropriate by the Collateral Manager. Further, the Collateral Manager will be prohibited under the terms of the Collateral Management Agreement from directing the acquisition of Collateral Obligations from, or disposition of Collateral Obligations to, its affiliates or any other account managed by the Collateral Manager except in a transaction whose terms are no less favorable as those that could be obtained with an

unaffiliated third party. Neither the Collateral Manager nor any of its Affiliates receives any compensation in connection with "cross" transactions. "Inadvertent" cross transactions may also occur when trades cross in the market. For example, when the Collateral Manager or its Affiliates periodically rebalance accounts, certain Collateral Manager Related Parties may sell securities into the market at the same time that other Collateral Manager Related Parties and/or the Issuer are purchasing the same securities in the market, resulting in an inadvertent or "deemed" market cross. In these cases, the Collateral Manager and its Affiliates ensure that an independent broker-dealer establishes the price for the transaction. In these situations, the Collateral Manager and its Affiliates do not instruct the broker to directly move positions between accounts.

Approximately 15% of the Target Initial Par Amount of Collateral Obligations was purchased by the Issuer on or before the Original Closing Date from one or more other portfolios for which the Collateral Manager or an affiliate thereof acts as investment advisor or in which the Collateral Manager or an affiliate thereof has invested on a principal basis. The purchase price to be paid by the Issuer for each such Collateral Obligation was determined by reference to a quotation provided to the Collateral Manager by an independent broker-dealer as of the date of purchase, and otherwise in accordance with the procedures described above for "principal" and "cross" transactions. Such Collateral Obligations may have been acquired by the Issuer prior to the Original Closing Date pursuant to the warehouse financing facility provided by JPMCB, as described under "Risk Factors—Relating to the Collateral Obligations—The Issuer will acquire certain Collateral Obligations prior to the Closing Date" in the 2014 Offering Circular, and/or on the Original Closing Date from the net proceeds of the offering of the Notes on the Original Closing Date. The Issuer received disclosure in writing of the identity and method of acquisition of, and the procedures described above for determining the purchase price with respect to, such Collateral Obligations, and provided its consent to such matters. The Holders of the Replacement Notes, by acquisition of their Replacement Notes, will be deemed to have consented to the foregoing.

Certain amounts payable to the Collateral Manager are payable on a senior basis, other amounts payable to it are payable on a subordinated basis, and other amounts are payable to it on an incentive basis. In certain circumstances, such payment arrangements could create a conflict of interest between the Collateral Manager and the Holders of one or more Classes of Notes.

The Collateral Manager's duties and obligations under the Collateral Management Agreement and Collateral Administration Agreement are owed solely to the Issuer. The Collateral Manager is not in contractual privity with, and owes no separate duties or obligations to, any of the Holders of the Notes (including the Replacement Notes). Actions taken by the Collateral Manager may differentially affect the interests of the various Classes of Notes (whose Holders may themselves have different interests), and except as provided in the Collateral Management Agreement, Collateral Administration Agreement or the other Transaction Documents, the Collateral Manager has no obligation to consider such differential effects or different interests.

The Collateral Manager may discuss the composition of the Collateral Obligations and other matters relating to the transactions contemplated hereby with any partner or employee of the Collateral Manager, its Affiliates or any Collateral Manager Related Parties, and may also have such discussions with certain beneficial owners of the Notes and any other third parties. There can be no assurance that such discussions will not influence the actions or inactions of the Collateral Manager in its role as collateral manager for the Issuer, which actions or inactions may have material effects on the performance of the Notes.

By its purchase of Replacement Notes, each Holder is deemed to have acknowledged and consented to the existence of the conflicts of interest inherent to this transaction, including as described herein and in the 2014 Offering Circular, and to have agreed that it will have no claim arising from or otherwise related to the existence thereof.

The Issuer will be subject to various conflicts of interest relating to the Refinancing Initial Purchaser and its Affiliates.

Various potential and actual conflicts of interest may arise as a result of the investment banking, commercial banking, asset management, financing and financial advisory services and products provided by the Refinancing Initial Purchaser and its affiliates to the Issuer, the Trustee, the Collateral Manager, the issuers of the Collateral Obligations and others, as well as in connection with the investment, trading and brokerage activities of the Refinancing Initial Purchaser and its affiliates. The Refinancing Initial Purchaser and its affiliates may from time to time hold Replacement Notes of any Class for investment, trading or other purposes, and may sell at any time any

Replacement Notes held by them. The Refinancing Initial Purchaser and its affiliates will have the right to vote any Replacement Notes that they hold. The interests and incentives of the Refinancing Initial Purchaser or its affiliates will not necessarily be aligned with those of the other Holders. Additionally, the Refinancing Initial Purchaser or any of its affiliates may, on either its own or its clients' behalf, invest or take long or short positions in the Replacement Notes, which may be different from the position taken by Holders of the Replacement Notes. Any such short position will increase in value if the Replacement Notes decrease in value. The Refinancing Initial Purchaser and its affiliates are not obligated to consider the interests of the Holders of the Replacement Notes or any effect that such positions could have on them.

The Refinancing Initial Purchaser or any its affiliates may, on their own behalf or on behalf of clients, act as a selling institution. The position of the Refinancing Initial Purchaser, its affiliates or its clients in such a transaction may increase in value if the Replacement Notes default or decrease in value. In conducting such activities, the Refinancing Initial Purchaser and its affiliates are under no obligation to consider the interests of Holders of the Replacement Notes or the impact of any such activities on such Holders.

The Refinancing Initial Purchaser and any of its affiliates will act in their own commercial interests in these various capacities without regard to whether its interests conflict with those of the Holders of Replacement Notes or any other party. None of the Refinancing Initial Purchaser or its affiliates takes any responsibility for, and have no obligations to potential investors or other third parties in respect of, the Co-Issuers.

The Issuer may purchase or sell Collateral Obligations from, to or through one or more of the Refinancing Initial Purchaser or its affiliates. Certain Eligible Investments may be issued, managed or underwritten by one or more of the Refinancing Initial Purchaser or its affiliates. One or more of the Refinancing Initial Purchaser or its affiliates may provide investment banking, commercial banking, asset management, financing and financial advisory services and products to the Collateral Manager, its affiliates, and/or funds managed by the Collateral Manager or its affiliates, and purchase, hold and sell, both for their respective accounts or for the account of their respective clients, on a principal or agency basis, loans, securities, and other obligations and financial instruments of the Collateral Manager, its affiliate(s), and funds managed by the Collateral Manager or its affiliate(s). As a result of such transactions or arrangements, one or more of the Refinancing Initial Purchaser or its affiliates may have interests adverse to those of the Issuer and Holders of the Replacement Notes. The Refinancing Initial Purchaser is not obligated to consider the interests of the Holders of the Replacement Notes or any effect that such positions could have on them.

The Refinancing Initial Purchaser and its affiliates may have underwritten or be acting as agent, counterparty or lender in respect of certain of the Collateral Obligations, may have on-going relationships (including, without limitation, the provision of investment banking, commercial banking and advisory services or engaging in securities or derivatives transactions) with issuers whose debt obligations constitute Collateral Obligations and may own either equity securities or debt obligations (including the debt obligations that constitute Collateral Obligations issued by such issuers). The Refinancing Initial Purchaser and its affiliates may also have on-going relationships (including, without limitation, the provision of investment banking, commercial banking and advisory services or engaging in securities or derivatives transactions) with purchasers of the Replacement Notes or the Collateral Manager or their respective affiliates. The Refinancing Initial Purchaser and its affiliates and clients may also invest in debt obligations that have interests different from or adverse to the debt obligations that constitute Collateral Obligations. From time to time the Issuer may purchase, enter into, terminate or sell Collateral Obligations from or through the Refinancing Initial Purchaser or any of its affiliates.

In addition, certain "private side" and "walled off" areas of the Refinancing Initial Purchaser or its Affiliates may have access to material non-public information regarding the Collateral Obligations or the issuers whose debt obligations constitute Collateral Obligations. These areas have not participated in the preparation of this Offering Circular, nor have they provided any material non-public information to any employee of the Refinancing Initial Purchaser involved in the preparation of this Offering Circular.

The Refinancing Initial Purchaser will be entitled to be paid certain fees in connection with the structuring and offering of the Replacement Notes from the proceeds of the issuance of the Replacement Notes or from other available amounts. The Refinancing Initial Purchaser may forego a portion of or otherwise choose to accept a reduced amount of such fees for any reason. Whether any such amount will be foregone or reduced may depend on the terms of the Replacement Notes issued on the Redemption Date (including, without limitation, the Interest Rates and purchase prices of Replacement Notes purchased for the account of the Refinancing Initial Purchaser or its

Affiliates or otherwise for distribution), the purchase price of the Collateral Obligations and other terms of the transaction.

Certain Other Conflicts of Interest.

The Trustee or any of its affiliates or employees may purchase Notes (either upon initial issuance or through secondary transfers), buy credit protection on Notes, or exercise any voting rights to which such Notes are entitled. In addition, the Trustee and/or its Affiliates may receive compensation in connection with the Trustee's investment of trust assets in certain Eligible Investments. Eligible Investments may include investments for which the Trustee or an Affiliate of the Trustee provides services or receives compensation. The Co-Issuers, the Collateral Manager and their respective Affiliates may maintain other banking relationships in the ordinary course of business with the Trustee or its Affiliates.

DOCUMENTS INCORPORATED

The 2014 Offering Circular is attached to this Offering Circular as Annex A and is incorporated herein. The 2014 Offering Circular must be read in conjunction with this Offering Circular, as it is integral to understanding and evaluating the information contained in this Offering Circular. The statements herein supersede all statements which are inconsistent with those in the 2014 Offering Circular.

The most recent Distribution Report and Monthly Report are each attached to this Offering Circular as Annex B and are incorporated herein. None of the Refinancing Initial Purchaser, the Trustee, the Collateral Manager or the Collateral Administrator is responsible for, or is making any representation to you concerning, the accuracy or completeness of such Distribution Report or Monthly Report. The most recent Distribution Report and Monthly Report must be read in conjunction with this Offering Circular, as it is integral to understanding and evaluating the information contained in this Offering Circular.

Unless the context otherwise specifically requires, all references in the 2014 Offering Circular to the Class A-1 Notes shall be to the Class A-1-R Notes; all references in the 2014 Offering Circular to the Class A-2 Notes shall be to the Class A-2-R Notes; all references in the 2014 Offering Circular to the Class A Notes shall be to the Class A-R Notes; all references in the 2014 Offering Circular to the Class B Notes shall be to the Class B-R Notes; all references in the 2014 Offering Circular to the Secured Notes shall include the Replacement Notes, the Class C Notes and the Class D Notes; and all references in the 2014 Offering Circular to the Notes or the Offered Securities shall include the Replacement Notes together with the Class C Notes, the Class D Notes and the Subordinated Notes. All references in the 2014 Offering Circular to the Indenture shall be to the Indenture as modified by the First Supplemental Indenture. A copy of the First Supplemental Indenture is attached to this Offering Circular as Annex C and is incorporated herein.

DESCRIPTION OF THE REPLACEMENT NOTES

The information set forth in this section supplements and modifies the information in the section entitled "Description of the Offered Securities" in the 2014 Offering Circular, which should be read in conjunction with and is otherwise incorporated herein.

The Replacement Notes will be limited recourse debt obligations of the Co-Issuers. Except as expressly set forth herein, the Replacement Notes will be subject to the same terms and conditions as the corresponding Class or Classes of Refinanced Notes. Therefore, except as expressly set forth herein, the information regarding the Notes set forth in the 2014 Offering Circular also applies to the corresponding Class of Replacement Notes. The Class C Notes, the Class D Notes and the Subordinated Notes issued on the Original Closing Date are not being refinanced.

On the Redemption Date, the Co-Issuers and the Trustee will enter into the First Supplemental Indenture to provide for the issuance of the Replacement Notes. Purchasers of the Replacement Notes will be deemed to have approved the terms of the First Supplemental Indenture.

RATING OF THE REPLACEMENT NOTES

The Issuer has engaged Moody's to provide ratings on the Class A-1-R Notes and has engaged S&P to provide ratings on all of the Classes of Replacement Notes. The fees and expenses payable to the Rating Agencies in connection with obtaining their initial ratings of the Replacement Notes will be paid as Administrative Expenses pursuant to the Priority of Payments or from other amounts available on the Redemption Date. If the Issuer does not provide information requested by a Rating Agency or relevant to the ratings on the Replacement Notes, or such information contains material untrue statements or omits material information necessary to make such information not misleading, the Issuer could be liable to such Rating Agency for any losses it incurs as a result.

A security rating is not a recommendation to buy, sell or hold securities and is subject to withdrawal at any time. There is no assurance that a rating will remain for any given period of time or that a rating will not be lowered or withdrawn entirely by the assigning Rating Agency if in its judgment circumstances in the future so warrant.

The ratings assigned to the Replacement Notes rated by such Rating Agency are based upon its assessment of the probability that the Collateral Obligations will provide sufficient funds to pay such Replacement Notes (based upon the Interest Rate and principal balance), based largely upon such Rating Agency's statistical analysis of

historical default rates on debt securities with various ratings, the terms of the Indenture, the asset and interest coverage required for the relevant Class, and the Concentration Limitations and the Collateral Quality Test.

In addition to their respective quantitative tests, the ratings of such Rating Agency take into account qualitative features of a transaction, including the legal structure and the risks associated with such structure, such Rating Agency's view as to the quality of the participants in the transaction and other factors that it deems relevant.

SECURITY FOR THE REPLACEMENT NOTES

Information related to the Assets is provided in the most recent Distribution Report and Monthly Report, each of which are attached to this Offering Circular as Annex B and are incorporated herein. None of the Refinancing Initial Purchaser, the Trustee, the Collateral Manager or the Collateral Administrator is responsible for, or is making any representation to you concerning, the accuracy or completeness of such Distribution Report or Monthly Report, as applicable.

FIRST SUPPLEMENTAL INDENTURE

In connection with the issuance of the Replacement Notes, the Issuer intends to enter into the First Supplemental Indenture, substantially in the form attached hereto as Annex C. The purchasers of Replacement Notes will be deemed to approve the amendments to the Indenture pursuant to the First Supplemental Indenture. If executed, the First Supplemental Indenture would establish certain terms of the Replacement Notes as set forth in the First Supplemental Indenture.

If executed, the First Supplemental Indenture would make certain modifications to (i) establish the terms of the Replacement Notes, (ii) amend certain existing definitions affected by the Replacement Notes, (iii) set forth certain new definitions relating to the Replacement Notes and (iv) eliminate the Issuer's ability to effectuate any subsequent Refinancing of the Replacement Notes after the Redemption Date.

Except for the modifications described above, all legal and economic terms of the applicable Class of Replacement Notes will be the same as the corresponding Class of Refinanced Notes.

The execution and delivery of the First Supplemental Indenture will be a condition to the issuance of the Replacement Notes.

USE OF PROCEEDS

Proceeds received from the sale on the Redemption Date of the Replacement Notes, together with certain additional amounts, will be used by the Issuer to redeem the Refinanced Notes in whole and to pay certain expenses of the Issuer, the Trustee and the Collateral Manager related to the Refinancing.

CREDIT RISK RETENTION

The U.S. Risk Retention Rule requires the "sponsor" of a "securitization transaction" to retain (either directly or through a "majority-owned affiliate") an economic interest in the "credit risk" of "securitized assets" (as such terms are defined in the U.S. Risk Retention Rule). For purposes of the issuance of the Replacement Notes, the Collateral Manager is considered the "sponsor" under the U.S. Risk Retention Rule.

Although the U.S. Risk Retention Rule will be in effect on the Redemption Date, the Collateral Manager has informed the Co-Issuers and the Refinancing Initial Purchaser that it does not intend to retain a risk retention interest contemplated by the U.S. Risk Retention Rule in connection with the refinancing transaction described in this Offering Circular or the Replacement Notes, in each case, in reliance on that certain no-action letter issued on July 17, 2015 by the staff (the "**Staff**") of the Division of Corporation Finance of the Securities and Exchange Commission (the "**Crescent Letter**"). In the Crescent Letter, the Staff stated it would not recommend enforcement action to the Securities and Exchange Commission in respect of a collateral manager that did not retain an eligible risk retention interest in connection with a refinancing of a CLO that was priced prior to December 24, 2014 as long as such refinancing meets the requirements described in the Crescent Letter.

The Collateral Manager's reliance on the Crescent Letter as described above does not preclude the availability of any applicable private rights of actions for any violation of the U.S. federal securities laws.

THE ISSUER

The information set forth in this section supplements and modifies the information in the section entitled "The Co-Issuers" in the 2014 Offering Circular, which should be read in conjunction with and is otherwise incorporated herein.

The Issuer is an exempted company incorporated with limited liability under the laws of the Cayman Islands and is a special purpose entity established for the sole purpose of acquiring the Collateral Obligations, issuing the Offered Securities and engaging in certain related transactions. The Issuer was incorporated on July 10, 2013 in the Cayman Islands, has registered number HL-279355 and has an indefinite existence. The Issuer's registered office and the business office of each of the directors of the Issuer is at the offices of Estera Trust (Cayman) Limited (formerly Appleby Trust (Cayman) Ltd.), Clifton House, 75 Fort Street, PO Box 1350, Grand Cayman, KY1-1108, Cayman Islands, Attention: the Directors, telephone no. +1 (345) 640-0540 and facsimile no. +1 (345) 949-4901. The directors of the Issuer are Julian Black, Andre Slabbert and Richard Gordon. The directors of the Issuer serve as directors of and provide services to other special purpose entities that issue collateralized obligations and perform other duties for the Administrator. The Issuer does not publish any financial statements.

THE COLLATERAL MANAGER

The statements in this "The Collateral Manager" section shall supersede the statements under the corresponding heading in the 2014 Offering Circular.

The information appearing in this section has been prepared by the Collateral Manager and has not been independently verified by the Co-Issuers or the Refinancing Initial Purchaser. The Collateral Manager has taken reasonable care to ensure that this information has been accurately reproduced. The Co-Issuers confirm that the information in this section has been accurately reproduced and that, as far as the Co-Issuers are aware and are able to ascertain from the information, no facts have been omitted which would render the reproduced information inaccurate or misleading in any material respect. Accordingly, notwithstanding anything to the contrary herein, the Refinancing Initial Purchaser do not assume any responsibility for the accuracy, completeness or applicability of such information.

The delivery of this Offering Circular will not create any implication that there has been no change in the affairs of AXA IM since the date hereof, or that the information contained or referred to in this section is correct as of any time subsequent to its date.

General

Certain advisory and administrative functions with respect to the Assets are performed by AXA Investment Managers, Inc. a Delaware corporation ("**AXA IM**"), as the Collateral Manager under the Collateral Management Agreement entered into on the Original Closing Date between the Issuer and the Collateral Manager. AXA IM provides portfolio management services under the following investment strategies: (i) United States high yield products, (ii) United States corporate investment grade products, (iii) United States leveraged loan products, (iv) United States structured and/or asset backed products and (v) long-short credit products.

AXA IM's investment management business originated in 2001 when the high yield bond group of Cardinal Capital Management, based in Greenwich, CT, joined AXA IM. Organizationally, AXA IM is a wholly-owned subsidiary of AXA-IM Holding US, Inc., a Delaware corporation, which is a wholly-owned subsidiary of AXA Investment Managers, a société anonyme organized under the laws of France ("**AXA IMSA**"). AXA IMSA is a holding company of several investment management companies, which includes AXA IM (collectively, the "**AXA IM Group**").

AXA IM is an indirect subsidiary of AXA S.A. ("**AXA**"), a société anonyme organized under the laws of France. AXA's shares are traded on the Compartiment A of NYSE Euronext Paris and, in the form of American depositary shares traded on the United States over-the-counter market. The financial strength rating of AXA is "Aa3" by Moody's, "AA-" by Fitch and "AA-" by S&P.

The AXA IM Group is one of the AXA group's principal asset managers. It is a multi-specialist asset management division that offers fixed income, equity, structured and alternative products, real estate and multi-management investment expertise. AXA IM Group's clients include both institutional and individual investors. The AXA IM Group provides diversified asset management and related services globally to its investment funds, which are distributed through the AXA group's distribution networks and external distributors. The AXA IM Group also provides these services to AXA's insurance subsidiaries in respect of their insurance-related invested assets and separate management account assets.

As of September 30 2016, AXA IM had total assets under management of approximately USD 72 billion and, as of September 30 2016, AXA IM Group's total assets under management amounted to USD 786 billion.

AXA IM's principal place of business is 100 West Putnam Avenue, 4th Floor, Greenwich, Connecticut 06830.

AXA IM is registered as an investment adviser with the U.S. Securities and Exchange Commission under the Investment Advisers Act. Prospective investors may obtain a copy of AXA IM's Form ADV Part II, and other information about AXA IM or the AXA IM Group, upon request.

Personnel

The names of the following personnel of AXA IM are listed below. There can be no assurance that such persons will remain in such positions or, even if they do so, will be involved in the management of the Issuer, the Collateral Obligations or in carrying out any of the other obligations of the Collateral Manager under the Collateral Management Agreement during the term thereof.

Jean-Philippe Levilain, Global Head of AXA IM Leveraged Loan Team / Senior Portfolio Manager (Greenwich, CT). Previously, Jean-Philippe worked at AXA IM Paris, where he was a Senior Portfolio Manager and then head of the European High Yield Loan team. Prior to joining the AXA IM Group, Jean-Philippe spent seven years with BNP Paribas, and held several positions as a loan trader and credit analyst. Jean-Philippe graduated from the Institut d'Etudes Politiques de Paris and obtained a postgraduate degree in Finance from the University of Paris I, Pantheon-Sorbonne.

Joel Serebransky, Head of US Credit Analyst team / Back up Senior Portfolio Manager at AXA IM (Greenwich, CT). Joel joined AXA IM in August 2012 to help start the US Loan platform. Previously, he was a portfolio manager at Lord Abbett & Co, where he managed over \$4 billion of loans via a loan mutual fund and a collateralised loan obligation. In 1996, Joel co-founded the loan investment business at Alliance Bernstein and, in 2005, left to start a loan investment boutique, Navigare Partners. Prior to joining Alliance Bernstein, Joel spent 6 years structuring and distributing various debt products at JP Morgan. Joel holds a B.A. degree from Rutgers College and an M.B.A. from The Wharton School of the University of Pennsylvania.

Vera Fernholz, Senior Credit Analyst at AXA IM (Greenwich, CT). Previously Vera worked in the Syndicated Loan and Risk Management/Workout groups at CIT Group for 5 years. Vera spent 8 years as an originator, credit analyst and portfolio manager in Private Placement and Leveraged Loans at Prudential Capital Group. She started her banking career as an assistant treasurer at Bankers Trust. Vera holds a B.A. Degree from Smith College and an M.B.A. from the Darden Business School of the University of Virginia.

Jay Chandiramani, Senior Credit Analyst at AXA IM (Greenwich, CT). With over 10 years of industry experience, Jay joined AXA IM Group in 2016 from Bank of America Merrill Lynch in New York City, where he was responsible for underwriting, structuring and distributing leveraged loans and high yield bonds for clients across multiple industries to finance LBOs, corporate acquisitions, dividends and refinancings. Prior to that, Jay worked on the Leveraged Finance team at RBS Securities in Stamford, CT. Jay holds a Bachelor's Degree in Finance from the Kelley School of Business at Indiana University.

Yumiko Licznarski, Senior Credit Analyst (Greenwich, CT). Yumiko is a senior research analyst with AXA IM. Prior to joining AXA IM Group in 2015, Yumiko was a Director in the Merchant Banking Group at BNP Paribas originating and structuring LBO transactions. She also spent eight years at Mizuho Financial Group in the Corporate Finance Group. Yumiko holds a M.A. from Columbia University.

Mounia Maliki, Senior Credit Analyst at AXA IM (Greenwich, CT). Mounia joined the AXA IM Group in 2008. Previously, she was corporate analyst at De Lage Landen International (Subsidiary of Rabobank). Mounia graduated from the ESC Grenoble.

Michael J Sorna, Junior Credit Analyst at AXA IM (Greenwich, CT). Michael is currently a junior credit analyst with AXA IM. Prior to joining AXA IM Group in 2015, Michael was an analyst at Standard & Poor's in the Financial Institutions Group covering companies in the specialty finance industry. Prior to his time with Standard & Poor's, he spent two years at SAC Capital as a portfolio analyst. Michael holds a B.B.A. from Hofstra University.

David Saad, Junior Credit Analyst at AXA IM (Greenwich, CT). David is currently a Junior Credit Analyst with AXA IM. Prior to joining in 2016, David was an associate at ICON Investments focusing on middle-market leveraged loans and private debt transactions in various sectors including retail and business services. He also spent two years at Grant Thornton in the Valuations Group. David holds a BBA in Finance and Accounting from the Goizueta Business School at Emory University.

Deniz Esmen, Junior Credit Analyst (Greenwich, CT). Deniz is currently a Junior Credit Analyst with AXA IM. Prior to joining in 2015, Deniz was an analyst at Natixis Securities in the Debt Capital Markets Group focused

on high yield transactions. Deniz holds a BA in Political Science and International Studies from the University of North Carolina at Chapel Hill.

Benjamin Finger, US Loans Trader (Greenwich, CT). Prior to joining AXA IM in 2014, Benjamin was a Vice President in charge of Credit Trading at Clinton Group Inc., a New York City based multi strategy hedge fund. Prior to joining Clinton Group, he worked on the Credit Trading desk at JPMorgan as a desk analyst. Benjamin received his BBA in Finance from the University of Texas at Austin and has the CFA professional designation.

CERTAIN U.S. FEDERAL INCOME TAX CONSIDERATIONS

The following limited supplemental disclosure is being provided to prospective investors to inform them of certain U.S. federal income tax consequences arising from the issuance of the Replacement Notes, but does not purport to (and none of the Co-Issuers, the Refinancing Initial Purchaser, the Collateral Manager or their respective affiliates makes any representations that it purports to) comprehensively update the 2014 Offering Circular or disclose all U.S. federal income tax consequences (whether legal or otherwise) which may arise by or relate to the issuance of the Replacement Notes. The following information should be read in conjunction with the section entitled "Certain U.S. Federal Income Tax Considerations" in the 2014 Offering Circular. The changes set forth below supersede all statements which are inconsistent therewith in the 2014 Offering Circular.

The following summary describes certain U.S. federal income tax consequences of the purchase, beneficial ownership and disposition of the Replacement Notes. It does not purport to be a comprehensive description of all the tax considerations that may be relevant to a decision to purchase the Replacement Notes. In particular, special tax considerations that may apply to certain types of taxpayers, including securities dealers, banks and insurance companies, entities taxed as partnerships or partners therein, investors liable for the alternative minimum tax, individual retirement accounts and other tax deferred accounts, REITs, regulated investment companies, tax-exempt organizations (except to the limited extent addressed below), investors whose functional currency is not the U.S. Dollar, non-resident aliens present in the United States for more than 182 days in a taxable year, and subsequent purchasers of Replacement Notes, are not addressed. In addition, this summary does not describe any tax consequences arising under the laws of any taxing jurisdiction other than the U.S. federal government. In general, the summary assumes that a holder acquires a Replacement Note at original issuance, and at its issue price, and holds such Replacement Note as a capital asset and not as part of a hedge, straddle, or conversion transaction.

This summary is based on the U.S. tax laws, regulations, rulings and decisions in effect or available on the date of this Offering Circular. All of the foregoing are subject to change, and any change may apply retroactively and could affect the continued validity of this summary.

As discussed in more detail below, withholding or deduction of taxes may be required in certain circumstances in respect of payments on the Replacement Notes. In the event that any such withholding or deduction of taxes is required, in any jurisdiction, neither of the Co-Issuers will be under any obligation to make any additional payments to the holders of the Replacement Notes in respect of such withholding or deduction.

Prospective purchasers of the Replacement Notes should consult their own tax advisors as to U.S. federal income tax consequences of the purchase, ownership and disposition of the Replacement Notes, as well as the possible application of state, local, non-U.S. or other tax laws.

In the case of a partnership (or other pass-through entity) that is a beneficial owner of a Replacement Note, the tax treatment of a partner of such partnership (or other equity holder of such other pass-through entity) will generally depend on the status of such partner (or other equity holder) and upon the activities of such pass-through entity. Partners of partnerships (or other equity holders of other pass-through entities, as applicable) that are beneficial owners of Replacement Notes should consult their tax advisors.

As used in this Offering Circular, the term "**U.S. holder**" means a beneficial owner of a Replacement Note that is, for U.S. federal income tax purposes, a citizen or individual resident of the United States, a corporation (or other entity treated as a corporation for U.S. federal income tax purposes) that was organized under the laws of the United States, any state thereof, or the District of Columbia, or that otherwise is subject to U.S. federal taxation on a net income basis in respect of the Replacement Note.

As used in this Offering Circular, the term "**non-U.S. holder**" means a beneficial owner of a Replacement Note that is not a U.S. holder.

THE SUMMARY OF U.S. FEDERAL INCOME TAX CONSEQUENCES SET OUT BELOW IS FOR GENERAL INFORMATIONAL PURPOSES ONLY. PROSPECTIVE PURCHASERS SHOULD CONSULT THEIR TAX ADVISERS AS TO THE PARTICULAR TAX CONSEQUENCES TO THEM OF OWNING THE REPLACEMENT NOTES, INCLUDING THE APPLICABILITY AND EFFECT OF STATE, LOCAL, FOREIGN AND OTHER TAX LAWS AND POSSIBLE CHANGES IN TAX LAW.

Tax Treatment of the Issuer

In General. For U.S. federal income tax purposes, the Issuer, and not the Co-Issuer, will be treated as the issuer of the Replacement Notes. The Issuer will be treated as a foreign corporation for U.S. federal income tax purposes. Prior to the Redemption Date, the Issuer operated with the intention that it would not be subject to U.S. federal income tax on its net income. The Issuer also intends to undertake its future operations in a manner that will not cause it to be subject to U.S. federal income tax on its net income. In this regard, the Issuer received an opinion of Milbank, Tweed, Hadley & McCloy LLP on the Original Closing Date to the effect that, if the Issuer and the Collateral Manager complied with the procedures and provisions of the transaction documents (including the Tax Restrictions), and subject to the other customary assumptions and qualifications, the Issuer would not be treated as engaged in the conduct of a trade or business within the United States for U.S. federal income tax purposes under the then-current law and the facts existing as of the Original Closing Date. This opinion was based on certain assumptions and certain representations and agreements regarding restrictions on the future activities of the Issuer and the Collateral Manager. The Issuer intended to conduct its business in accordance with the assumptions, representations and agreements upon which such opinion is based. In complying with such assumptions, representations and agreements, the Issuer and the Collateral Manager were entitled to rely in the future upon the written advice and/or opinions of their selected counsel, and the opinion of Milbank, Tweed, Hadley & McCloy LLP assumed that any such advice and/or opinions would be correct and complete. Investors should also be aware that the opinion of Milbank, Tweed, Hadley & McCloy LLP simply represents counsel's best judgment and is not binding on the IRS or the courts. In this regard, there are no authorities that deal with situations substantially identical to the Issuer's and the Issuer could be treated as engaged in the conduct of a trade or business within the United States as a result of unanticipated activities, changes in law, contrary conclusions by the IRS or other causes. Failure of the Issuer to comply with the Tax Restrictions or the Indenture may not give rise to a default or an Event of Default under the Indenture or the Collateral Management Agreement and may not give rise to a claim against the Issuer or the Collateral Manager. In the event of such a failure, the Issuer could be treated as engaged in a trade or business within the United States for U.S. federal income tax purposes. The Collateral Manager might act in accordance with the Tax Restrictions notwithstanding the issuance of new decisions by the courts, new legislation or official guidance (regardless of whether such new interpretation, legislation or guidance would either merely increase the risk that the Issuer would be, or actually cause the Issuer to be, engaged in a U.S. trade or business). In addition, although the Collateral Manager can be removed for "cause," violations of the Tax Restrictions may not constitute "cause" in certain circumstances, even if such a violation causes an increase in the risk that the Issuer will be engaged in a trade or business in the United States for U.S. federal income tax purposes.

Although the Issuer intends to continue to follow the Tax Restrictions (and has provided assurances that it has followed such Tax Restrictions for the period prior to the Redemption Date), investors in the Replacement Notes should be aware that there will not be a new tax opinion issued on the Redemption Date with regard to whether the Issuer will be engaged in a trade or business within the United States for U.S. federal income tax purposes.

If it were determined that the Issuer is engaged in a trade or business within the United States for federal income tax purposes, and the Issuer has taxable income that is effectively connected with such U.S. trade or business, the Issuer would be subject under the Code to the regular U.S. corporate income tax on such effectively connected taxable income (computed possibly without any allowance for deductions) and possibly to a 30% branch profits tax as well. The imposition of such taxes on the Issuer would materially adversely affect the Issuer's ability to make payments with respect to the Replacement Notes and may also result in a redemption of the Replacement Notes in the manner described under "Description of the Offered Securities—Optional Redemption" in the 2014 Offering Circular. The balance of this summary assumes that the Issuer is not subject to U.S. federal income tax on its net income.

Withholding and Gross Income Taxes. Although the Issuer does not intend to be subject to U.S. federal income tax with respect to its net income, income derived by the Issuer may be subject to withholding or gross income taxes imposed by the United States or other countries, and the imposition of such taxes could materially affect its financial ability to make payments on the Replacement Notes. In this regard and subject to certain exceptions, the Issuer may generally acquire a particular Collateral Obligation only if, at the time of commitment to purchase, either the interest payments thereon are not subject to withholding tax or the obligor on the Collateral Obligation is required to make "gross-up" payments.

The Issuer may, however, be subject to (i) withholding or other similar taxes on commitment fees, amendment fees, waiver fees, consent fees, extension fees, or other similar fees and (ii) withholding imposed under FATCA or similar legislation in countries other than the United States, and such withholding or similar taxes may not be grossed up. In addition, there can be no assurance that income derived by the Issuer will not become subject to withholding or gross income taxes as a result of changes in law, contrary conclusions by the IRS, or other causes. In that event, such withholding or gross income taxes could be applied retroactively to fees or other income previously received by the Issuer. To the extent that withholding or gross income taxes are imposed and not paid through withholding, the Issuer may be directly liable to the taxing authority to pay such taxes.

Tax Treatment of U.S. Holders of Replacement Notes

Status of, and Interest on, the Replacement Notes. The Class A-1-R Notes, the Class A-2-R Notes and the Class B-R Notes will be treated as debt for U.S. federal income tax purposes. Each holder of a Replacement Note, by acceptance of such Replacement Note, will agree to treat all such Notes as debt for such purposes. U.S. holders of the Class A-1-R Notes or the Class A-2-R Notes will treat stated interest on such Replacement Notes as ordinary income when paid or accrued, in accordance with their tax method of accounting, subject to the discussion under "—Original issue discount" below. The Class B-R Notes (the "**Deferrable Notes**") will be issued with original issue discount ("**OID**") and will be subject to the rules discussed below under "—Original issue discount".

Sale and Retirement of the Replacement Notes. In general, a U.S. holder of a Replacement Note will have a basis in such Replacement Note equal to the cost of such Replacement Note to such holder, increased by any amount includible in income by such holder as OID and, in the case of the Class A-1-R Notes and the Class A-2-R Notes, reduced by any payments thereon other than payments of stated interest. In the case of a U.S. holder of a Refinanced Note that purchases a corresponding Class of Replacement Notes hereunder, such U.S. holder's adjusted basis may be determined by reference to its adjusted basis in the corresponding Refinanced Note. Upon a sale or exchange of the Replacement Note, a U.S. holder will generally recognize gain or loss equal to the difference between the amount realized (and in the case of the Class A-1-R Notes and the Class A-2-R Notes, less any accrued interest, which would be taxable as such) and the holder's tax basis in such Replacement Note. Such gain or loss will be long-term capital gain or loss if the U.S. holder has held such Replacement Note for more than one year at the time of disposition. In certain circumstances, U.S. holders that are individuals may be entitled to preferential treatment for net long-term capital gains. The ability of U.S. holders to offset capital losses against ordinary income is limited.

Net Investment Income Tax. Section 1411 of the Code imposes a 3.8% tax (in addition to other federal income taxes) on the net investment income ("**NII**") of U.S. holders who are individuals, estates or trusts to the extent NII exceeds an income threshold. NII generally includes all income from the Replacement Notes and any taxable gain on the sale or other disposition of the Replacement Notes. U.S. holders are urged to consult their tax advisors regarding the effect, if any, of Section 1411 of the Code on their investment in the Replacement Notes.

Original issue discount. If the stated principal amount of the Class A-1-R Notes or the Class A-2-R Notes exceeds their issue price (the price at which a substantial amount of the Replacement Notes of that Class are first sold to the public) by more than a statutorily defined *de minimis* amount, such Replacement Notes will be treated as having been issued with OID for U.S. federal income tax purposes. If the Class A-1-R Notes or the Class A-2-R Notes are treated as having been issued with OID, U.S. holders will be required to include such OID in gross income (as ordinary income) on a constant yield to maturity basis as it accrues, regardless of a U.S. holder's method of accounting for U.S. federal income tax purposes and before the receipt of cash attributable to the income.

Because payments of stated interest on the Class B-R Notes are contingent on available funds and subject to deferral, such Deferrable Notes will be treated for U.S. federal income tax purposes as having OID. The total amount of such discount with respect to a Deferrable Note will equal the sum of all payments to be received under such Deferrable Note less its issue price (the first price at which a substantial amount of Deferrable Notes of the same Class was sold to investors). A U.S. holder of Deferrable Notes will be required to include OID in gross income (as ordinary income) on a constant yield to maturity basis as it accrues, regardless of a U.S. holder's method of accounting for U.S. federal income tax purposes and before the receipt of cash attributable to the income. The amount of OID accruing in any Interest Accrual Period will generally equal the stated interest accruing in that period (whether or not currently due) plus any additional amount representing the accrual under a constant yield method of any additional OID represented by the excess of the principal amount of the Deferrable Notes over their issue price.

Accruals of any OID will be based on the projected weighted average life of the Deferrable Notes rather than their stated maturity. In the case of Deferrable Notes, accruals of OID should be calculated by assuming that interest will be paid over the life of the Deferrable Note based on the value of LIBOR used in setting interest for the Interest Accrual Period relating to the first Payment Date after the Redemption Date, and then adjusting the income for each subsequent Interest Accrual Period for any difference between the actual value of LIBOR used in setting interest for those periods and the assumed rate.

Potential Treatment of Replacement Notes as Equity under IRS Debt-Equity Regulations

The IRS has issued regulations under Section 385 of the Code that in certain circumstances treat a financial instrument that otherwise would be treated as debt for U.S. federal income tax purposes as equity of the issuer of such financial instrument during periods in which such financial instrument is held by certain persons related to such issuer. These regulations currently do not apply to non-U.S. issuers, such as the Issuer. However, it is not clear whether the IRS will issue subsequent guidance that may affect the characterization of the Replacement Notes as debt for U.S. federal income tax purposes. Investors in Replacement Notes should consult with their own tax advisors regarding the possible effect of the Section 385 regulations on them.

Tax Treatment of Tax-Exempt U.S. Holders of the Replacement Notes

In general, a tax-exempt U.S. holder of Replacement Notes will not be subject to tax on unrelated business taxable income ("UBTI") with respect to the income from the Replacement Notes regardless of whether they are treated as equity or debt for U.S. federal income tax purposes, except to the extent that the Replacement Notes are considered debt-financed property (as defined in the Code) of that tax-exempt holder. A tax-exempt U.S. holder that owns more than 50% of the outstanding Subordinated Notes and also owns Classes of Replacement Notes should consider the possible application of the special UBTI rules for amounts received from controlled entities.

Tax Treatment of Non-U.S. Holders of the Replacement Notes

Assuming that the Issuer is not treated as engaged in a trade or business within the United States for U.S. federal income tax purposes, as discussed above under "—Tax Treatment of the Issuer", payments on the Replacement Notes to a non-U.S. holder, or gain realized on a sale, exchange or redemption of such Replacement Notes by such holder, that do not constitute income effectively connected with a U.S. trade or business, if any, in which such non-U.S. holder is engaged will not be subject to U.S. federal income or withholding tax, as the case may be, unless (i) such non-U.S. holder is subject to backup withholding tax, described under "—Information Reporting and Backup Withholding", as a result of failing to comply with applicable certification procedures to establish that it is not a U.S. holder; or (ii) such non-U.S. holder is subject to withholding as described under "—U.S. Foreign Account Tax Compliance Rules" below. A non-U.S. holder will not be considered to be engaged in a trade or business within the United States for U.S. federal income tax purposes solely by reason of holding Replacement Notes. If the Issuer were determined to be engaged in a trade or business within the United States for U.S. federal income tax purposes, and had income effectively connected therewith, then interest paid on the Replacement Notes to a non-U.S. holder could be subject to a 30% U.S. withholding tax.

Information Reporting and Backup Withholding

Information reporting to the IRS generally will be required with respect to payments on the Replacement Notes and proceeds of the sale of the Replacement Notes to holders other than corporations or other exempt recipients. A "backup" withholding tax will apply to those payments if such holder fails to provide to the Trustee or other paying agent certain identifying information (such as such holder's taxpayer identification number) and properly completed and signed applicable U.S. federal income tax certifications (generally, an IRS Form W-9 (or applicable successor form) in the case of a U.S. holder or the applicable IRS Form W-8 (or applicable successor form) in the case of a non-U.S. holder). Non-U.S. holders generally will be required to comply with applicable certification procedures to establish that they are not U.S. holders in order to avoid the application of such information reporting requirements and backup withholding.

Backup withholding is not an additional tax. The amount of any backup withholding collected from a payment will be eligible for a credit against the recipient's U.S. federal income tax liability and may entitle the recipient to a refund, so long as the required information is timely furnished to the IRS. Information reporting requirements may apply regardless of whether withholding is required. U.S. holders should consult their own tax advisors about any

additional reporting requirements that may arise as a result of their purchasing, holding or disposing of Replacement Notes.

U.S. Foreign Account Tax Compliance Rules

FATCA potentially imposes a withholding tax of 30% on certain payments made to the Issuer, including potentially all interest paid on (and after December 31, 2018, proceeds from the sale or other disposition of) U.S. Collateral Obligations issued or materially modified on or after July 1, 2014, unless the Issuer complies with the Cayman IGA Legislation. The Cayman IGA Legislation requires, among other things, that the Issuer collect and provide to the Cayman Islands Department for International Tax Cooperation substantial information regarding certain direct and indirect holders of the Replacement Notes. The Issuer intends to comply with its obligations under the Cayman IGA Legislation. However, in some cases, the ability to avoid such withholding tax will depend on factors outside of the Issuer's control. The Issuer or its agent will report information to the Cayman Islands Department for International Tax Cooperation, which will exchange such information with the IRS under the terms of the Cayman IGA. Under the terms of the Cayman IGA, withholding will not be imposed on payments made to the Issuer, or on payments made by the Issuer, unless the IRS has specifically listed the Issuer as a non-participating financial institution, the Issuer has otherwise assumed responsibility for withholding under U.S. tax law, or the Issuer cannot achieve FATCA Compliance as a result of factors outside of its control, as described above.

In addition, future guidance under FATCA may subject payments on Replacement Notes that are materially modified more than six months after the issuance of such future guidance, to a withholding tax of 30% if each foreign financial institution that holds any such Replacement Note, or through which any such Replacement Note is held, has not entered into an information reporting agreement with the IRS, qualified for an exception from the requirement to enter into such an agreement or complied with the terms of a relevant intergovernmental agreement. Each owner of an interest in Replacement Notes will be required to provide the Issuer and the Trustee or their agents with information necessary to comply with the Cayman IGA as discussed above. Owners that do not supply required information, or whose ownership of Replacement Notes may otherwise prevent the Issuer from achieving FATCA Compliance (for example by causing the Issuer to be affiliated with a non-compliant foreign financial institution), may be subjected to punitive measures, including forced transfer of their Replacement Notes. There can be no assurance, however, that these measures will be effective, and that the Issuer and owners of the Replacement Notes will not be subject to the noted withholding taxes. The imposition of such taxes could materially affect the Issuer's ability to make payments on the Replacement Notes or could reduce such payments.

PLAN OF DISTRIBUTION

Morgan Stanley & Co. LLC as the Refinancing Initial Purchaser will agree to purchase and sell, on the Redemption Date, the Replacement Notes pursuant to a purchase agreement, dated on or about the pricing date of the Replacement Notes (the "**Refinancing Purchase Agreement**"), subject to the satisfaction of certain conditions set forth in the Refinancing Purchase Agreement. The Refinancing Initial Purchaser expects to resell the Replacement Notes in accordance with this Offering Circular. The Refinancing Initial Purchaser will resell the Replacement Notes pursuant to Rule 144A and Regulation S under the Securities Act (or another exemption from the registration requirements of the Securities Act), subject to the satisfaction of certain conditions set forth in the Refinancing Purchase Agreement. The Refinancing Initial Purchaser will not be under an obligation to hold any Replacement Notes acquired by it. In connection with its sale of Replacement Notes in certain jurisdictions, the Refinancing Initial Purchaser may act through one or more of its Affiliates as its agents to the extent required by local law or Morgan Stanley & Co. LLC policy.

Purchasers of Replacement Notes may receive certain fees in connection with their purchase of Replacement Notes from the Refinancing Initial Purchaser, which may be in the form of a discount. Pursuant to the Refinancing Purchase Agreement, the Refinancing Initial Purchaser will receive certain fees.

Replacement Notes offered hereby are expected to be sold by the Refinancing Initial Purchaser in individually negotiated transactions.

In order to facilitate the Offering of the Replacement Notes, the Refinancing Initial Purchaser (or persons acting on behalf of the Refinancing Initial Purchaser) may engage in transactions that stabilize, maintain or otherwise affect the price of the Replacement Notes. Specifically, the Refinancing Initial Purchaser (or persons acting on behalf of the Refinancing Initial Purchaser) may over-allot one or more Classes of the Replacement Notes in connection with the Offering, creating a short position in such Class or Classes of Replacement Notes for its own account; *provided* that such transactions may not be effected with a view to supporting the market price of the Replacement Notes at a level higher than the market price that might otherwise prevail. In addition, to cover over-allotments or to stabilize the price of the Replacement Notes, the Refinancing Initial Purchaser may bid for, and purchase, the Replacement Notes in the open market. The Refinancing Initial Purchaser is not required to engage in any stabilization action or similar action. Any stabilization action may begin on or after the date on which adequate disclosure of the final terms of the offer of the Replacement Notes is made and, if begun, may be ended at any time, but any stabilization action must end no later than 30 days after the issue date of the Replacement Notes.

Any offer or sale of Replacement Notes made in reliance on Rule 144A will be made by the Refinancing Initial Purchaser or other broker-dealers, including certain Affiliates of the Refinancing Initial Purchaser, who are registered as broker-dealers under the Exchange Act. The Refinancing Initial Purchaser may allow a concession, not in excess of the selling concession, to certain brokers or dealers.

The Co-Issuers have been advised by the Refinancing Initial Purchaser that the Refinancing Initial Purchaser proposes to sell the Replacement Notes only (I) to non-U.S. persons outside the United States in reliance on Regulation S and (II) to, or for the account or benefit of, persons that are both (A) Qualified Institutional Buyers and (B)(i) Qualified Purchasers or (ii) entities owned exclusively by Qualified Purchasers.

The Refinancing Initial Purchaser will agree in the Refinancing Purchase Agreement that it will not offer, sell or deliver any Replacement Notes within the United States or to, or for the account or benefit of, U.S. persons except, in either case, in accordance with Rule 144A under the Securities Act, to Qualified Institutional Buyers (as defined in Rule 144A) purchasing for their own account or for the accounts of one or more Qualified Institutional Buyers and that it will send to each other dealer to which it sells Replacement Notes, as applicable, during the restricted period a confirmation or other notice setting forth the restrictions on offers and sales of Replacement Notes within the United States or to, or for the account or benefit of, U.S. persons. In addition, with respect to Replacement Notes initially sold pursuant to Regulation S, until the expiration of 40 days after the commencement of the distribution of the Offering of the Replacement Notes by the Refinancing Initial Purchaser, an offer or sale of Replacement Notes, within the United States by a dealer (whether or not participating in the Offering) may violate the registration requirements of the Securities Act if the offer or sale is made otherwise than pursuant to Rule 144A under the Securities Act or another exemption from the registration requirements of the Securities Act. Resales of Replacement Notes offered in reliance on Rule 144A, Section 4(a)(2) and other exemptions from the registration requirement of the Securities Act are restricted as described under "Transfer Restrictions" in the 2014 Offering Circular. Beneficial interests in a Regulation S Global Secured Note may not be held by a U.S. person at any time,

and U.S. resales of the Replacement Notes offered outside the United States in reliance on Regulation S may be effected only in accordance with the "Transfer Restrictions" in the 2014 Offering Circular. As used in this paragraph, the terms "United States" and "U.S. person" have the meanings given to them by Regulation S.

No action has been or will be taken in any jurisdiction that would permit a public offering of the Replacement Notes or the possession, circulation or distribution of the Offering Circular in any country or jurisdiction where action for that purpose is required. Accordingly, the Replacement Notes may not be offered or sold, directly or indirectly, and neither the Offering Circular nor any other offering material or advertisements in connection with the Replacement Notes may be distributed or published, in or from any country or jurisdiction, except under circumstances that will result in compliance with any applicable rules and regulations of any such country or jurisdiction. The Refinancing Initial Purchaser understands and agrees that it is solely responsible for its own compliance with all laws applicable in each jurisdiction in which it offers and sells Replacement Notes, or distributes any offering circular (in preliminary or final form) or any amendments thereof or supplements thereto or any other material and it agrees to comply with all such laws.

Purchasers of the Replacement Notes may be required to pay stamp taxes and other charges in accordance with the laws and practices of the country of purchase in addition to the purchase price.

The Co-Issuers extend to each prospective investor the opportunity, prior to the consummation of the sale of the Replacement Notes, to ask questions of, and receive answers from, the Co-Issuers concerning the Replacement Notes and the terms and conditions of the Offering and to obtain any additional information it may consider necessary in making an informed investment decision and any information in order to verify the accuracy of the information set forth herein, to the extent the Co-Issuers possess the same.

Requests for such additional information can be directed to Morgan Stanley & Co. LLC at the following address: Morgan Stanley & Co. LLC, 1585 Broadway, New York, New York 10036, Attention: Managing Director, CLO Group.

The Co-Issuers have agreed to indemnify the Refinancing Initial Purchaser against certain liabilities, including liabilities under the Securities Act, or to contribute to payments they may be required to make in respect thereof.

Certain of the debt or equity securities of the issuers of Collateral Obligations may have been originally underwritten or placed, or may be underwritten or placed by the Refinancing Initial Purchaser or its Affiliates. In addition, the Refinancing Initial Purchaser or its Affiliates may have in the past and may in the future perform investment banking services for issuers of the Collateral Obligations.

In addition, the Refinancing Initial Purchaser or its Affiliates may from time to time, as a principal or through one or more investment funds that it manages, make investments in the equity securities of one or more of the issuers of Collateral Obligations with the result that one or more of such issuers may be or may become controlled by it. One or more of the Refinancing Initial Purchaser or its Affiliates may also be the selling institution under any Participation Interest.

LISTING AND GENERAL INFORMATION

(1) Application has been made to the Irish Stock Exchange for the Replacement Notes to be admitted to the Official List and trading on its regulated market. The Offering Circular has been approved by the Central Bank, as competent authority under the Prospectus Directive. The Central Bank only approves the Offering Circular as meeting the requirements imposed under Irish and EU law pursuant to the Prospectus Directive. Such approval relates only to Replacement Notes which are to be admitted to trading on the regulated market of the Irish Stock Exchange or other regulated markets for the purposes of Directive 2004/39/EC or which are to be offered to the public in any Member State of the EEA. There can be no assurance that such listing will be maintained. It is expected that the total expenses related to admission to trading will be approximately €5,740.

(2) The Bank of New York Mellon SA/NV, Dublin Branch is acting solely in its capacity as listing agent for the Co-Issuers (and not on its own behalf) in connection with the application for admission of the Replacement Notes to the Official List of the Irish Stock Exchange and to trading on its regulated market.

(3) For the life of the Replacement Notes, electronic copies of the organizational documents of the Co-Issuers may be obtained by holders from the Issuer or the Co-Issuer, as the case may be, and an electronic copy of the Indenture may be obtained from the Trustee.

(4) The issuance of the Replacement Notes has been authorized by the Board of Directors of the Issuer by resolutions prior to the Redemption Date. The issuance of the Replacement Notes has been authorized by the sole manager of the Co-Issuer by resolutions on the Redemption Date.

(5) The CUSIP Numbers for the Rule 144A Global Secured Notes are shown in the table below. The Regulation S Global Secured Notes have been accepted for clearance through Clearstream and Euroclear under the Common Codes set forth below. The table also lists CUSIP (CINS) Numbers and International Securities Identification Numbers.

	Rule 144A Global Secured Notes		Regulation S Global Secured Notes		
	CUSIP	ISIN	Common Code	CUSIP (CINS)	ISIN
Class A-1-R Notes.....	01749GAJ7	US01749GAJ76	155547537	G01783AE2	USG01783AE23
Class A-2-R Notes.....	01749GAL2	US01749GAL23	155555530	G01783AF9	USG01783AF97
Class B-R Notes	01749GAN8	US01749GAN88	155556820	G01783AG7	USG01783AG70

(6) Neither of the Co-Issuers has been involved in any governmental, litigation or arbitration proceedings during the 12 months preceding the date of this Offering Circular, which may have or have had in the recent past, a significant effect on the financial positions or profitability of the Co-Issuers, nor, so far as the Co-Issuers are aware, are any such governmental, litigation or arbitration proceedings involving the Co-Issuers pending or threatened.

(7) To date the Co-Issuers have commenced operations but no financial statements have been prepared.

LEGAL MATTERS

Certain legal matters with respect to the Replacement Notes will be passed upon for the Co-Issuers and the Refinancing Initial Purchaser by Paul Hastings LLP. Certain legal matters with respect to the Replacement Notes will be passed upon for the Collateral Manager by Latham & Watkins LLP. Certain matters with respect to Cayman Islands law will be passed upon for the Issuer by Appleby (Cayman) Ltd.

INDEX OF DEFINED TERMS

Following is an index of defined terms used in this Offering Circular and the page number where each definition appears.

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ANNEX A

2014 OFFERING CIRCULAR

IMPORTANT NOTICE

THIS OFFERING IS AVAILABLE ONLY TO INVESTORS ("**ELIGIBLE INVESTORS**") THAT ARE EITHER (1)(I)(A) QUALIFIED INSTITUTIONAL BUYERS ("**QUALIFIED INSTITUTIONAL BUYERS**") (AS DEFINED IN RULE 144A UNDER THE SECURITIES ACT), (B) SOLELY IN THE CASE OF OFFERED SECURITIES ISSUED AS CERTIFICATED SECURED NOTES OR CERTIFICATED SUBORDINATED NOTES, INSTITUTIONAL ACCREDITED INVESTORS (AS DEFINED IN RULE 501(a)(1), (2), (3) OR (7) OF REGULATION D UNDER THE SECURITIES ACT) (ANY SUCH INVESTOR, AN "**IAI**") OR (C) SOLELY IN THE CASE OF OFFERED SECURITIES ISSUED AS (X) CERTIFICATED SUBORDINATED NOTES OR (Y) CERTIFICATED SECURED NOTES PURCHASED FROM THE ISSUER ON THE CLOSING DATE, OTHER ACCREDITED INVESTORS (AS DEFINED IN RULE 501(a) OF REGULATION D UNDER THE SECURITIES ACT) (ANY SUCH INVESTOR, AN "**AI**" AND, TOGETHER WITH IAIs, "**AIs**") THAT ARE ALSO KNOWLEDGEABLE EMPLOYEES WITH RESPECT TO THE ISSUER IN TRANSACTIONS EXEMPT FROM REGISTRATION UNDER THE SECURITIES ACT AND (II)(A) QUALIFIED PURCHASERS ("**QUALIFIED PURCHASERS**") (FOR THE PURPOSES OF SECTION 3(c)(7) OF THE INVESTMENT COMPANY ACT), (B) SOLELY IN THE CASE OF (X) THE SUBORDINATED NOTES OR (Y) CERTIFICATED SECURED NOTES PURCHASED FROM THE ISSUER ON THE CLOSING DATE, KNOWLEDGEABLE EMPLOYEES WITH RESPECT TO THE ISSUER OR (C) ENTITIES OWNED EXCLUSIVELY BY QUALIFIED PURCHASERS AND/OR (SOLELY IN THE CASE OF THE SUBORDINATED NOTES OR CERTIFICATED SECURED NOTES PURCHASED FROM THE ISSUER ON THE CLOSING DATE) KNOWLEDGEABLE EMPLOYEES WITH RESPECT TO THE ISSUER OR (2) PERSONS THAT ARE NON-U.S. PERSONS (AS DEFINED IN REGULATION S UNDER THE SECURITIES ACT) AND THAT ARE OUTSIDE THE UNITED STATES IN RELIANCE ON REGULATION S.

IMPORTANT: You must read the following before continuing. The following applies to the offering document (the "**Offering Circular**") following this page, and you are therefore advised to read this carefully before reading, accessing or making any other use of the Offering Circular. In accessing the Offering Circular, you agree to be bound by the following terms and conditions, including any modifications to them any time you receive any information from us as a result of such access.

NOTHING IN THIS ELECTRONIC TRANSMISSION CONSTITUTES AN OFFER OF SECURITIES FOR SALE IN ANY JURISDICTION WHERE IT IS UNLAWFUL TO DO SO. THE SECURITIES DESCRIBED HEREIN HAVE NOT BEEN, AND WILL NOT, BE REGISTERED UNDER THE SECURITIES ACT, OR THE SECURITIES LAWS OF ANY STATE OF THE U.S. OR OTHER JURISDICTION, AND THE CO-ISSUERS REFERRED TO HEREIN WILL NOT BE REGISTERED UNDER THE INVESTMENT COMPANY ACT. THE SECURITIES DESCRIBED HEREIN MAY NOT BE OFFERED OR SOLD WITHIN THE U.S. OR TO, OR FOR THE ACCOUNT OR BENEFIT OF, U.S. PERSONS, EXCEPT PURSUANT TO AN EXEMPTION FROM, OR IN A TRANSACTION NOT SUBJECT TO, THE REGISTRATION REQUIREMENTS OF THE SECURITIES ACT AND APPLICABLE STATE OR LOCAL SECURITIES LAWS.

THE FOLLOWING OFFERING CIRCULAR MAY NOT BE FORWARDED OR DISTRIBUTED TO ANY OTHER PERSON AND MAY NOT BE REPRODUCED IN ANY MANNER WHATSOEVER. ANY FORWARDING, DISTRIBUTION OR REPRODUCTION OF THIS DOCUMENT IN WHOLE OR IN PART IS UNAUTHORIZED. FAILURE TO COMPLY WITH THIS DIRECTIVE MAY RESULT IN A VIOLATION OF THE SECURITIES ACT OR THE APPLICABLE LAWS OF OTHER JURISDICTIONS.

This Offering Circular and the offering contemplated hereby is only addressed to and directed (i) at persons in member states of the European Economic Area ("**EEA**") who are "qualified investors" within the meaning of Article 2(1)(e) of the Prospectus Directive (Directive 2003/71/EC) (the "Prospectus Directive") ("**Qualified Investors**") and (ii) in the United Kingdom ("**UK**"), at Qualified Investors (a) who have professional experience in matters relating to investments falling within Article 19(5) of the Financial Services and Markets Act 2000 (Financial Promotion) Order 2005, as amended (the "**Order**") and Qualified Investors falling within Article 49 of the Order, and (b) to whom it may otherwise lawfully be communicated (all such persons together being referred to as "**relevant persons**"). This Offering Circular must not be acted on or relied on (i) in the UK, by persons who are not relevant persons or (ii) in any member state of the EEA other than the UK, by persons who are not Qualified Investors. Any investment or investment activity to which this Offering Circular relates is available only to (i) in the UK, relevant persons, and (ii) in any member state of the EEA other than the UK, Qualified Investors.

Confirmation of your Representation: To be eligible to view the Offering Circular or make an investment decision with respect to the securities described herein, investors must be Eligible Investors (as defined above). The Offering Circular is being sent at your request and by accepting this e-mail and accessing the Offering Circular, you shall be deemed to have represented to us that you and any customers you represent are either (1) (I)(A) Qualified Institutional Buyers, (B) solely in the case of Offered Securities that are issued in the form of Certificated Secured Notes or Certificated Subordinated Notes, IAIs or (C) solely in the case of Offered Securities that are issued in the form of (x) Certificated Subordinated Notes or (y) Certificated Secured Notes purchased from the Issuer on the Closing Date, other AIs that are also Knowledgeable Employees with respect to the Issuer and (II) (A) Qualified Purchasers, (B) solely in the case of (x) the Subordinated Notes or (y) Certificated Secured Notes purchased from the Issuer on the Closing Date, Knowledgeable Employees with respect to the Issuer or (C) entities owned exclusively by Qualified Purchasers and/or (solely in the case of the Subordinated Notes or Certificated Secured Notes purchased from the Issuer on the Closing Date) Knowledgeable Employees with respect to the Issuer or (2) non-U.S. persons that are outside the United States and the electronic mail address that you gave us and to which this e-mail has been delivered is not located in the United States. By accepting this e-mail and accessing the Offering Circular, you consent to delivery of the Offering Circular by electronic transmission.

NOTWITHSTANDING ANYTHING HEREIN TO THE CONTRARY, EFFECTIVE FROM THE DATE OF COMMENCEMENT OF DISCUSSIONS, RECIPIENTS, AND EACH EMPLOYEE, REPRESENTATIVE OR OTHER AGENT OF THE RECIPIENTS, MAY DISCLOSE TO ANY AND ALL PERSONS, WITHOUT LIMITATION OF ANY KIND, THE U.S. TAX TREATMENT AND TAX STRUCTURE OF THE OFFERING AND ALL MATERIALS OF ANY KIND, INCLUDING OPINIONS OR OTHER TAX ANALYSES, THAT ARE PROVIDED TO THE RECIPIENTS RELATING TO SUCH TAX TREATMENT AND TAX STRUCTURE.

You are reminded that the Offering Circular has been delivered to you on the basis that you are a person into whose possession the Offering Circular may be lawfully delivered in accordance with the laws of jurisdiction in which you are located and you may not, nor are you authorized to, deliver the Offering Circular to any other person.

The materials relating to the offering do not constitute, and may not be used in connection with, an offer or solicitation in any place where offers or solicitations are not permitted by law. If a jurisdiction requires that the offering be made by or through a licensed broker or dealer and J.P. Morgan Securities LLC ("**JPMorgan**") or any affiliate thereof is a licensed broker or dealer in such jurisdiction, the offering shall be deemed to be made by or through JPMorgan or such affiliate on behalf of the Co-Issuers in such jurisdiction. The Offering Circular has been sent to you in an electronic form. You are reminded that documents transmitted via this medium may be altered or changed during the process of electronic transmission and consequently neither JPMorgan nor any person who controls JPMorgan nor any director, officer, employee nor agent of it or affiliate of any such person accepts any liability or responsibility whatsoever in respect of any difference between the Offering Circular distributed to you in electronic format and the hard copy version available to you on request from JPMorgan.

OFFERING CIRCULAR (IRISH LISTING)¹

ALLEGRO CLO I, LTD.

ALLEGRO CLO I, LLC

U.S.\$213,800,000 Class A-1 Senior Secured Floating Rate Notes due 2026

U.S.\$45,700,000 Class A-2 Senior Secured Floating Rate Notes due 2026

U.S.\$28,500,000 Class B Senior Secured Deferrable Floating Rate Notes due 2026

U.S.\$19,100,000 Class C Senior Secured Deferrable Floating Rate Notes due 2026

U.S.\$17,000,000 Class D Secured Deferrable Floating Rate Notes due 2026

U.S.\$22,625,000 Subordinated (A) Notes due 2026

U.S.\$22,625,000 Subordinated (B) Notes due 2026

The Issuer's investment portfolio consists primarily of bank loans and Participation Interests. The portfolio will be managed by AXA Investment Managers, Inc.

See "Risk factors" beginning on page 28 for a discussion of certain risks that you should consider in connection with an investment in the Offered Securities.

No Offered Securities will be issued unless upon issuance (i) the Class A-1 Notes are rated "Aaa (sf)" by Moody's and "AAA (sf)" by S&P, (ii) the Class A-2 Notes are rated at least "AA (sf)" by S&P, (iii) the Class B Notes are rated at least "A (sf)" by S&P, (iv) the Class C Notes are rated at least "BBB (sf)" by S&P and (v) the Class D Notes are rated at least "BB (sf)" by S&P. The Subordinated Notes will not be rated. See "Ratings of the Secured Notes" beginning on page 89.

Application has been made to the Irish Stock Exchange for the Offered Securities to be admitted to the Official List (the "*Official List*") and trading on its regulated market. The Offering Circular has been approved by the Central Bank of Ireland ("*Central Bank*"), as competent authority under the Prospectus Directive 2003/71/EC (the "*Prospectus Directive*"). The Central Bank only approves the Offering Circular as meeting the requirements imposed under Irish and EU law pursuant to the Prospectus Directive. Such approval relates only to the Offered Securities which are to be admitted to trading on the regulated market of the Irish Stock Exchange or other regulated markets for the purposes of Directive 2004/39/EC or which are to be offered to the public in any Member State of the European Economic Area (the "*EEA*"). There can be no assurance that such listing will be maintained. This Offering Circular constitutes a prospectus for the purposes of the Prospectus Directive.

The Offered Securities have not been registered under the Securities Act, and neither of the Co-Issuers has been registered under the Investment Company Act. The Offered Securities are being offered only (I) to non-U.S. persons outside the United States in reliance on Regulation S and (II) to, or for the account or benefit of, persons that are both (A) (i) Qualified Institutional Buyers, (ii) solely in the case of Offered Securities issued as Certificated Secured Notes or Certificated Subordinated Notes, Institutional Accredited Investors or (iii) solely in the case of Offered Securities issued as (x) Certificated Subordinated Notes or (y) Certificated Secured Notes purchased from the Issuer on the Closing Date, other Accredited Investors that are Knowledgeable Employees with respect to the Issuer and (B) (i) Qualified Purchasers, (ii) solely in the case of (x) the Subordinated Notes or (y) Certificated Secured Notes purchased from the Issuer on the Closing Date, Knowledgeable Employees with respect to the Issuer or (iii) entities owned exclusively by Qualified Purchasers and/or (solely in the case of the Subordinated Notes or Certificated Secured Notes purchased from the Issuer on the Closing Date) Knowledgeable Employees with respect to the Issuer. For a description of certain restrictions on transfer, see "Transfer restrictions" beginning on page 144.

The Offered Securities will be offered from time to time by the Issuer for sale to investors in negotiated transactions at varying prices to be determined in each case at the time of sale. The Offered Securities are expected to be delivered to investors in book-entry form through The Depository Trust Company (or, in the case of Certificated Secured Notes and Certificated Subordinated Notes, physical form) and its participants and indirect participants, including, without limitation, Euroclear and Clearstream, on or about the Closing Date. JPMorgan will act as placement agent for the Offered Securities on behalf of the Co-Issuers or the Issuer, as applicable, except that any Offered Securities sold to the Collateral Manager or any of its Affiliates, employees or clients will be sold directly by the Issuer in privately negotiated transactions and JPMorgan will not act as placement agent with respect to such sales.

JPMorgan
February 12, 2014

¹ This circular is for purposes of listing only.

Important information regarding this Offering Circular and the Offered Securities

In making your investment decision, you should only rely on the information contained in this Offering Circular and the Transaction Documents. No Person has been authorized to give you any information or to make any representation other than those contained in this Offering Circular and the Transaction Documents. If you receive any other information, you should not rely on it.

You should not assume that the information contained in this Offering Circular is accurate as of any date other than the date on the front cover of this Offering Circular.

The Offered Securities are being offered and sold only in places where offers and sales are permitted.

The Co-Issuers and JPMorgan reserve the right, for any reason, to reject any offer to purchase in whole or in part, to allot to you less than the full amount of Offered Securities sought by you or to sell less than the stated initial principal amount of any Class of Offered Securities.

The Offered Securities do not represent interests in or obligations of, and are not insured or guaranteed by, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator, the Administrator, any Hedge Counterparty or any of their respective affiliates.

The Offered Securities are subject to restrictions on resale and transfer as described under "Description of the Offered Securities," "Plan of distribution" and "Transfer restrictions." By purchasing any Offered Securities, you will be deemed to have made certain acknowledgments, representations and agreements as described in "Transfer restrictions." You may be required to bear the financial risks of investing in the Offered Securities for an indefinite period of time.

Unless the context otherwise requires or as otherwise indicated, in this Offering Circular, "JPMorgan" means J.P. Morgan Securities LLC in its capacity as placement agent for the Notes.

The information contained in this Offering Circular has been provided by the Co-Issuers and other sources identified herein. The Co-Issuers accept responsibility for the information contained in this Offering Circular. To the best of the knowledge and belief of the Co-Issuers, the information contained in this Offering Circular is in accordance with the facts and does not omit anything likely to affect the import of such information.

NOTICE TO NEW HAMPSHIRE RESIDENTS

NEITHER THE FACT THAT A REGISTRATION STATEMENT OR AN APPLICATION FOR A LICENSE HAS BEEN FILED UNDER CHAPTER 421-B OF THE NEW HAMPSHIRE REVISED STATUTES (THE "RSA") WITH THE STATE OF NEW HAMPSHIRE NOR THE FACT THAT A SECURITY IS EFFECTIVELY REGISTERED OR A PERSON IS LICENSED IN THE STATE OF NEW HAMPSHIRE CONSTITUTES A FINDING BY THE SECRETARY OF STATE OF NEW HAMPSHIRE THAT ANY DOCUMENT FILED UNDER RSA 421-B IS TRUE, COMPLETE AND NOT MISLEADING. NEITHER ANY SUCH FACT NOR THE FACT THAT AN EXEMPTION OR EXCEPTION IS AVAILABLE FOR A SECURITY OR A TRANSACTION MEANS THAT THE SECRETARY OF STATE HAS PASSED IN ANY WAY UPON THE MERITS OR QUALIFICATIONS OF, OR RECOMMENDED OR GIVEN APPROVAL TO, ANY PERSON, SECURITY, OR TRANSACTION. IT IS UNLAWFUL TO MAKE, OR CAUSE TO BE MADE, TO ANY PROSPECTIVE PURCHASER, CUSTOMER, OR CLIENT ANY REPRESENTATION INCONSISTENT WITH THE PROVISIONS OF THIS PARAGRAPH.

This Offering Circular is being provided only to prospective purchasers of the Offered Securities. You should read this Offering Circular and the Transaction Documents before making a decision whether to purchase any Offered Securities. Except as otherwise authorized above, you must not:

- use this Offering Circular for any other purpose;
- make copies of any part of this Offering Circular or give a copy of it to any other Person; or
- disclose any information in this Offering Circular to any other Person.

Regardless of the foregoing, however, you (and your employees, representatives and agents) may disclose to any and all Persons, without limitation of any kind, the United States federal income "tax treatment" and "tax structure" (in each case, within the meaning of Treasury Regulation Section 1.6011-4 and applicable U.S. state and local law) of the transactions described in this Offering Circular and all materials of any kind related to such tax treatment or tax structure (including opinions or other tax analyses) that are provided to you (or your employees, representative or agents).

You are responsible for making your own examination of the Co-Issuers and the Collateral Manager and your own assessment of the merits and risks of investing in the Offered Securities. By purchasing any Offered Securities, you will be deemed to have acknowledged that:

- you have reviewed this Offering Circular;
- you have had an opportunity to request any additional information that you need from the Issuer; and
- none of JPMorgan nor the Collateral Manager (except in the case of clause (ii) below with respect to the information contained under the headings "Risk factors—Relating to the Collateral Manager—Past performance of the Collateral Manager not indicative," "Risk factors—Relating to the Collateral Manager—The Issuer will depend on the managerial expertise available to the Collateral Manager, its affiliates and its key personnel", "Risk factors—Relating to the Collateral Manager—The Collateral Manager has no operating history with United States cash-flow collateralized loan obligation funds", "Risk factors—Relating to Certain Conflicts of Interest—The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors" and "The Collateral Manager"), the Trustee or the Collateral Administrator is responsible for, or is making any representation, express or implied, to you concerning, (i) the future performance of the Issuer or (ii) the accuracy, adequacy, reasonableness or completeness of this Offering Circular or any other document which may at any time be supplied in connection with the Offered Securities or their distribution.

The Bank of New York Mellon Trust Company, National Association, in each of its capacities including but not limited to Trustee, Calculation Agent, Paying Agent and Collateral Administrator, has not participated in the preparation of this Offering Circular and assumes no responsibility for its contents.

None of the Co-Issuers, JPMorgan, the Collateral Manager nor any other party to the transactions contemplated by this Offering Circular is providing you with any legal, business, tax or other advice in this Offering Circular. You should consult with your own advisors as needed to assist you in making an investment decision and to advise you as to whether you are legally permitted to purchase the Offered Securities.

JPMorgan, AXA IM, each of their affiliates, and third parties that provide information to AXA IM and the Rating Agencies, do not guarantee the accuracy, completeness, timeliness or availability of any information, including ratings, and are not responsible for any errors or omissions (negligent or otherwise), regardless of the cause, or the results obtained from the use of such content. JPMorgan, AXA IM, each of their affiliates and third party content providers give no express or implied warranties, including, but not limited to, any warranties of merchantability or fitness for a particular purpose or use, and they expressly disclaim any responsibility or liability for direct, indirect, incidental, exemplary,

compensatory, punitive, special or consequential damages, costs, expenses, legal fees or losses (including lost income or profits and opportunity costs) in connection with the use of the information herein. Credit ratings are statements of opinions and not statements of facts or recommendations to purchase, hold or sell securities. They do not address the suitability of securities for investment purposes and should not be relied on as investment advice. None of JPMorgan, AXA IM or any of their respective affiliates have any responsibility to update any of the information provided in this summary document. The delivery of this Offering Circular at any time does not imply that the information herein is correct at any time subsequent to the date of this Offering Circular.

THE OFFERED SECURITIES ARE BEING OFFERED IN RELIANCE ON EXEMPTIONS FROM THE REGISTRATION REQUIREMENTS OF THE SECURITIES ACT. THESE EXEMPTIONS APPLY TO OFFERS AND SALES OF SECURITIES THAT DO NOT INVOLVE A PUBLIC OFFERING. THE OFFERED SECURITIES HAVE NOT BEEN APPROVED OR DISAPPROVED BY THE UNITED STATES SECURITIES AND EXCHANGE COMMISSION OR ANY STATE SECURITIES COMMISSION OR OTHER REGULATORY AUTHORITY, AND NONE OF THE FOREGOING AUTHORITIES HAS CONFIRMED THE ACCURACY OR DETERMINED THE ADEQUACY OF THIS OFFERING CIRCULAR. ANY REPRESENTATION TO THE CONTRARY IS A CRIMINAL OFFENSE.

APPLICATION HAS BEEN MADE TO LIST THE OFFERED SECURITIES ON THE IRISH STOCK EXCHANGE. HOWEVER, THERE CAN BE NO ASSURANCES THAT SUCH LISTING WILL BE MAINTAINED.

You must comply with all laws that apply to you in any place where you buy, offer or sell any Offered Securities or possess this OFFERING CIRCULAR. You must also obtain any consents or approvals that you need in order to purchase any Offered Securities. None of the Co-Issuers, JPMorgan, the Trustee, the Collateral Administrator, the Collateral Manager nor any other party to the transactions contemplated by this OFFERING CIRCULAR is responsible for your compliance with these legal requirements.

You are hereby notified that a seller of the Offered Securities may rely on an exemption from the registration requirements of Section 5 of the Securities Act provided by Rule 144A or by Section 4(a)(2) of the Securities Act. These exemptions apply to offers and sales of securities that do not involve a public offering.

IN THE EVENT THAT TRADING IN HEDGE AGREEMENTS WOULD RESULT IN THE CO-ISSUERS ACTIVITIES FALLING WITHIN THE DEFINITION OF A "COMMODITY POOL" UNDER THE COMMODITY EXCHANGE ACT, THE COLLATERAL MANAGER EXPECTS TO BE EXEMPT FROM REGISTRATION WITH THE COMMODITY FUTURES TRADING COMMISSION ("CFTC") AS A COMMODITY POOL OPERATOR ("CPO") PURSUANT TO CFTC RULE 4.13(a)(3). THEREFORE, UNLIKE A REGISTERED CPO, THE COLLATERAL MANAGER WOULD NOT BE REQUIRED TO DELIVER A CFTC DISCLOSURE DOCUMENT TO PROSPECTIVE INVESTORS, NOR WOULD IT BE REQUIRED TO PROVIDE INVESTORS WITH CERTIFIED ANNUAL REPORTS THAT SATISFY THE REQUIREMENTS OF CFTC RULES APPLICABLE TO REGISTERED CPOs.

IMPORTANT INFORMATION REGARDING OFFERS AND SALES OF THE OFFERED SECURITIES

The securities referred to in this Offering Circular, and the assets backing them, are subject to modification or revision and are offered on a "when, as and if issued" basis. You understand that, when you are considering the purchase of the securities, a binding contract of sale will not exist prior to the time that the relevant class has been priced and JPMorgan has confirmed the allocation of such securities to be made to you; prior to that time any "indications of interest" expressed by you, and any "soft circles" generated by JPMorgan will not create binding contractual obligations for you or JPMorgan and may be withdrawn at any time.

You may commit to purchase one or more classes of securities that have characteristics that may change, and you are advised that all or a portion of the securities may not be issued with the characteristics described in this Offering Circular. JPMorgan's obligation to sell or place such securities to you is conditioned on the securities having the characteristics described in this Offering Circular. If JPMorgan determines that condition is not satisfied in any material respect, you will be notified, and none of the Issuer, the Co-Issuer, the Collateral Manager or JPMorgan will have any obligation to you to deliver any portion of the securities that you have committed to purchase, and there will be no liability among the Issuer, the Co-Issuer, the Collateral Manager, their affiliates, JPMorgan and you as a consequence of the non-delivery.

The information contained herein supersedes any previous such information delivered to you and may be superseded by information delivered to you prior to the time of contract of sale.

No invitation may be made to the public in the Cayman Islands to subscribe for the Offered Securities.

THIS OFFERING CIRCULAR DOES NOT CONSTITUTE AN OFFER TO SELL, OR A SOLICITATION OF AN OFFER TO BUY, (I) ANY SECURITIES OTHER THAN THE OFFERED SECURITIES OR (II) ANY OFFERED SECURITIES IN ANY JURISDICTION IN WHICH IT IS UNLAWFUL FOR SUCH PERSON TO MAKE SUCH AN OFFER OR SOLICITATION. THE DISTRIBUTION OF THIS OFFERING CIRCULAR AND THE OFFER OR SALE OF THE NOTES MAY BE RESTRICTED BY LAW IN CERTAIN JURISDICTIONS. PERSONS INTO WHOSE POSSESSION THIS OFFERING CIRCULAR OR ANY OF THE NOTES COME ARE REQUIRED BY THE CO-ISSUERS AND THE PLACEMENT AGENT TO INFORM THEMSELVES ABOUT, AND OBSERVE, ANY SUCH RESTRICTIONS.

NOTICE TO FLORIDA RESIDENTS

The Offered Securities are offered pursuant to a claim of exemption under section 517.061 of the Florida securities act and have not been registered under said act in the state of Florida. All Florida residents who are not institutional investors described in section 517.061(7) of the Florida securities act have the right to void their purchase of the Offered Securities, without penalty, within three days after the first tender of consideration.

NOTICE TO GEORGIA RESIDENTS

The Offered Securities will be issued or sold in reliance on paragraph (13) of code section 10-5-9 of the Georgia Securities Act of 1973, and may not be sold or transferred except in a transaction which is exempt under such act or pursuant to an effective registration under such act.

FORWARD-LOOKING STATEMENTS

This Offering Circular contains forward-looking statements, which can be identified by words like "anticipate," "believe," "plan," "hope," "goal," "initiative," "expect," "future," "intend," "will," "could," and "should" and by similar expressions. Other information contained herein, including any estimated, targeted or assumed information, may also be deemed to be, or to contain, forward-looking statements. Prospective investors should not place undue reliance on forward-looking statements. Actual results could differ materially from those referred to in forward-looking statements for many reasons, including the risks described in "Risk factors." Forward-looking statements are necessarily speculative in nature, and it can be expected that some or all of the assumptions underlying any forward-looking statements will not materialize or will vary significantly from actual results. Variations of assumptions and results may be material.

Without limiting the generality of the foregoing, the inclusion of forward-looking statements herein should not be regarded as a representation by any of the Co-Issuers, the Collateral Manager, JPMorgan, the Trustee, the Collateral Administrator or any of their respective affiliates or any other person of the results that will actually be achieved by the Co-Issuers or the Offered Securities. None of the foregoing persons has any obligation to update or otherwise revise any forward-looking statements, including any revision to reflect changes in any circumstances arising after the date hereof relating to any assumptions or otherwise.

CERTAIN DEFINITIONS AND RELATED MATTERS

Unless otherwise indicated, (i) references in this Offering Circular to **"U.S. Dollars," "Dollars"** and **"U.S.\$"** will be to United States dollars and (ii) references to **"U.S."** and **"United States"** will be to the United States of America, its territories and its possessions.

The language of the Offering Circular is English. Any foreign language text that is included with or within this document has been included for convenience purposes only and does not form part of the prospectus.

SUMMARIES OF DOCUMENTS

This Offering Circular summarizes certain provisions of the Offered Securities, the Indenture, the Collateral Management Agreement and other transactions and documents. The summaries do not purport to be complete and (whether or not so stated in this Offering Circular) are subject to, are qualified in their entirety by reference to, and incorporate by reference, the provisions of the actual documents (including definitions of terms). However, no documents incorporated by reference are part of this Offering Circular for purposes of the approval of this Offering Circular as a prospectus under the Prospectus Directive and for purposes of the admission of the Offered Securities to trading on the regulated market of the Irish Stock Exchange.

AVAILABLE INFORMATION

To permit compliance with Rule 144A in connection with the sale of the Offered Securities, the Issuer (and, solely in the case of the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes, the Co-Issuer) under the Indenture referred to under "Description of the Offered Securities" will be required to furnish upon request of a holder of an Offered Security to such holder and a prospective purchaser designated by such holder the information required to be delivered under Rule 144A(d)(4) under the Securities Act if at the time of the request the Co-Issuers are not reporting companies under Section 13 or Section 15(d) of the Exchange Act, or exempt from reporting pursuant to Rule 12g3-2(b) under the Exchange Act. Such information may be obtained directly from the Issuer.

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Overview of Terms

The following overview does not purport to be complete and is qualified in its entirety by reference to the detailed information appearing elsewhere in this Offering Circular (the "Offering Circular") and related documents referred to herein. An index of defined terms appears at the back of this Offering Circular.

Principal terms of the Offered Securities

Designation	Class A-1 Notes	Class A-2 Notes	Class B Notes	Class C Notes	Class D Notes	Subordinated (A) Notes	Subordinated (B) Notes
Type	Senior Secured Floating Rate	Senior Secured Floating Rate	Senior Secured Deferrable Floating Rate	Senior Secured Deferrable Floating Rate	Secured Deferrable Floating Rate	Subordinated	Subordinated
Issuer(s)	Co-Issuers	Co-Issuers	Co-Issuers	Co-Issuers	Issuer	Issuer	Issuer
Initial Principal Amount (U.S.\$)	\$213,800,000	\$45,700,000	\$28,500,000	\$19,100,000	\$17,000,000	\$22,625,000	\$22,625,000
Expected Moody's Initial Rating	"Aaa (sf)"	N/A	N/A	N/A	N/A	N/A	N/A
Expected S&P Initial Rating	"AAA (sf)"	"AA (sf)"	"A (sf)"	"BBB (sf)"	"BB (sf)"	N/A	N/A
Interest Rate	LIBOR + 1.45%	LIBOR + 2.00%	LIBOR + 2.75%	LIBOR + 3.45%	LIBOR + 4.75%	N/A	N/A
Interest Deferrable	No	No	Yes	Yes	Yes	N/A	N/A
Stated Maturity	January 30, 2026	January 30, 2026	January 30, 2026	January 30, 2026	January 30, 2026	January 30, 2026	January 30, 2026
Minimum Denominations (U.S.\$) (Integral Multiples)	\$250,000 (\$1.00)	\$250,000 (\$1.00)	\$250,000 (\$1.00)	\$250,000 (\$1.00)	\$250,000 (\$1.00)	\$200,000 (\$1.00)	\$200,000 (\$1.00)
Priority Classes	None	A-1	A-1, A-2	A-1, A-2, B	A-1, A-2, B, C	A-1, A-2, B, C, D	A-1, A-2, B, C, D
Pari Passu Classes	None	None	None	None	None	Subordinated (B) Notes	Subordinated (A) Notes
Junior Classes.....	A-2, B, C, D, Subordinated (A) Notes, Subordinated (B) Notes	B, C, D, Subordinated (A) Notes, Subordinated (B) Notes	C, D, Subordinated (A) Notes, Subordinated (B) Notes	D, Subordinated (A) Notes, Subordinated (B) Notes	Subordinated (A) Notes, Subordinated (B) Notes	None	None

*The holders of the Subordinated (B) Notes on the Closing Date will benefit from a fee diversion side letter. Any subsequent holder or beneficial owner of any Subordinated (B) Notes shall benefit from such fee diversion only after it has executed a similar letter with the Issuer and the Collateral Manager.

Issuer: Allegro CLO I, Ltd., an exempted company incorporated with limited liability under the laws of the Cayman Islands.

Co-Issuer: Allegro CLO I, LLC, a Delaware limited liability company.

Collateral Manager: AXA Investment Managers, Inc., a Delaware corporation ("AXA IM").

Trustee: The Bank of New York Mellon Trust Company, National Association, as trustee.

Collateral Administrator: The Bank of New York Mellon Trust Company, National Association, as collateral administrator.

Placement Agent: J.P. Morgan Securities LLC.

Administrator: Appleby Trust (Cayman) Ltd.

Nationally Recognized Accounting Firm: Deloitte & Touche LLP.

Eligible Purchasers: The Offered Securities are being offered only (I) to non-U.S. persons outside the United States in reliance on Regulation S and (II) to, or for the account or benefit of, persons that are both (A) (i) Qualified Institutional Buyers, (ii) solely in the case of Offered Securities issued as Certificated Secured Notes or Certificated Subordinated Notes, Institutional Accredited Investors or (iii) solely in the case of Offered Securities issued as (x) Certificated Subordinated Notes or (y) Certificated Secured Notes purchased from the Issuer on the Closing Date, other Accredited Investors that are Knowledgeable Employees with respect to the Issuer and are also (B) (i) Qualified Purchasers, (ii) solely in the case of (x) the Subordinated Notes or (y) Certificated Secured Notes purchased from the Issuer on the Closing Date, Knowledgeable Employees with respect to the Issuer or (iii) entities owned exclusively by Qualified Purchasers and/or (solely in the case of the Subordinated Notes or Certificated Secured Notes purchased from the Issuer on the Closing Date) Knowledgeable Employees with respect to the Issuer. See "Description of the Offered Securities—Form, Denomination and Registration of the Offered Securities" and "Transfer restrictions."

Payments on the Notes:

Payment Dates..... The 30th day of January, April, July and October of each year (or, if such day is not a Business Day, then the next succeeding Business Day) commencing in July 2014, except that the final Payment Date (subject to any earlier redemption or payment of the Notes) shall be the Stated Maturity (or if such day is not a Business Day, the next succeeding Business Day).

Stated Note Interest Interest on the Secured Notes is payable quarterly in arrears on each Payment Date in accordance with the Priority of Payments described herein.

Deferral of Interest So long as any more senior Class of Secured Notes is Outstanding, to the extent interest is not paid on the Class B Notes, the Class C Notes or the Class D Notes on any Payment Date, such amounts will be deferred and added to the principal balance of the applicable Class of Secured Notes and will bear interest at the Interest Rate applicable to such Secured Notes, and the failure to pay such amounts prior to the maturity of the Notes will not be an Event of Default under the Indenture. See "Description of the Offered Securities—Interest."

Distributions on Subordinated Notes The Subordinated Notes will not bear a stated rate of interest but will be entitled to receive distributions on each Payment Date if and to the extent funds are available for such purpose. Such payments will be made on the Subordinated Notes only pursuant to the Priority of Payments. See "—Priority of Payments" and "Description of the Offered Securities—The Subordinated Notes—Distributions on the Subordinated Notes".

Reinvestment Period:

The Reinvestment Period will be the period from and including the Closing Date to and including the earliest of (i) the Payment Date in January 2018, (ii) the date of the acceleration of the maturity of any Class of Secured Notes pursuant to the Indenture and (iii) the Special Redemption Date relating to the occurrence of a Reinvestment Special Redemption.

Optional Redemption:

Non-Call Period During the period from the Closing Date to but excluding the Payment Date in January 2016 (such period, the "*Non-Call Period*"), the Secured Notes and the Subordinated Notes are not subject to Optional Redemption but are subject to Special Redemption and Tax Redemption, *provided* that the Non-Call Period may be extended for any Class of Notes at the option of a Majority of the Subordinated Notes in connection with a Re-pricing or a Refinancing of such Class of Notes. See "Description of the Offered Securities—Optional Redemption".

Redemption After Non-Call Period If directed in writing by a Majority of the Subordinated Notes, the Co-Issuers or the Issuer, as applicable, will (i) redeem the Secured Notes in whole (with respect to all Classes of Secured Notes) but not in part on any Payment Date after the end of the Non-Call Period from Sale Proceeds and/or Refinancing Proceeds (and other funds available therefor) or (ii) redeem the Secured Notes in part by Class from Refinancing Proceeds (so long as any Notes of any Class of Secured Notes to be

redeemed represent not less than the entire Class of such Secured Notes).

Upon any redemption of the Secured Notes, the Collateral Manager shall in its sole discretion direct the sale (and the manner thereof) of Assets to the extent necessary to make payments as described under "Description of the Offered Securities—Optional Redemption".

The Issuer may, at the direction of a Majority of the Subordinated Notes, redeem the Subordinated Notes, in whole but not in part, on any Payment Date on or after the Optional Redemption or repayment of the Secured Notes in full.

There are certain other restrictions on the ability of the Co-Issuers to effect an Optional Redemption. See "Description of the Offered Securities—Optional Redemption".

Redemption by Refinancing..... In addition to (or in lieu of) a sale of Collateral Obligations and/or Eligible Investments in the manner provided above, the Co-Issuers or the Issuer, as applicable, may redeem the Secured Notes in whole but not in part from Refinancing Proceeds and Sale Proceeds (and other funds available therefor), or in part by Class from Refinancing Proceeds, by obtaining a loan or an issuance of replacement securities, whose terms in each case will be negotiated by the Collateral Manager (subject to approval by a Majority of the Holders of the Subordinated Notes; *provided* that a Majority of the Holders of the Subordinated Notes may participate in the negotiation of such terms) on behalf of the Issuer, from one or more financial institutions or purchasers described herein. Prior to effecting any Refinancing, the Issuer shall satisfy certain conditions. See "Description of the Offered Securities—Optional Redemption".

Additional Issuance..... At any time during the Reinvestment Period (or, in the case of an issuance of Subordinated Notes only, after the Reinvestment Period), the Co-Issuers or the Issuer, as applicable, may issue and sell additional Notes of any one or more Classes and/or additional notes of one or more new classes that are subordinated to the existing Secured Notes and use the net proceeds to purchase additional Collateral Obligations or for other purposes permitted under the Indenture (including, with respect to the issuance of Subordinated Notes after the Reinvestment Period, to apply the proceeds of such issuance as Principal Proceeds) if the conditions for such additional issuance described under "Description of the Offered Securities—The Indenture—Modification of Indenture" and "Description of the Offered Securities—The Indenture—Additional issuance" are met.

Tax Redemption..... The Notes shall be redeemed in whole but not in part at the written direction (delivered to the Trustee) of (x) a Majority of any Class of Secured Notes that, as a result of the occurrence of such Tax Event, has not received 100% of the aggregate amount of principal and interest that would otherwise be due and payable to such Class on any Payment Date (each such Class, an "*Affected Class*") or (y) the Holders of a Majority of the Subordinated Notes, in either case following the occurrence and continuation of a Tax Event.

Redemption Prices..... The Redemption Price of each Secured Note to be redeemed (or re-priced) will be (a) 100% of the Aggregate Outstanding Amount of such Secured Note *plus* (b) accrued and unpaid interest thereon (including, in the case of a Class B Note, a Class C Note or a Class D Note, interest on any accrued and unpaid Deferred Interest with respect to such Class B Note, Class C Note or Class D Note) to the Redemption Date (in each case exclusive of accrued and unpaid interest and any other amounts, the payment of which shall have been duly provided for as provided in the Indenture), if any; *provided that*, in connection with any Tax Redemption, Holders of 100% of the Aggregate Outstanding Amount of any Class of Secured Notes by notifying the Trustee in writing prior to the Redemption Date may elect to receive less than 100% of the Redemption Price that would otherwise be payable to the holders of such Class of Secured Notes.

The Redemption Price for each Subordinated Note will be its proportional share (based on the outstanding principal amount of Subordinated Notes) of the amount of the proceeds of the Assets remaining after giving effect to the Optional Redemption or Tax Redemption, as applicable, of the Secured Notes in whole or after all of the Secured Notes have been repaid in full and all expenses of the Co-Issuers have been paid in full and/or a reserve for such expenses (including all Collateral Management Fees and Administrative Expenses) has been created.

Special Redemption:

Redemption during the Reinvestment Period..... The Secured Notes will be subject to redemption in part by the Co-Issuers or the Issuer, as applicable, in accordance with the priorities described in "*—Priority of Payments—Application of Principal Proceeds*" on any Payment Date occurring during the Reinvestment Period if the Collateral Manager in its sole discretion notifies the Trustee that it has been unable, for a period of at least 20 consecutive Business Days, to identify additional Collateral Obligations that are deemed appropriate by the Collateral Manager in its sole discretion and which

would meet the criteria for reinvestment described under "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" in sufficient amounts to permit the investment or reinvestment of all or a portion of the funds then in the Collection Account that are to be invested in additional Collateral Obligations. Upon the occurrence of a Reinvestment Special Redemption, the Reinvestment Period shall terminate. See "Description of the Offered Securities—Special Redemption".

The amount payable in connection with such a Reinvestment Special Redemption subject to such Reinvestment Special Redemption will be equal to the amount in the Collection Account representing Principal Proceeds which the Collateral Manager has determined (with notice to the Trustee and the Collateral Administrator) cannot be reinvested in additional Collateral Obligations, which is payable to each Class in accordance with the Note Payment Sequence. See "—Priority of Payments" and "Description of the Offered Securities—Special Redemption".

Redemption after the Effective Date.....

After the Effective Date, the Co-Issuers or the Issuer, as applicable, may redeem the Secured Notes in part if the Collateral Manager notifies the Trustee that a redemption is required in order to obtain from each Rating Agency its written confirmation of its initial ratings of the Secured Notes (provided such confirmation from Moody's shall only be required if any Class A-1 Notes are then Outstanding). See "Description of the Offered Securities—Special Redemption".

The Co-Issuers must satisfy certain other conditions to effect a Special Redemption. See "Description of the Offered Securities—Special Redemption".

The amount payable in connection with such an Effective Date Special Redemption in respect of each Class of Secured Notes subject to such Effective Date Special Redemption will be equal to the amount in the Collection Account representing Interest Proceeds and Principal Proceeds available in accordance with the Priority of Payments on each Payment Date until the Issuer obtains confirmation from each of the Rating Agencies of the initial ratings of the Secured Notes (provided such confirmation from Moody's shall only be required if any Class A-1 Notes are then Outstanding). See "—Priority of Payments" and "Description of the Offered Securities—Special Redemption".

Clean-Up Call Redemption:

Redemption After Non-Call Period.....

At the written direction of the Collateral Manager (which direction shall be given so as to be received by the

Issuer, the Trustee and the Rating Agencies not later than twenty (20) Business Days prior to the proposed Redemption Date), the Notes will be subject to redemption by the Issuer, in whole but not in part, at the Redemption Price therefor, on any Payment Date after the Non-Call Period on which the Collateral Principal Amount is less than 10% of the Target Initial Par Amount.

Any Clean-Up Call Redemption is subject to (i) the purchase of the Assets (other than the Eligible Investments referred to in clause (d) of this sentence) by the Collateral Manager or any other Person from the Issuer, on or prior to the fifth Business Day immediately preceding the related Redemption Date, for a purchase price in Cash (the "*Clean-Up Call Redemption Price*") at least equal to the greater of (1) the sum of (a) the Aggregate Outstanding Amount of the Notes, plus (b) all unpaid interest on the Notes accrued to the date of such redemption (including any shortfall amounts, if any), plus (c) the aggregate of all other amounts owing by the Issuer on the date of such redemption that are payable in accordance with the Priority of Payments (including, for the avoidance of doubt, all outstanding Administrative Expenses), minus (d) the balance of the Eligible Investments in the Collection Account and (2) the Market Value of such Assets being purchased, and (ii) the receipt by the Trustee from the Collateral Manager, prior to such purchase, of certification from the Collateral Manager that the sum to be received shall satisfy clause (i). Upon receipt by the Trustee of the certification referred to in the preceding sentence, the Trustee (pursuant to written direction from the Issuer) and the Issuer shall take all actions necessary to sell, assign and transfer the Assets to the Collateral Manager or such other Person upon payment in immediately available funds of the Clean-Up Call Redemption Price. The Trustee shall deposit such payment into the applicable sub-account of the Collection Account in accordance with the instructions of the Collateral Manager.

There are certain other restrictions on the ability of the Co-Issuers to effect a Clean-Up Call Redemption. See "Description of the Offered Securities—Clean-Up Call Redemption".

Re-Pricing:

As more fully described in the section "Description of the Offered Securities—Re-Pricing", on any Payment Date on or after the Non-Call Period, at the direction of a Majority of the Subordinated Notes, the Issuer will reduce the spread over LIBOR applicable with respect to any Class of Secured Notes (other than the Class A-1 Notes), subject to certain conditions (including the sale of the applicable Secured Notes held by any non-consenting Holder of such Class at the Redemption Price thereof).

Priority of Payments:

Application of Interest Proceeds On each Payment Date, unless (x) such Payment Date is the Stated Maturity or (y) an Enforcement Event has occurred and is continuing, Interest Proceeds on deposit in the Collection Account, to the extent received on or before the related Determination Date (or if such Determination Date is not a Business Day, the next succeeding Business Day) and that are transferred into the Payment Account as described under "Security for the Secured Notes—The Collection Account and Payment Account", shall be applied in the following order of priority:

- (A) to the payment of (1) *first*, taxes and governmental fees owing by the Issuer or the Co-Issuer, if any, and (2) *second*, the accrued and unpaid Administrative Expenses, in the priority stated in the definition thereof, up to the Administrative Expense Cap;
- (B) to the payment of any accrued and unpaid Senior Collateral Management Fee (including any Deferred Senior Collateral Management Fees) due and payable to the Collateral Manager on such Payment Date;
- (C) to the payment of (1) *first*, any amounts due to a Hedge Counterparty under a Hedge Agreement other than amounts due as a result of the termination (or partial early termination) of such Hedge Agreement and (2) *second*, any amounts due to a Hedge Counterparty pursuant to an early termination (or partial early termination) of such Hedge Agreement as a result of a Priority Termination Event;
- (D) to the payment of accrued and unpaid interest on the Class A-1 Notes (including, without limitation, past due interest, if any);
- (E) to the payment of accrued and unpaid interest on the Class A-2 Notes (including, without limitation, past due interest, if any);
- (F) if either of the Class A Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class A Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (F);

- (G) to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class B Notes;
- (H) if either of the Class B Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class B Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (H);
- (I) to the payment of any Deferred Interest on the Class B Notes;
- (J) to the payment of any accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class C Notes;
- (K) if either of the Class C Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class C Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (K);
- (L) to the payment of any Deferred Interest on the Class C Notes;
- (M) to the payment of any accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class D Notes;
- (N) if either of the Class D Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class D Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (N);

- (O) to the payment of any Deferred Interest on the Class D Notes;
- (P) if, with respect to any Payment Date following the Effective Date, either (x) Moody's has not yet confirmed its initial rating of the Class A-1 Notes described in "Use of Proceeds—Effective Date" (unless the Effective Date Moody's Condition has been satisfied) or (y) S&P has not yet confirmed satisfaction of the S&P Rating Condition as described in "Use of Proceeds—Effective Date", amounts available for distribution pursuant to this clause (P) shall be used for application in accordance with the Note Payment Sequence on such Payment Date in an amount sufficient to satisfy the Moody's Rating Condition and/or the S&P Rating Condition, as applicable;
- (Q) to the payment of any accrued and unpaid Subordinated Collateral Management Fee due (including any Deferred Subordinated Collateral Management Fees) and payable to the Collateral Manager on such Payment Date (and interest thereon to the extent provided in the Collateral Management Agreement);
- (R) during the Reinvestment Period, if the Reinvestment Overcollateralization Test is not satisfied on the related Determination Date, for deposit to the Collection Account as Principal Proceeds the lesser of (i) 50% of the remaining Interest Proceeds after application of Interest Proceeds pursuant to clauses (A) through (Q) above and (ii) the amount necessary to cause the Reinvestment Overcollateralization Test to be satisfied as of such Determination Date, after application of Principal Proceeds as described under "—Application of Principal Proceeds" below on the current Payment Date;
- (S) to the payment of (1) *first*, (in the same manner and order of priority stated therein) of any Administrative Expenses not paid pursuant to clause (A)(2) above due to the limitation contained therein and (2) *second*, any amounts due to any Hedge Counterparty under any Hedge Agreement not otherwise paid pursuant to clause (C) above;
- (T) at the direction of the Holders of a Majority of the Subordinated Notes, for deposit in the Reserve Account;
- (U) to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, *pro rata* based upon the Aggregate Outstanding Amount of each such Class,

until the Subordinated Notes have realized an Internal Rate of Return of 12.0%; and

- (V) any remaining Interest Proceeds shall be paid as follows: (i) 20% of such remaining Interest Proceeds to the Collateral Manager as the Incentive Collateral Management Fee and (ii) 80% of such remaining Interest Proceeds to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, *pro rata* based upon the Aggregate Outstanding Amount of each such Class.

Application of Principal Proceeds On each Payment Date, unless (x) such Payment Date is the Stated Maturity or (y) an Enforcement Event has occurred and is continuing, Principal Proceeds on deposit in the Collection Account that are received on or before the related Determination Date and that are transferred to the Payment Account as described under "Security for the Secured Notes—The Collection Account and Payment Account" (which will not include (i) amounts required to meet funding requirements with respect to Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations that are deposited in the Revolver Funding Account, (ii) during the Reinvestment Period, Principal Proceeds (x) that have previously been reinvested in Collateral Obligations or (y) that the Collateral Manager intends to invest in Collateral Obligations with respect to which there is a committed purchase during the Interest Accrual Period related to such Payment Date that will settle during a subsequent Interest Accrual Period (including, without limitation, any succeeding Interest Accrual Period which occurs (in whole or in part) following the Reinvestment Period) or (iii) after the Reinvestment Period, Post-Reinvestment Principal Proceeds (x) that have previously been reinvested in Collateral Obligations in accordance with the last paragraph under the heading "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" or (y) that the Collateral Manager intends to invest in Collateral Obligations in accordance with the last paragraph under the heading "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" with respect to which there is a committed purchase during the Interest Accrual Period related to such Payment Date that will settle during a subsequent Interest Accrual Period) shall be applied in the following order of priority:

- (A) to pay the amounts referred to in clauses (A) through (E) of "—Application of Interest Proceeds" (and in the same manner and order of priority stated therein), but only to the extent not paid in full thereunder;
- (B) to pay the amounts referred to in clause (F) of "—Application of Interest Proceeds" but only to

the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class A Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (B);

- (C) to pay the amounts referred to in clause (H) of "—Application of Interest Proceeds" but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class B Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (C);
- (D) to pay the amounts referred to in clause (K) of "—Application of Interest Proceeds" but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class C Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (D);
- (E) to pay the amounts referred to in clause (N) of "—Application of Interest Proceeds" but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class D Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (E);
- (F) to pay the amounts referred to in clause (G) of "—Application of Interest Proceeds" to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;
- (G) to pay the amounts referred to in clause (I) of "—Application of Interest Proceeds" to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;
- (H) to pay the amounts referred to in clause (J) of "—Application of Interest Proceeds" to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;
- (I) to pay the amounts referred to in clause (L) of "—Application of Interest Proceeds" to the

extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;

- (J) to pay the amounts referred to in clause (M) of "—Application of Interest Proceeds" to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;
- (K) to pay the amounts referred to in clause (O) of "—Application of Interest Proceeds" to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;
- (L) with respect to any Payment Date following the Effective Date, if after the application of Interest Proceeds as provided in clause (P) under "—Application of Interest Proceeds" either (x) Moody's has not yet confirmed its initial rating of the Class A-1 Notes described in "Use of Proceeds—Effective Date" (unless the Effective Date Moody's Condition has been satisfied) or (y) S&P has not yet confirmed satisfaction of the S&P Rating Condition described in "Use of Proceeds—Effective Date", for application in accordance with the Note Payment Sequence on such Payment Date in an amount sufficient to satisfy the Moody's Rating Condition and/or the S&P Rating Condition, as applicable;
- (M) (1) if such Payment Date is a Redemption Date, to make payments in accordance with the Note Payment Sequence, and (2) on any other Payment Date, to make payments in the amount of the Special Redemption Amount, if any, at the election of the Collateral Manager, in accordance with the Note Payment Sequence;
- (N) during the Reinvestment Period, to the Collection Account as Principal Proceeds to invest in Eligible Investments (pending the purchase of additional Collateral Obligations) and/or to the purchase of additional Collateral Obligations;
- (O) after the Reinvestment Period, (x) with respect to any Unscheduled Principal Proceeds and the proceeds from the sale of any Credit Risk Obligations, to the Collection Account as Principal Proceeds to invest in Eligible Investments (pending the purchase of additional Collateral Obligations) and/or to the purchase of additional Collateral Obligations in accordance with the requirements set forth under the heading "Security for the Secured Notes—Sales

of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" and (y) with respect to any other Principal Proceeds, to make payments in accordance with the Note Payment Sequence;

- (P) after the Reinvestment Period, to pay the amounts referred to in clause (Q) of "—Application of Interest Proceeds" only to the extent not already paid;
- (Q) after the Reinvestment Period, to the payment of Administrative Expenses as referred to in clause (S) of "—Application of Interest Proceeds" only to the extent not already paid (in the same manner and order of priority stated therein);
- (R) after the Reinvestment Period, to the payment of any amounts due to any Hedge Counterparty under any Hedge Agreement referred to in clause (S) of "—Application of Interest Proceeds" only to the extent not already paid;
- (S) to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, *pro rata* based upon the Aggregate Outstanding Amount of each such Class, until the Subordinated Notes have realized an Internal Rate of Return of 12.0%; and
- (T) any remaining Principal Proceeds shall be paid as follows: (i) 20% of such remaining Principal Proceeds to the Collateral Manager as the Incentive Collateral Management Fee and (ii) 80% of such remaining Principal Proceeds to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, *pro rata* based upon the Aggregate Outstanding Amount of each such Class.

Special Priority of Payments Notwithstanding the provisions of "—Application of Interest Proceeds" and "—Application of Principal Proceeds", (x) if acceleration of the maturity of the Secured Notes has occurred following an Event of Default and such acceleration has not been rescinded or annulled (an "*Enforcement Event*"), on each Payment Date and (y) on the Stated Maturity, all Interest Proceeds and Principal Proceeds will be applied in the following order of priority (the "*Special Priority of Payments*");

- (A) to the payment of (1) *first*, taxes and governmental fees owing by the Issuer or the Co-Issuer, if any, and (2) *second*, the accrued and unpaid Administrative Expenses, in the priority stated in the definition thereof, up to the Administrative Expense Cap; *provided that*, following the commencement of any sales of Assets following a liquidation direction, the

Administrative Expense Cap shall be disregarded;

- (B) to the payment of any accrued and unpaid Senior Collateral Management Fee (including any Deferred Senior Collateral Management Fees) due and payable to the Collateral Manager on such Payment Date;
- (C) to the payment of (1) *first*, any amounts due to a Hedge Counterparty under a Hedge Agreement other than amounts due as a result of the termination (or partial early termination) of such Hedge Agreement and (2) *second*, any amounts due to a Hedge Counterparty pursuant to an early termination (or partial early termination) of such Hedge Agreement as a result of a Priority Termination Event;
- (D) to the payment of accrued and unpaid interest on the Class A-1 Notes (including any defaulted interest);
- (E) to the payment of principal of the Class A-1 Notes, until the Class A-1 Notes have been paid in full;
- (F) to the payment of accrued and unpaid interest on the Class A-2 Notes (including any defaulted interest);
- (G) to the payment of principal of the Class A-2 Notes until the Class A-2 Notes have been paid in full;
- (H) to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class B Notes;
- (I) to the payment of any Deferred Interest on the Class B Notes;
- (J) to the payment of principal of the Class B Notes until the Class B Notes have been paid in full;
- (K) to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class C Notes;
- (L) to the payment of any Deferred Interest on the Class C Notes;
- (M) to the payment of principal of the Class C Notes until the Class C Notes have been paid in full;

- (N) to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class D Notes;
- (O) to the payment of any Deferred Interest on the Class D Notes;
- (P) to the payment of principal of the Class D Notes until the Class D Notes have been paid in full;
- (Q) to the payment of any accrued and unpaid Subordinated Collateral Management Fee due (including any Deferred Subordinated Collateral Management Fees) and payable to the Collateral Manager on such Payment Date (including interest thereon to the extent provided in the Collateral Management Agreement);
- (R) to the payment of (1) *first*, (in the same manner and order of priority stated therein) any Administrative Expenses not paid pursuant to clause (A)(2) above due to the limitation contained therein and (2) *second*, any amounts due to any Hedge Counterparty under any Hedge Agreement pursuant to an early termination (or partial early termination) of such Hedge Agreement not otherwise paid pursuant to clause (C) above;
- (S) to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, *pro rata* based upon the Aggregate Outstanding Amount of each such Class, until the Subordinated Notes have realized an Internal Rate of Return of 12.0%; and
- (T) any remaining amounts shall be paid as follows: (i) 20% of such remaining amounts to the Collateral Manager as the Incentive Collateral Management Fee and (ii) 80% of such remaining amounts to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, *pro rata* based upon the Aggregate Outstanding Amount of each such Class.

Note Payment Sequence The "*Note Payment Sequence*" shall be the application, in accordance with the Priority of Payments described above, of Interest Proceeds or Principal Proceeds, as applicable, to the Secured Notes in the following order:

- (i) to the payment of principal of the Class A-1 Notes (together with any defaulted interest) until such amount has been paid in full;
- (ii) to the payment of principal of the Class A-2 Notes (together with any defaulted interest) until such amount has been paid in full;

- (iii) to the payment of any accrued and unpaid interest and any Deferred Interest on the Class B Notes until such amounts have been paid in full;
- (iv) to the payment of principal of the Class B Notes until the Class B Notes have been paid in full;
- (v) to the payment of any accrued and unpaid interest and any Deferred Interest on the Class C Notes until such amounts have been paid in full;
- (vi) to the payment of principal of the Class C Notes until the Class C Notes have been paid in full;
- (vii) to the payment of any accrued and unpaid interest and any Deferred Interest on the Class D Notes until such amounts have been paid in full; and
- (viii) to the payment of principal of the Class D Notes until the Class D Notes have been paid in full.

Collateral Management Fee:

The Collateral Manager will be entitled on each Payment Date to receive the Collateral Management Fee which will consist of the Senior Collateral Management Fee, the Subordinated Collateral Management Fee and the Incentive Collateral Management Fee. The Senior Collateral Management Fee is equal to 0.15% per annum (calculated on the basis of a 360-day year consisting of twelve 30-day months) of the Fee Basis Amount at the beginning of the Collection Period relating to such Payment Date. The Subordinated Collateral Management Fee is equal to 0.35% per annum (calculated on the basis of a 360-day year consisting of twelve 30-day months) of the Fee Basis Amount at the beginning of the Collection Period relating to such Payment Date. The Incentive Collateral Management Fee is equal to 20.0% of the Interest Proceeds and Principal Proceeds available for distribution under the Priority of Payments on and after the Payment Date on which the Subordinated Notes issued on the Closing Date have realized an Internal Rate of Return of at least 12.0% (calculated from the Closing Date to and including such Payment Date). The Senior Collateral Management Fee, the Subordinated Collateral Management Fee and the Incentive Collateral Management Fee are subject to the Priority of Payments and the limitations described under "The Collateral Management Agreement".

Collateral Management:

Pursuant to the Collateral Management Agreement, and subject to the limitations of the Indenture and the Collateral Management Agreement, the Collateral Manager will, among other things, manage the selection, acquisition, reinvestment and disposition of the Assets, including exercising rights and remedies associated with

the Assets, disposing of the Assets, amending, waiving and/or any other action commensurate with managing the Assets, and certain related functions.

Security for the Secured Notes:

The Secured Notes will be secured by the Assets. In purchasing and selling Collateral Obligations, the Issuer will generally be required to meet certain requirements imposed by the Concentration Limitations described under "—Concentration Limitations," the Collateral Quality Test described under "—The Collateral Quality Test," the Coverage Tests described under "—Coverage Tests" and various other criteria described under "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria." Substantially all of the Collateral Obligations will be rated below investment grade and accordingly will have greater credit and liquidity risk than investment grade corporate obligations. See "Risk factors—Relating to the Collateral Obligations—Below investment-grade assets involve particular risks." The initial portfolio of Collateral Obligations will be acquired through the application of the net proceeds of the sale of the Offered Securities. See "Security for the Secured Notes—Collateral Obligations." During the Reinvestment Period, pending investment in such Collateral Obligations, a portion of such net proceeds will be invested in Eligible Investments.

Contributions:

At any time during or after the Reinvestment Period, any Holder of Notes may (i) make a contribution of cash or (ii) solely in the case of Holders of Certificated Secured Notes or Certificated Subordinated Notes, by notice to the Collateral Manager and the Trustee no later than four Business Days prior to the applicable Payment Date, designate any portion of Interest Proceeds or Principal Proceeds that would otherwise be distributed on its Notes in accordance with the Priority of Payments, to the Issuer as a contribution (each, a "Contribution" and each such Holder, a "Contributor"). The Collateral Manager, on behalf of the Issuer, may accept or reject any Contribution in its reasonable discretion and shall notify the Trustee of any such acceptance; provided that in the case of clause (ii) above, such notice must be provided no later than two Business Days prior to the applicable Payment Date. Each accepted Contribution shall be received into the Contribution Account. If a Contribution is accepted, the Collateral Manager, on behalf of the Issuer, shall apply such Contribution to a Permitted Use as directed by the Contributor at the time such Contribution is made or, if no direction is given by the Contributor, at the Collateral Manager's reasonable discretion. No Contribution or portion thereof shall be returned to the Contributor at any time (other than by operation of the Priority of Payments). Any income earned on amounts deposited in the Contribution Account shall be deposited in the Interest Collection

Subaccount as Interest Proceeds. For the avoidance of doubt, any amounts deposited into the Contribution Account pursuant to clause (ii) above shall be deemed for all purposes as having been paid to the Contributor pursuant to the Priority of Payments.

"Permitted Use": With respect to (x) any Contribution received into the Contribution Account or (y) any withdrawals of amounts from the Reserve Account, any of the following uses: (i) the transfer of the applicable portion of such amount to the Interest Collection Subaccount for application as Interest Proceeds; provided that no such amounts or portion thereof may be so transferred or applied if such transfer and application would have the effect of causing an Interest Coverage Test that was failing immediately prior to such Contribution or withdrawal to be satisfied, (ii) payment of any amount necessary to facilitate a Refinancing or a Re-pricing as described under "Description of the Offered Securities—Re-Pricing" and (iii) Issuer purchases of Notes as described under "Description of the Offered Securities—The Indenture—Purchase and Surrender of Notes".

Collateral Obligations:

An obligation meeting the standards set forth below that is pledged by the Issuer to the Trustee will constitute a "*Collateral Obligation*." An obligation will be eligible for purchase by the Issuer and will be eligible to be pledged by the Issuer to the Trustee as a Collateral Obligation if it is a Senior Secured Loan or Participation Interest therein, or a Senior Secured Floating Rate Note, Second Lien Loan, Secured Bond, Unsecured Bond, High Yield Bond, Unsecured Loan or Letter of Credit (including, but not limited to, interests in bank loans acquired by way of a purchase or assignment), that as of the date of acquisition by the Issuer:

- (i) is U.S. Dollar denominated and is neither convertible by the issuer thereof into, nor payable in, any other currency;
- (ii) is not (A) a Defaulted Obligation or (B) a Credit Risk Obligation;
- (iii) is not a lease;
- (iv) if it is a Deferrable Security, it (a) is a Permitted Deferrable Security and (b) is not deferring or capitalizing the payment of interest, paying interest "in kind" or otherwise has an interest "in kind" balance outstanding at the time of purchase;
- (v) provides for a fixed amount of principal payable in cash on scheduled payment dates and/or at maturity and does not by its terms provide for

- earlier amortization or prepayment at a price of less than par;
- (vi) does not constitute Margin Stock;
 - (vii) the Underlying Instruments provide that the Issuer will receive payments due under the terms of such asset and proceeds from disposing of such asset free and clear of withholding tax, other than with respect to FATCA or withholding tax as to which the obligor or issuer must make additional payments so that the net amount received by the Issuer after satisfaction of such tax is the amount due to the Issuer before the imposition of any withholding tax; *provided* that this clause (vii) shall not apply to commitment fees and other similar fees (including, without limitation, certain payments on obligations or securities that include a participation in or that support a letter of credit) associated with Revolving Collateral Obligations or Delayed Drawdown Collateral Obligations and fees from a borrower under a Letter of Credit;
 - (viii) has a Moody's Rating and an S&P Rating;
 - (ix) is not a debt obligation whose repayment is subject to substantial non-credit related risk as determined by the Collateral Manager;
 - (x) except for Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations, is not an obligation pursuant to which any future advances or payments to the borrower or the obligor thereof may be required to be made by the Issuer;
 - (xi) does not have an "f", "r", "p", "pi", "q", "t" or "sf" subscript assigned by S&P;
 - (xii) is not a Zero Coupon Bond, a Bridge Loan, a Small Obligor Loan, a Step-Up Obligation, a Step-Down Obligation or a Structured Finance Obligation;
 - (xiii) will not require the Issuer, the Co-Issuer or the pool of Assets to be registered as an investment company under the Investment Company Act;
 - (xiv) is not an Equity Security or by its terms convertible into or exchangeable for an Equity Security at the option of the issuer thereof or any other Person other than the Issuer except for an Equity Security acquired as part of a "unit" in connection with the purchase of a Collateral Obligation, so long as no more than

2.0% of the value of such Collateral Obligation is attributable to the value of such Equity Security, as determined by the Collateral Manager in its discretion;

- (xv) is not the subject of an Offer of exchange, or tender by its issuer, for cash, securities or any other type of consideration other than (A) a Permitted Offer or (B) an exchange offer in which a security that is not registered under the Securities Act is exchanged for a security that has substantially identical terms (except for transfer restrictions) but is registered under the Securities Act or a security that would otherwise qualify for purchase under the Investment Criteria described under the Indenture;
- (xvi) does not mature after the Stated Maturity of the Notes;
- (xvii) other than in the case of a Fixed Rate Obligation, accrues interest at a floating rate determined by reference to (a) the Dollar prime rate, federal funds rate or LIBOR or (b) a similar interbank offered rate, commercial deposit rate or any other index;
- (xviii) is Registered;
- (xix) is not a Synthetic Security;
- (xx) does not pay interest less frequently than annually;
- (xxi) unless it is a Letter of Credit, does not include or support a letter of credit;
- (xxii) is not an interest in a grantor trust, unless all of the assets of such trust meet the standards set forth in the Indenture for Collateral Obligations (other than this clause (xxii)); *provided* that such trust is not treated as engaged in a U.S. trade or business for U.S. federal income tax purposes;
- (xxiii) is issued by an obligor Domiciled in the United States, Canada, a Group I Country, a Group II Country, a Group III Country or a Tax Jurisdiction; *provided* that such obligor may not be Domiciled in Portugal, Ireland, Italy, Greece or Spain;
- (xxiv) if it is a Participation Interest or a Letter of Credit, the Moody's Counterparty Criteria is satisfied with respect to the acquisition thereof;
- (xxv) the acquisition (including the manner of acquisition), ownership, enforcement and

disposition of which will not cause the Issuer to be treated as engaged in a U.S. trade or business for U.S. federal income tax purposes or otherwise to be subject to tax on a net income basis in any jurisdiction outside its jurisdiction of incorporation; and

- (xxvi) is able to be pledged to the Trustee pursuant to its Underlying Instruments.

For the avoidance of doubt, Collateral Obligations may include Current Pay Obligations.

Purchase of Collateral Obligations; Effective Date:

The Issuer will use commercially reasonable efforts to purchase, on or before May 27, 2014, Collateral Obligations such that the Target Initial Par Condition is satisfied. See "Use of Proceeds—Effective Date."

Collateral Quality Test:

The "*Collateral Quality Test*" will be satisfied on any Measurement Date on and after the Effective Date if, in the aggregate, the Collateral Obligations owned (or in relation to a proposed purchase of a Collateral Obligation, proposed to be owned) by the Issuer satisfy each of the tests set forth below or if a test is not satisfied on such date, the degree of compliance with such test is maintained or improved after giving effect to the investment:

- (i) the Minimum Floating Spread Test;
- (ii) the Minimum Weighted Average Coupon Test;
- (iii) the Maximum Moody's Rating Factor Test;
- (iv) the Moody's Diversity Test;
- (v) the S&P CDO Monitor Test;
- (vi) the Minimum Weighted Average Moody's Recovery Rate Test;
- (vii) the Minimum Weighted Average S&P Recovery Rate Test; and
- (viii) the Weighted Average Life Test.

The "*Minimum Floating Spread Test*" will be satisfied on any Measurement Date if the Weighted Average Floating Spread *plus* the Excess Weighted Average Coupon equals or exceeds the Minimum Floating Spread.

"*Minimum Floating Spread*" means the number set forth in the column entitled "Minimum Weighted Average Spread" in the Asset Quality Matrix based upon the applicable "row/column combination" chosen by the Collateral Manager (or interpolating between two adjacent rows and/or two adjacent columns, as applicable) in accordance with the Indenture.

The "*Minimum Weighted Average Coupon Test*" will be satisfied on any Measurement Date if the Weighted Average Coupon *plus* the Excess Weighted Average Floating Spread equals or exceeds the Minimum Weighted Average Coupon.

"*Minimum Weighted Average Coupon*" means (i) if any of the Collateral Obligations are Fixed Rate Obligations, 7.50% and (ii) otherwise, 0%.

The "*Maximum Moody's Rating Factor Test*" will be satisfied on any Measurement Date if the Adjusted Weighted Average Moody's Rating Factor of the Collateral Obligations is less than or equal to the sum of (i) the number set forth in the Asset Quality Matrix at the intersection of the applicable "row/column combination" chosen by the Collateral Manager (or interpolating between two adjacent rows and/or two adjacent columns, as applicable) in accordance with the Indenture *plus* (ii) the Moody's Weighted Average Recovery Adjustment.

The "*Moody's Weighted Average Recovery Adjustment*" means, as of any Measurement Date, the greater of (a) zero and (b) the product of (i)(A) the Weighted Average Moody's Recovery Rate as of such Measurement Date *multiplied by 100 minus* (B) 43 and (ii) 60; *provided that*, if the Weighted Average Moody's Recovery Rate is greater than 60.00%, then such Weighted Average Moody's Recovery Rate shall equal 60.00% unless the Moody's Rating Condition is satisfied.

The "*Moody's Diversity Test*" will be satisfied on any Measurement Date if the Diversity Score (rounded to the nearest whole number) equals or exceeds the number set forth in the column entitled "Minimum Diversity Score" in the Asset Quality Matrix based upon the applicable "row/column combination" chosen by the Collateral Manager (or interpolating between two adjacent rows and/or two adjacent columns, as applicable) in accordance with the Indenture.

The "*Asset Quality Matrix*" means the following chart used to determine which of the "row/column combinations" (or the linear interpolation between two adjacent rows and/or two adjacent columns) are applicable for purposes of determining compliance with the Moody's Diversity Test, the Maximum Moody's Rating Factor Test and the Minimum Floating Spread Test:

Minimum Weighted Average Spread	Minimum Diversity Score								
	40	45	50	55	60	65	70	75	80
2.00%	2,130	2,185	2,245	2,295	2,335	2,370	2,400	2,430	2,455
2.10%	2,155	2,220	2,280	2,325	2,365	2,400	2,430	2,460	2,485
2.20%	2,185	2,250	2,310	2,355	2,395	2,430	2,465	2,490	2,515

2.30%	2,215	2,280	2,340	2,385	2,425	2,465	2,495	2,525	2,550
2.40%	2,250	2,310	2,370	2,420	2,460	2,500	2,525	2,555	2,585
2.50%	2,280	2,345	2,405	2,450	2,490	2,530	2,560	2,590	2,615
2.60%	2,310	2,380	2,435	2,480	2,525	2,560	2,595	2,620	2,645
2.70%	2,340	2,410	2,465	2,520	2,560	2,595	2,625	2,655	2,680
2.80%	2,370	2,440	2,500	2,545	2,590	2,625	2,660	2,690	2,715
2.90%	2,405	2,475	2,530	2,580	2,620	2,660	2,690	2,720	2,745
3.00%	2,435	2,505	2,560	2,615	2,655	2,690	2,720	2,750	2,775
3.10%	2,460	2,535	2,595	2,640	2,680	2,720	2,755	2,785	2,810
3.20%	2,495	2,565	2,625	2,670	2,715	2,755	2,785	2,815	2,840
3.30%	2,525	2,595	2,655	2,705	2,745	2,785	2,815	2,845	2,870
3.40%	2,555	2,625	2,680	2,735	2,775	2,815	2,850	2,880	2,905
3.50%	2,580	2,655	2,715	2,765	2,810	2,845	2,880	2,910	2,935
3.60%	2,610	2,685	2,745	2,795	2,840	2,875	2,910	2,940	2,965
3.70%	2,645	2,715	2,770	2,825	2,870	2,910	2,940	2,970	2,995
3.80%	2,675	2,740	2,800	2,855	2,900	2,935	2,970	3,000	3,025
3.90%	2,700	2,770	2,835	2,885	2,925	2,965	3,000	3,030	3,055
4.00%	2,725	2,800	2,865	2,915	2,955	2,995	3,030	3,060	3,085
4.10%	2,755	2,835	2,890	2,945	2,990	3,025	3,060	3,090	3,115
4.20%	2,785	2,855	2,920	2,970	3,015	3,055	3,090	3,115	3,145
4.30%	2,815	2,885	2,950	3,000	3,045	3,085	3,115	3,150	3,175
4.40%	2,845	2,915	2,975	3,030	3,075	3,110	3,145	3,175	3,200
4.50%	2,865	2,945	3,005	3,060	3,100	3,140	3,175	3,205	3,230
4.60%	2,895	2,970	3,030	3,085	3,130	3,170	3,200	3,235	3,260
4.70%	2,925	2,995	3,060	3,110	3,160	3,195	3,230	3,260	3,290
4.80%	2,955	3,025	3,090	3,140	3,185	3,225	3,255	3,285	3,315
4.90%	2,980	3,055	3,115	3,170	3,210	3,250	3,285	3,315	3,340
5.00%	3,010	3,085	3,140	3,195	3,240	3,275	3,310	3,340	3,370

Adjusted Weighted Average Moody's Rating Factor

The "S&P CDO Monitor Test" will be satisfied on any Measurement Date after the Effective Date following receipt by the Issuer, the Collateral Manager and the Collateral Administrator of the S&P CDO Monitor input files if, after giving effect to the sale of a Collateral Obligation or the purchase of a Collateral Obligation, each Class Default Differential of the Proposed Portfolio is positive. The S&P CDO Monitor Test will be considered to be improved if each Class Default Differential of the Proposed Portfolio is greater than the corresponding Class Default Differential of the Current Portfolio.

The "Minimum Weighted Average Moody's Recovery Rate Test" will be satisfied on any Measurement Date if the Weighted Average Moody's Recovery Rate equals or exceeds 43.00%.

The "Minimum Weighted Average S&P Recovery Rate Test" will be satisfied on any Measurement Date if the Weighted Average S&P Recovery Rate for each Class of Secured Notes outstanding equals or exceeds the Weighted Average S&P Recovery Rate for such Class

selected by the Collateral Manager in connection with the S&P CDO Monitor Test.

The "*Weighted Average Life Test*" will be satisfied on any Measurement Date if the Weighted Average Life of all Collateral Obligations as of such date is less than the number of years (rounded to the nearest one hundredth thereof) during the period from such Measurement Date to January 30, 2022.

Concentration Limitations:

The "*Concentration Limitations*" will be satisfied on any date of determination on or after the Effective Date and during the Reinvestment Period (or after the Reinvestment Period in respect of the investment of Post-Reinvestment Principal Proceeds) if, in the aggregate, the Collateral Obligations owned (or in relation to a proposed purchase of a Collateral Obligation, proposed to be owned) by the Issuer comply with all of the requirements set forth below (or, if not in compliance, the relevant requirements must be maintained or improved after giving effect to the purchase):

*Senior Secured Loans and
Eligible Investments*

- (i) not less than 90% of the Collateral Principal Amount may consist of Senior Secured Loans and Eligible Investments;

*High Yield Bonds, Second Lien Loans,
Secured Bonds, Unsecured Loans,
Unsecured Bonds and
Senior Secured Floating Rate Notes*

- (ii) not more than 10% of the Collateral Principal Amount may consist of High Yield Bonds, Second Lien Loans, Secured Bonds, Unsecured Bonds, Unsecured Loans and Senior Secured Floating Rate Notes; *provided* that, with respect to any Obligor and its Affiliates, not more than 1.0% of the Collateral Principal Amount may consist of obligations of such Obligor and its Affiliates that are not Senior Secured Loans; *provided, further*, that, without the consent of a Majority of the Controlling Class, not more than 0% of the Collateral Principal Amount may consist of High Yield Bonds, Secured Bonds, Unsecured Bonds and Senior Secured Floating Rate Notes;

Single Obligor

- (iii) not more than 2.0% of the Collateral Principal Amount may consist of obligations issued by a single Obligor and its Affiliates, except that, without duplication, obligations issued by up to five Obligors and their respective Affiliates may each constitute up to 2.5% of the Collateral Principal Amount; *provided* that, with respect to any Obligor and its Affiliates, not more than 1.0% of the Collateral Principal Amount may consist of obligations of such Obligor and its Affiliates that are not Senior Secured Loans and not more than 1.5% of the Collateral Principal Amount may consist of obligations of such Obligor and its Affiliates that are Medium Obligor Loans;

*Moody's Default Probability Rating
of "Caa1" and below*

- (iv) not more than 7.5% of the Collateral Principal Amount may consist of Collateral Obligations with a Moody's Default Probability Rating of "Caa1" or below;

Rating of "CCC+" and below

- (v) not more than 7.5% of the Collateral Principal Amount may consist of Collateral Obligations with an S&P Rating of "CCC+" or below;

Fixed Rate Obligations

- (vi) not more than 7.5% of the Collateral Principal Amount may consist of Fixed Rate Obligations;

Current Pay Obligations

- (vii) not more than 2.5% of the Collateral Principal Amount may consist of Current Pay Obligations;

DIP Collateral Obligations

- (viii) not more than 7.5% of the Collateral Principal Amount may consist of DIP Collateral Obligations;

*Delayed Drawdown/
Revolving Collateral Obligations*

- (ix) not more than 7.5% of the Collateral Principal Amount may consist, in the aggregate, of

		unfunded commitments under Delayed Drawdown Collateral Obligations and unfunded and funded commitments under Revolving Collateral Obligations;																				
Participation Interests	(x)	not more than 20.0% of the Collateral Principal Amount may consist of Participation Interests;																				
Third Party Credit Exposure	(xi)	the Third Party Credit Exposure may not exceed 20.0% of the Collateral Principal Amount and the Third Party Credit Exposure Limits may not be exceeded;																				
S&P Rating derived from a Moody's Rating	(xii)	not more than 10.0% of the Collateral Principal Amount may have an S&P Rating derived from a Moody's Rating as set forth in clause (iii)(a) of the definition of the term "S&P Rating";																				
Moody's Rating derived from an S&P Rating	(xiii)	not more than 10.0% of the Collateral Principal Amount may consist of Collateral Obligations with a Moody's Rating derived from an S&P Rating as provided in clauses (ii)(A) or (B) of the definition of the term "Moody's Derived Rating";																				
Domicile of Obligor	(xiv)	(a) all of the Collateral Obligations must be issued by Non-Emerging Market Obligors; and (b) no more than the percentage listed below of the Collateral Principal Amount may be issued by Obligors Domiciled in the country or countries set forth opposite such percentage:																				
		<table><tr><th>% Limit</th><th>Country or Countries</th></tr><tr><td>20.0%</td><td>all countries (in the aggregate) other than the United States;</td></tr><tr><td>15.0%</td><td>Canada;</td></tr><tr><td>10.0%</td><td>all countries (in the aggregate) other than the United States, Canada and the United Kingdom;</td></tr><tr><td>20.0%</td><td>any individual Group I Country;</td></tr><tr><td>20.0%</td><td>all Group II Countries in the aggregate;</td></tr><tr><td>5.0%</td><td>any individual Group II Country;</td></tr><tr><td>7.5%</td><td>all Group III Countries in the aggregate;</td></tr><tr><td>5.0%</td><td>any individual Group III Country; and</td></tr><tr><td>7.5%</td><td>all Tax Jurisdictions in the aggregate;</td></tr></table>	% Limit	Country or Countries	20.0%	all countries (in the aggregate) other than the United States;	15.0%	Canada;	10.0%	all countries (in the aggregate) other than the United States, Canada and the United Kingdom;	20.0%	any individual Group I Country;	20.0%	all Group II Countries in the aggregate;	5.0%	any individual Group II Country;	7.5%	all Group III Countries in the aggregate;	5.0%	any individual Group III Country; and	7.5%	all Tax Jurisdictions in the aggregate;
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S&P Industry Classification	(xv)	not more than 10.0% of the Collateral Principal Amount may consist of Collateral Obligations that are issued by Obligors that belong to any single S&P industry classification, except that the largest S&P industry classification may represent up to 15.0% of the Collateral Principal Amount and the second largest S&P industry																				

		classification may represent up to 12.0% of the Collateral Principal Amount;
<i>Cov-Lite Loans</i>	(xvi)	not more than 60.0% of the Collateral Principal Amount may consist of Cov-Lite Loans;
<i>Non-Quarterly Pay</i>	(xvii)	not more than 7.5% of the Collateral Principal Amount may consist of Collateral Obligations that pay interest less frequently than quarterly;
<i>Deferrable Securities</i>	(xviii)	not more than 5.0% of the Collateral Principal Amount may consist of Deferrable Securities;
<i>Warrants</i>	(xix)	not more than 5.0% of the Collateral Principal Amount may consist of Collateral Obligations with Equity Securities attached thereto as part of a "unit";
<i>Letters of Credit</i>	(xx)	not more than 5.0% of the Collateral Principal Amount may consist of Letters of Credit; and
<i>Medium Obligor Loans</i>	(xxi)	not more than 1.5% of the Collateral Principal Amount may consist of Medium Obligor Loans.

Coverage Tests:

The Coverage Tests will be used primarily to determine whether principal and interest may be paid on the Secured Notes and distributions may be made on the Subordinated Notes or whether funds which would otherwise be used to pay interest on the Secured Notes other than the Class A-1 Notes and the Class A-2 Notes and to make distributions on the Subordinated Notes must instead be used to pay principal of one or more Classes of Secured Notes according to the priorities referred to in "Overview of Terms—Priority of Payments." The "Coverage Tests" will consist of the Overcollateralization Ratio Test and the Interest Coverage Test, each as applied to each specified Class or Classes of Secured Notes.

The "Overcollateralization Ratio Test" and "Interest Coverage Test" applicable to the designated Class or Classes of Secured Notes will be satisfied as of any date of determination on which such Coverage Test is applicable, if (1) the applicable Overcollateralization Ratio or Interest Coverage Ratio, as the case may be, is at least equal to the applicable ratio indicated below or (2) such Class or Classes of Secured Notes are no longer outstanding.

<u>Class(es)</u>	<u>Required Interest Coverage Ratio</u>
A	110%
B	105%
C	102%
D	101%
<u>Class(es)</u>	<u>Required Overcollateralization Ratio</u>
A	124.87%
B	113.03%

C	106.97%
D	103.99%

"*Interest Coverage Ratio*" means, for any designated Class or Classes of Secured Notes, as of any date of determination, the percentage derived from the following equation: $(A - B) / C$, where:

A = The Collateral Interest Amount as of such date of determination;

B = Amounts payable (or expected as of the date of determination to be payable) on the following Payment Date as set forth in clauses (A), (B) and (C) under "Overview of Terms—Priority of Payments—Application of Interest Proceeds"; and

C = Interest due and payable on the Secured Notes of such Class or Classes and each Class of Secured Notes that rank senior to or *pari passu* with such Class or Classes (excluding Deferred Interest but including any interest on Deferred Interest with respect to the Class B Notes, the Class C Notes or the Class D Notes) on such Payment Date.

"*Overcollateralization Ratio*" means, with respect to any specified Class or Classes of Secured Notes as of any date of determination, the percentage derived from:

- (a) the Adjusted Collateral Principal Amount on such date; *divided by*
- (b) the Aggregate Outstanding Amount on such date of the Secured Notes of such Class or Classes, each class of Secured Notes senior to such Class or Classes and each *pari passu* Class or Classes of Secured Notes.

Measurement of the degree of compliance with the Coverage Tests will be required as of each Measurement Date occurring (i) in the case of the Overcollateralization Ratio Tests, on or after the Effective Date and (ii) in the case of the Interest Coverage Tests, on or after the Determination Date immediately preceding the second Payment Date. If the Coverage Tests are not satisfied on any applicable Determination Date, the Issuer will be required to apply available amounts in the Payment Account on the related Payment Date to the repayment of principal of the Secured Notes in accordance with the Priority of Payments to the extent necessary to achieve compliance with such Coverage Tests.

Other Information:

Minimum Denominations.....The Secured Notes will be issued in Minimum Denominations of U.S.\$250,000 and integral multiples of

U.S.\$1.00 in excess thereof, and the Subordinated Notes will be issued in Minimum Denominations of U.S.\$200,000 and integral multiples of U.S.\$1.00 in excess thereof.

Listing, Trading and Form of Notes.....Application has been made to the Irish Stock Exchange for the Offered Securities to be admitted to the Official List (the "*Official List*") and trading on its regulated market. The Offering Circular has been approved by the Central Bank of Ireland ("*Central Bank*"), as competent authority under the Prospectus Directive 2003/71/EC (the "*Prospectus Directive*"). The Central Bank only approves the Offering Circular as meeting the requirements imposed under Irish and EU law pursuant to the Prospectus Directive. Such approval relates only to the Offered Securities which are to be admitted to trading on the regulated market of the Irish Stock Exchange or other regulated markets for the purposes of Directive 2004/39/EC or which are to be offered to the public in any Member State of the European Economic Area (the "*EEA*"). There can be no assurance that such listing will be maintained. See "Listing and General Information." There is currently no market for any Class of Offered Securities and there can be no assurance that such a market will develop. See "Risk factors—Relating to the Offered Securities—The Offered Securities will have limited liquidity and are subject to substantial transfer restrictions."

The Secured Notes sold to Persons who are Qualified Institutional Buyers will be represented by global notes or certificates in fully registered form without interest coupons to be deposited with a custodian for and registered in the name of Cede & Co., c/o The Depository Trust & Clearing Corporation, 55 Water Street, New York, NY 10041, telephone (212) 855-5471. The Secured Notes sold to Persons who are Institutional Accredited Investors will be issued in definitive, fully registered form without interest coupons. The Notes sold to non-U.S. persons in offshore transactions in reliance on Regulation S under the Securities Act will be (except as otherwise agreed by the Issuer) represented by global notes or certificates in fully registered form without interest coupons to be deposited with a custodian for and registered in the name of Cede & Co., a nominee of DTC, for the accounts of Euroclear or Clearstream. The Subordinated Notes sold to U.S. persons will be issued in definitive, fully registered form without interest coupons.

Governing Law.....The Offered Securities and the Indenture, and any matters arising out of or relating in any way whatsoever to any of the Offered Securities and the Indenture (whether in contract, tort or otherwise), will be governed by the law of the State of New York.

Tax Matters See "Certain U.S. Federal Income Tax Considerations"
and "Cayman Islands Tax Considerations".

ERISA..... See "Certain ERISA and related considerations".

Risk factors

An investment in the Offered Securities involves certain risks, including risks related to the assets securing the Offered Securities and risks relating to the structure of the Offered Securities and related arrangements. There can be no assurance that the Issuer's investments will be successful, that its investment objectives will be achieved, that it will not incur losses on the Collateral Obligations or that investors in the Offered Securities will receive a return of any or all of their investment. Prospective investors should carefully consider, among other things, the following risk factors in addition to the other information set forth in this Offering Circular before investing in the Offered Securities.

General Commercial Risks

General economic conditions may affect the ability of the Co-Issuers to make payments on the Notes

Beginning in mid-2007, there occurred an extreme downturn in the credit markets and other financial markets, which resulted in dramatic deterioration in the financial condition of many companies. While generally (i) conditions in the U.S. economy and the credit and other financial markets have been improving, (ii) corporate default rates have decreased since their highs during the recent economic downturn and (iii) rating upgrades have recently exceeded downgrades, there is a material possibility that economic activity will be volatile or will slow over the moderate to long term. It is difficult to predict how long and to what extent conditions in the credit and financial markets will continue to improve and which markets, products, businesses and assets will experience this improvement (or to what degree any such improvement is dependent on monetary policies by central banks, particularly the Federal Reserve). The ability of the Co-Issuers to make payments on the Notes may depend on the continued recovery of the economy, and there is no assurance that this recovery, or improved conditions in the credit and other financial markets, will continue. In addition, the business, financial condition or results of operations of the obligors on the Collateral Obligations may be adversely affected by a worsening of economic and business conditions. To the extent that economic and business conditions deteriorate or fail to continue to improve, non-performing assets are likely to increase, and the value and collectability of the Assets is likely to decrease. A decrease in market value of the Collateral Obligations also would adversely affect the Sale Proceeds that could be obtained upon the sale of the Collateral Obligations and could ultimately affect the ability of the Issuer to pay in full or redeem the Notes, as well as the ability to make any distributions in respect of the Subordinated Notes.

Some leading global financial institutions have been forced into mergers with other financial institutions, have been partially or fully nationalized or have gone bankrupt or insolvent. The bankruptcy or insolvency of a major financial institution may have an adverse effect on the Issuer and the Offered Securities. In addition, the bankruptcy or insolvency of one or more additional financial institutions may trigger additional crises in the global credit markets and overall economy which could have a significant adverse effect on the Issuer and the Offered Securities.

Several nations, particularly within the European Union, are currently suffering from significant economic distress. There can be no assurance as to the resolution of the economic problems in those countries, nor as to whether such problems will spread to other countries or otherwise negatively affect economies or markets. A debt default by a sovereign nation or other potential consequences of these economic problems may trigger additional crises in the global credit markets and overall economy which could have a significant adverse effect on the Issuer and the Offered Securities. In addition, obligors of Collateral Obligations may be organized in, or otherwise Domiciled in, certain of such countries currently suffering from economic distress, or other countries that may begin to suffer economic distress, and the uncertainty and market instability in any such country may increase the likelihood of default by such obligor. In the event of its insolvency, any such obligor, by virtue of being organized in such a jurisdiction or having a substantial percentage of its revenues or assets in such a jurisdiction, may be more likely to

be subject to bankruptcy or insolvency proceedings in such jurisdiction at the same time as such jurisdiction is itself potentially unstable.

Collateral Obligation performance may not continue to improve

Negative economic trends nationally as well as in specific geographic areas of the United States could result in an increase in loan defaults and delinquencies. Though levels of defaults and delinquencies have been decreasing from peak levels, there is a material possibility that economic activity will be volatile or will slow, and some obligors may be significantly and negatively impacted by negative economic trends. A continuing decreased ability of obligors to obtain refinancing (particularly as high levels of required refinancings approach) may result in an economic decline that could delay an economic recovery and cause a deterioration in loan performance generally and defaults of Collateral Obligations. There is no way to determine whether such trends in the credit markets will continue, improve or worsen in the future.

Illiquidity in the CDO, leveraged finance and fixed income markets may affect the Holders of the Offered Securities

In recent years, events in the CDO (including CLO), leveraged finance and fixed income markets have contributed to a severe liquidity crisis in the global credit markets which has resulted in substantial fluctuations in prices for leveraged loans and high-yield debt securities and limited liquidity for such instruments. No assurance can be given that the conditions giving rise to such price fluctuations and limited liquidity will not continue or become more acute following the Closing Date. During periods of limited liquidity and higher price volatility, the Issuer's ability to acquire or dispose of Collateral Obligations at a price and time that the Issuer deems advantageous may be severely impaired. As a result, in periods of rising market prices, the Issuer may be unable to participate in price increases fully to the extent that it is unable to acquire desired positions quickly; and the Issuer's inability to dispose fully and promptly of positions in declining markets will cause its net asset value to decline and may exacerbate losses suffered by the Issuer when Collateral Obligations are sold. Furthermore, significant additional liquidity-related risks for the Issuer and investors in the Offered Securities exist. Those risks include, among others, (i) the possibility that, after the Closing Date, the prices at which Collateral Obligations can be sold by the Issuer will have deteriorated from their effective purchase price, (ii) the possibility that opportunities for the Issuer to sell its assets in the secondary market, including Credit Risk Obligations, Credit Improved Obligations and Defaulted Obligations, may be impaired or restricted by the Indenture, and (iii) increased illiquidity of the Offered Securities because of reduced secondary trading in collateralized loan obligation securities. These additional risks may affect the returns on the Offered Securities to investors or otherwise adversely affect Holders of the Offered Securities.

Regardless of current or future market conditions, certain Collateral Obligations purchased by the Issuer will have only a limited trading market (or none). The Issuer's investment in illiquid debt obligations may restrict its ability to dispose of investments in a timely fashion and for a fair price, as well as its ability to take advantage of market opportunities. Illiquid debt obligations may trade at a discount from comparable, more liquid investments. In addition, adverse developments in the primary market for leveraged loans and, to a lesser extent, high yield debt may reduce opportunities for the Issuer to purchase recent issuances of Collateral Obligations. More particularly, the ability of private equity sponsors and leveraged loan arrangers to effectuate new leveraged buy-outs and the ability of the Issuer to purchase such assets may be partially or significantly limited. There has been a recent increase in primary leveraged loan market activity, but there can be no assurance that such increase will persist or that the primary leveraged loan market will not return to its previous levels or cease altogether for a period of time. The impact of another liquidity crisis on the global credit markets may adversely affect the management flexibility of the Collateral Manager in relation to the portfolio and, ultimately, the returns on the Offered Securities to investors.

Relating to the Offered Securities

The Offered Securities will have limited liquidity and are subject to substantial transfer restrictions

Currently, no market exists for the Offered Securities. JPMorgan is not under any obligation to make a market for the Offered Securities. The Offered Securities are illiquid investments. There can be no assurance that any secondary market for any of the Offered Securities will develop, or if a secondary market does develop, that it will provide the Holders of the Offered Securities with liquidity of investment or will continue for the life of the Offered Securities. Over the past few years, notes issued in securitization transactions have experienced historically high volatility and significant fluctuations in market value. Additionally, some potential buyers of such notes now view securitization products as an inappropriate investment, thereby reducing the number of potential buyers and/or potentially affecting liquidity in the secondary market. Holders of the Offered Securities must be prepared to hold such notes for an indefinite period of time or until their Stated Maturity. The Offered Securities will not be registered under the Securities Act or any state securities laws, and the Co-Issuers have no plans, and are under no obligation, to register the Offered Securities under the Securities Act. As a result, the Offered Securities are subject to certain transfer restrictions and can only be transferred to certain transferees as described herein under "Transfer restrictions." As described herein, the Issuer may, in the future, impose additional restrictions to comply with changes in applicable law. Such restrictions on the transfer of the Offered Securities may further limit their liquidity.

The Offered Securities are not guaranteed by the Co-Issuers, JPMorgan, the Collateral Manager, the Collateral Administrator, any Hedge Counterparty or the Trustee

None of the Co-Issuers, JPMorgan, the Collateral Manager, the Collateral Administrator, any Hedge Counterparty or the Trustee or any affiliate thereof makes any assurance, guarantee or representation whatsoever as to the expected or projected success, profitability, return, performance result, effect, consequence or benefit (including legal, regulatory, tax, financial, accounting or otherwise) to any investor of ownership of the Offered Securities, and no investor may rely on any such party for a determination of expected or projected success, profitability, return, performance result, effect, consequence or benefit (including legal, regulatory, tax, financial, accounting or otherwise) to any investor of ownership of the Offered Securities. Each Holder will be required to represent (or, in the case of certain non-certificated Offered Securities, deemed to represent) to the Co-Issuers and JPMorgan, among other things, that it has consulted with its own legal, regulatory, tax, business, investment, financial, and accounting advisors regarding investment in the Offered Securities as it has deemed necessary and that the investment by it is within its powers and authority, is permissible under applicable laws governing such purchase, has been duly authorized by it and complies with applicable securities laws and other laws.

JPMorgan will have no ongoing responsibility for the Assets or the actions of the Collateral Manager or the Issuer

JPMorgan will have no obligation to monitor the performance of the Assets or the actions of the Collateral Manager or the Issuer and will have no authority to advise the Collateral Manager or the Issuer or to direct their actions, which will be solely the responsibility of the Collateral Manager (to the extent set forth in the Collateral Management Agreement) and/or the Issuer, as the case may be. If JPMorgan acts as a Hedge Counterparty or owns Offered Securities, it will have no responsibility to consider the interests of any holders of Offered Securities in actions it takes in such capacity. While JPMorgan may own Offered Securities at any time, it has no obligation to make any investment in any Offered Securities and may sell at any time any Offered Securities it does purchase.

The Notes are limited recourse obligations; investors must rely on available collections from the Collateral Obligations and will have no other source for payment

The Secured Notes (other than the Class D Notes) are limited recourse obligations of the Co-Issuers and the Class D Notes and the Subordinated Notes are limited recourse obligations of the Issuer. The Notes are payable solely from proceeds of the Collateral Obligations and all other Assets pledged by the

Issuer to the holders of the Secured Notes and other secured parties (but not including Holders of the Subordinated Notes) pursuant to the Priority of Payments. None of the Trustee, the Collateral Administrator, the Collateral Manager, the Administrator, JPMorgan or any of their respective affiliates or the Co-Issuers' affiliates or any other Person or entity will be obligated to make payments on the Notes. Consequently, holders of the Notes must rely solely on distributions on the Assets and, after an Event of Default, proceeds from the liquidation of the Assets for payments on the Notes. If distributions on such Assets or proceeds from such liquidation are insufficient to make payments on the Notes, no other assets (in particular, no assets of the Collateral Manager, the holders of the Notes, JPMorgan, the Trustee, the Collateral Administrator, the Administrator or any affiliates of any of the foregoing) will be available for payment of the deficiency and all obligations of the Co-Issuers and any claims against the Co-Issuers in respect of the Notes will be extinguished and will not revive.

The Subordinated Notes are unsecured obligations of the Issuer

The Subordinated Notes will not be secured by any of the Assets, and, while the Secured Notes are outstanding, Holders of the Subordinated Notes will not generally be entitled to exercise remedies under the Indenture. However, in any case where the Holders of the Subordinated Notes are entitled to take or direct any action they may do so in their sole discretion without regard for the interests of any other Class of Notes. The Trustee will have no obligation to act on behalf of the Holders of Subordinated Notes except as expressly provided in the Indenture. Distributions to holders of the Subordinated Notes will be made solely from distributions on the Assets after all other payments have been made pursuant to the Priority of Payments described herein. See "Description of the Offered Securities—Priority of Payments". There can be no assurance that the distributions on the Assets will be sufficient to make distributions to Holders of the Subordinated Notes after making payments that rank senior to payments on the Subordinated Notes. The Issuer's ability to make distributions to the Holders of the Subordinated Notes will be limited by the terms of the Indenture. If distributions on the Assets are insufficient to make distributions on the Subordinated Notes, no other assets will be available for any such distributions. See "Description of the Offered Securities—The Subordinated Notes".

The subordination of the Class A-1 Notes, the Class A-2 Notes, the Class B Notes, the Class C Notes, the Class D Notes and the Subordinated Notes, as described below, will affect their right to payment; failure of a court to enforce non-petition obligations will adversely affect Holders

The Class A-1 Notes are subordinated to certain amounts payable by the Issuer to other parties as set forth in the Priority of Payments (including taxes, certain amounts owing to Administrative Expenses, the Senior Collateral Management Fee and certain payments under the Hedge Agreements), the Class A-2 Notes are subordinated on each Payment Date to the Class A-1 Notes; the Class B Notes are subordinated on each Payment Date to the Class A-2 Notes; the Class C Notes are subordinated on each Payment Date to the Class B Notes; the Class D Notes are subordinated on each Payment Date to the Class C Notes; and the Subordinated Notes are subordinated on each Payment Date to the Secured Notes and certain fees and expenses (including, but not limited to, to redeem Secured Notes if a Moody's Ramp-Up Failure or an S&P Rating Confirmation Failure occurs and is continuing, unpaid Administrative Expenses including unexpected liabilities that may become payable by the Issuer or the Co-Issuer, whether by reason of the offering contemplated hereby or otherwise, the Senior Collateral Management Fee, certain payments under the Hedge Agreements and the Subordinated Collateral Management Fee), in each case to the extent described herein. No payments of interest or distributions from Interest Proceeds of any kind will be made on any such Class of Notes on any Payment Date until interest due on the Notes of each Class to which it is subordinated has been paid in full, no payments of principal (other than Deferred Interest, to the extent set forth in the Priority of Payments) from Principal Proceeds will be made on any such Class of Notes on any Payment Date until principal of the Notes of each Class to which it is subordinated has been paid in full, and no distributions from Principal Proceeds of any kind will be made on the Subordinated Notes on any Payment Date until interest due on and all principal of the Notes of each Class to which it is subordinated has been paid in full. Therefore, to the extent that any losses are suffered by any of the holders of any Offered Securities, such losses will be borne in the first instance by Holders of the Subordinated Notes, then by the holders of the Class D Notes, then by the holders of the Class C Notes, then by the holders of the Class B Notes, then by the holders of the Class

A-2 Notes and last by the holders of the Class A-1 Notes. Furthermore, payments on the Class B Notes, the Class C Notes and the Class D Notes are subject to diversion to pay more senior Classes of Notes pursuant to the Priority of Payments if certain Coverage Tests are not met, as described herein, and failure to make such payments will not be a default under the Indenture.

In addition, if an Event of Default occurs, the Holders of the Controlling Class of Notes will be entitled to determine the remedies to be exercised under the Indenture, subject to the terms of the Indenture. See "Description of the Offered Securities—The Indenture—Events of Default." Remedies pursued by the Controlling Class could be adverse to the interests of the Holders of the Offered Securities that are subordinated to the Notes held by the Controlling Class, and the Controlling Class will have no obligation to consider any possible adverse effect on such other interests. The Collateral Obligations may only be sold and liquidated following an Event of Default as described under "Description of the Offered Securities—The Indenture—Events of Default".

If an Enforcement Event occurs and is continuing, the most senior Class of Notes then Outstanding shall be paid in full in cash, or to the extent the Majority of such Class consents, other than in cash, before any further payment or distribution is made on account of any more subordinate Classes, in each case in accordance with the Special Priority of Payments. Upon the occurrence of an Enforcement Event, investors in any such subordinate Class of Notes will not receive any payments until such senior Classes are paid in full. Acceleration of the maturity of the Secured Notes may, under certain circumstances, be rescinded by a Majority of the Controlling Class. If an Event of Default has occurred, but the Assets have not been liquidated and the Secured Notes have not been accelerated, payments on the Notes will continue to be made in the order of priority described under "Overview of Terms—Priority of Payments—Application of Interest Proceeds" and "Overview of Terms—Priority of Payments—Application of Principal Proceeds". There can be no assurance that, after payment of principal and interest on the Notes senior to any Class, the Issuer will have sufficient funds to make payments in respect of such subordinated Class.

Each Holder of Offered Securities will agree, and each beneficial owner of Offered Securities will be deemed to agree, pursuant to the Indenture, that it will not cause the filing of a petition in bankruptcy against, or present a winding up petition in respect of, the Issuer, Co-Issuer or any ETB Subsidiary before one year has elapsed since the payment in full of the Offered Securities or, if longer, the applicable preference period then in effect plus one day. If such provision failed to be enforceable under applicable bankruptcy laws, then the filing or presentation of such a petition could result in one or more payments on the Secured Notes made during the period prior to such filing being deemed to be preferential transfers subject to avoidance by the bankruptcy trustee or similar official exercising authority with respect to the Issuer's bankruptcy estate. Such a situation could also result in the bankruptcy court, trustee or receiver liquidating the Assets notwithstanding required class voting required for such liquidation pursuant to the Indenture. If such provision is determined to be unenforceable or is violated by one or more Holders or beneficial owners, the petitioning Holder(s) or beneficial owner(s) will be subject to the Bankruptcy Subordination Agreement described under "Description of the Offered Securities—The Indenture—Petitions for Bankruptcy". However, a bankruptcy court may find that the Bankruptcy Subordination Agreement is not enforceable on the ground that it violates an essential policy underlying the Bankruptcy Law or other applicable bankruptcy or insolvency law.

Yield considerations on the Subordinated Notes

The yield to each holder of the Subordinated Notes will be a function of the purchase price paid by such holder for its Subordinated Notes and the timing and amount of distributions made in respect of the Subordinated Notes during the term of the transaction. Each prospective purchaser of the Subordinated Notes should make its own evaluation of the yield that it expects to receive on the Subordinated Notes. Prospective investors should be aware that the timing and amount of distributions, if any, will be affected by, among other things, the performance of the Collateral Obligations purchased by the Issuer. Each prospective investor should consider the risk that an Event of Default and other adverse performance will result in no yield or a lower yield on the Subordinated Notes than that anticipated by such investor. In addition, if the Issuer fails any Coverage Test, amounts that would otherwise be distributed to the Holders of the Subordinated Notes on any Payment Date may be paid to other investors in accordance with the

Priority of Payments. Each prospective purchaser should consider that any such adverse developments could result in its failure to recover all of any of its initial investment in the Subordinated Notes.

The Subordinated Notes are highly leveraged, which increases risks to investors

The Subordinated Notes represent a highly leveraged investment in the Assets. Therefore, the market value of the Subordinated Notes would be anticipated to be significantly affected by, among other things, changes in the market value of the Assets, changes in the distributions on the Assets, defaults and recoveries on the Assets, capital gains and losses on the Assets, prepayments on Assets and the availability, prices and interest rates of Assets and other risks associated with the Assets as described in "—Relating to the Collateral Obligations." Accordingly, the Subordinated Notes may not be paid in full and may be subject to up to 100% loss. Furthermore, the leveraged nature of the Subordinated Notes may magnify the adverse impact on the Subordinated Notes of changes in the market value of the Assets, changes in the distributions on the Assets, defaults and recoveries on the Assets, capital gains and losses on the Assets, prepayments on Assets and availability, prices and interest rates of Assets.

Payments of Interest Proceeds to the Holders of the Subordinated Notes will not be made until due and unpaid interest on the Secured Notes and certain other amounts (including certain fees and expenses) have been paid. No payments of Principal Proceeds to the Holders of the Subordinated Notes will be made until principal of and interest on the Secured Notes and certain other amounts have been paid in full. On any Payment Date, sufficient funds may not be available (including as a result of a failure of any of the Coverage Tests) to make payments to the Holders of the Subordinated Notes in accordance with the Priority of Payments.

After any Enforcement Event, all Interest Proceeds and Principal Proceeds will be allocated in accordance with the Special Priority of Payments pursuant to which the Secured Notes and certain other amounts owing by the Co-Issuers will be paid in full before any allocation to the Subordinated Notes, and each Class of Offered Securities (along with certain other amounts owing by the Co-Issuers) will be paid in order of seniority until it is paid in full before any allocation is made to the next Class of Offered Securities. If an Event of Default has occurred and is continuing, the Holders of the Subordinated Notes will not have any creditors' rights against the Issuer and will not have the right to determine the remedies to be exercised under the Indenture. There is no guarantee that any funds will remain to make distributions to the holders of subordinated Classes of Offered Securities following any liquidation of the Assets and the application of the proceeds from the Assets to pay senior Classes of Offered Securities and the fees, expenses, and other liabilities payable by the Co-Issuers.

The Assets may be insufficient to redeem the Offered Securities in an Event of Default

It is anticipated that the proceeds received by the Issuer on the Closing Date from the issuance of the Offered Securities, net of certain fees and expenses, will be less than the aggregate amount of Offered Securities. Consequently, it is anticipated that on the Closing Date the Assets would be insufficient to pay off all of the Secured Notes and Subordinated Notes in full in the event of an Event of Default under the Indenture.

The Reinvestment Period may terminate early

The Reinvestment Period may terminate early if any of the following occur: (a) acceleration following an Event of Default, (b) an Optional Redemption in full or (c) a Reinvestment Special Redemption. Early termination of the Reinvestment Period could adversely affect returns to the Subordinated Notes and may also cause the holders of Offered Securities to receive principal payments earlier than anticipated.

The Collateral Manager may reinvest Post-Reinvestment Principal Proceeds after the end of the Reinvestment Period

After the end of the Reinvestment Period, the Collateral Manager may still reinvest Unscheduled Principal Proceeds received with respect to Collateral Obligations and the sale proceeds from the sale of Credit Risk Obligations, subject to certain conditions described under the last paragraph of the heading

"Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria." Reinvestment of Post-Reinvestment Principal Proceeds will likely have the effect of extending the Weighted Average Life of the Collateral Obligations and the average lives of the Offered Securities.

The Indenture requires mandatory redemption of the Secured Notes for failure to satisfy Coverage Tests and in the event of a Moody's Ramp-Up Failure or an S&P Rating Confirmation Failure

If any Coverage Test with respect to any Class or Classes of Secured Notes is not met on any Determination Date on which such Coverage Test is applicable, or a Moody's Ramp-Up Failure or an S&P Rating Confirmation Failure occurs and is continuing, Interest Proceeds that otherwise would have been paid or distributed to the Holders of the Offered Securities of each Class (other than Class A-1 Notes and Class A-2 Notes) that is subordinated to such Class or Classes and (during the Reinvestment Period) Principal Proceeds that would otherwise have been reinvested in Collateral Obligations will instead be used to redeem the Secured Notes of the most senior Class or Classes then Outstanding, in each case in accordance with the Priority of Payments, to the extent necessary to satisfy the applicable Coverage Tests or remedy a Moody's Ramp-Up Failure and/or the S&P Rating Confirmation Failure (as the case may be) as described under "Overview of Terms—Priority of Payments." This could result in an elimination, deferral or reduction in the payments of Interest Proceeds to the holders of the Class B Notes, the Class C Notes, the Class D Notes and/or Subordinated Notes, as the case may be. In addition, a mandatory redemption of Secured Notes owing to a Moody's Ramp-Up Failure or an S&P Rating Confirmation Failure may cause the Collateral Manager to liquidate positions more rapidly than would otherwise be desirable, which could adversely affect the realized value of the Collateral Obligations sold.

The Secured Notes are subject to Special Redemption at the option of the Collateral Manager

The Secured Notes will be subject to redemption in part by the Co-Issuers or the Issuer, as applicable, on any Payment Date during the Reinvestment Period if the Collateral Manager notifies the Trustee that it has been unable, for a period of at least 20 consecutive Business Days, to identify additional Collateral Obligations that are deemed appropriate by the Collateral Manager in its sole discretion and which would meet the criteria for reinvestment described under "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" in sufficient amounts to permit the investment or reinvestment of all or a portion of the funds then in the Collection Account that are to be invested in additional Collateral Obligations. Any such notice shall be based upon the Collateral Manager having attempted, in accordance with the standard of care set forth in the Collateral Management Agreement, to identify additional Collateral Obligations as described above. On the Special Redemption Date relating to such Reinvestment Special Redemption, in accordance with the Indenture, the Special Redemption Amount will be applied as described under "Overview of Terms—Priority of Payments—Application of Principal Proceeds" to pay the principal of the Secured Notes. The application of funds in that manner could result in an elimination, deferral or reduction of amounts available to make payments with respect to the Classes of Notes that are junior in priority to the Notes being redeemed. Upon the occurrence of a Reinvestment Special Redemption, the Reinvestment Period shall terminate, and such early termination of the Reinvestment Period could adversely affect returns to the Subordinated Notes and may also cause the holders of Offered Securities to receive principal payments earlier than anticipated. See "Overview of Terms—Priority of Payments—Application of Principal Proceeds" and "Description of the Offered Securities—Special Redemption".

The Notes are subject to Clean-Up Call Redemption at the option of the Collateral Manager

At the written direction of the Collateral Manager, the Notes will be subject to redemption by the Issuer, in whole but not in part, at the Redemption Price therefor, on any Payment Date after the Non-Call Period on which the Collateral Principal Amount is less than 10% of the Target Initial Par Amount; *provided* that any such redemption is subject to certain conditions described below under "Description of the Offered Securities—Clean-Up Call Redemption". The timing of a Clean-Up Call Redemption could affect the return to the holders of the Notes.

Additional issuances of Notes may have different terms and may have the effect of preventing the failure of the Coverage Tests and the occurrence of an Event of Default

At any time during the Reinvestment Period (or, in the case of an issuance of Subordinated Notes only, after the Reinvestment Period), the Co-Issuers or the Issuer, as applicable, may issue and sell additional notes of any one or more new classes of notes that are subordinated to the existing Secured Notes (or to the most junior class of securities of the Issuer (other than the Subordinated Notes) issued pursuant to the Indenture, if any class of securities issued pursuant to the Indenture other than the Secured Notes and the Subordinated Notes is then Outstanding) and/or additional notes of any one or more existing Classes and use the net proceeds to purchase additional Collateral Obligations or for other purposes permitted under the Indenture (except that the proceeds of an additional issuance of Subordinated Notes after the Reinvestment Period may not be used to purchase additional Collateral Obligations) if the conditions for such additional issuance described under "Description of the Offered Securities—The Indenture—Modification of Indenture" and "Description of the Offered Securities—The Indenture—Additional issuance" are met. Any such additional issuance will be made only with the consent of the Collateral Manager and approval by a Majority of the Subordinated Notes and, if the Additional Issuance Threshold Test has not been met, with the consent of a Majority of the Class A-1 Notes (so long as any Class A-1 Notes remain Outstanding). Among other conditions that must be satisfied in connection with an additional issuance of notes, unless only additional Subordinated Notes are being issued, the Global Rating Agency Condition shall have been satisfied with respect to any Secured Notes not constituting part of such additional issuance (*provided* that if only additional Subordinated Notes are being issued, the Issuer notifies each Rating Agency then rating Outstanding Secured Notes of such issuance prior to the issuance date) and, in the case of the issuance of additional notes of an existing Class, the terms of the notes to be issued must be identical to the respective terms of previously issued Notes of the applicable Class (except that the interest due on additional Secured Notes will accrue from the issue date of such additional Secured Notes and the interest rate and price of such Notes do not have to be identical to those of the initial Notes of that Class; *provided* that the interest rate of any such additional Secured Notes will not be greater than the interest rate on the applicable Class of Secured Notes (in each case, taking into account any original issue discount)) and such additional issuance shall not be considered a Refinancing under the Indenture. No assurance can be given that the issuance of additional notes having different interest rates than any Class of Secured Notes may not adversely affect the holders of any Class of Offered Securities. In addition, the use of such issuance proceeds as Principal Proceeds may have the effect of causing a Coverage Test that was otherwise failing to be cured or modifying the effect of events that would otherwise give rise to an Event of Default and permit the Controlling Class to exercise remedies under the Indenture. Additional issuances of Notes (which will be permitted under the Indenture subject to certain conditions) could dilute or otherwise affect rights of existing Holders of Notes.

The Controlling Class will control many rights under the Indenture and therefore, Holders of the subordinate Classes will have limited rights in connection with an Event of Default, Enforcement Event or distributions thereunder

Under the Indenture, many rights of the Holders of the Offered Securities will be controlled by a Majority of the Controlling Class (including, without limitation, certain rights relating to remedies following an Event of Default). Remedies pursued by the Holders of the Controlling Class upon an Event of Default could be adverse to the interests of the holders of Offered Securities subordinated to the Controlling Class. After any Enforcement Event, all Interest Proceeds and Principal Proceeds will be allocated in accordance with the Special Priority of Payments pursuant to which the Secured Notes and certain other amounts owing by the Co-Issuers will be paid in full before any allocation to the Subordinated Notes, and each Class of Offered Securities (along with certain other amounts owing by the Co-Issuers) will be paid in order of seniority until it is paid in full before any allocation is made to any more junior Class of Notes. If an Event of Default has occurred and is continuing, the Holders of the Subordinated Notes will not have any creditors' rights against the Issuer and will not have the right to determine the remedies to be exercised under the Indenture. There is no guarantee that any funds will remain to make distributions to the holders of subordinated Classes of Notes following any liquidation of the Assets and the application of

the proceeds from the Assets to pay senior Classes of Notes and the fees, expenses, and other liabilities payable by the Co-Issuers.

The Co-Issuers may modify the Indenture by supplemental indentures and some supplemental indentures do not require consent of all or any holders of Offered Securities or confirmation of the ratings of the Secured Notes

The Indenture provides that the Co-Issuers and the Trustee may enter into supplemental indentures to modify various provisions of the Indenture. Execution of supplemental indentures is subject to various conditions precedent. In certain cases, consent is required from all Holders of Offered Securities that would be materially and adversely affected by the supplemental indenture, but, in certain other cases, consent is not required from any Holders or is only required from a Majority of a Class that would be materially and adversely affected by the supplemental indenture. In addition, while the Rating Agencies may be provided advance notice of proposed supplemental indentures, confirmation of the ratings of the applicable Secured Notes is not a condition precedent to the Issuer's entry into a supplemental indenture. Accordingly, a Class may be materially and adversely affected by a supplemental indenture that is entered into following consent thereto by a Majority of such Class, and the Issuer may be prevented from entering into a supplemental indenture that is beneficial to one or more Classes if consents required from other Classes are not obtained. See "Description of the Offered Securities—The Indenture—Modification of Indenture."

The Notes are subject to Optional Redemption

Holders of at least a Majority of the Subordinated Notes may cause the Co-Issuers or the Issuer, as applicable, to (i) redeem the Secured Notes in whole (with respect to all Classes of Secured Notes) on any Payment Date after the end of the Non-Call Period from Sale Proceeds and/or Refinancing Proceeds or (ii) redeem the Secured Notes in part by Class on any Payment Date after the end of the Non-Call Period from Refinancing Proceeds (so long as any Notes of any Class of Secured Notes to be redeemed represent not less than the entire Class of such Secured Notes). A Majority of the Subordinated Notes and the Collateral Manager may cause the Subordinated Notes to be redeemed in whole on any Payment Date on or after the date on which all of the Secured Notes have been redeemed or repaid as described under "Description of the Offered Securities—Optional Redemption" and "Description of the Offered Securities—The Subordinated Notes—Optional Redemption". The Notes shall also be redeemed on any Payment Date in whole but not in part at the written direction (delivered to the Trustee) of (x) a Majority of any Affected Class or (y) the Holders of a Majority of the Subordinated Notes following the occurrence of certain Tax Events, as described under "Description of the Offered Securities—Optional Redemption". In the event of an early redemption, the holders of the Secured Notes and Subordinated Notes will be repaid prior to the respective Stated Maturity dates of such Notes. There can be no assurance that, upon any such redemption, the Sale Proceeds realized and other available funds would permit any distribution on the Subordinated Notes after all required payments are made to the holders of the Secured Notes. In addition, an Optional Redemption could require the Collateral Manager to liquidate positions more rapidly than would otherwise be desirable, which could adversely affect the realized value of the Collateral Obligations sold.

As described under "Description of the Offered Securities—Optional Redemption", Refinancing Proceeds may be used in connection with a redemption of the Secured Notes.

In the case of a Refinancing upon a redemption of the Secured Notes in whole but not in part as described above, such Refinancing will be effective only if (i) the Refinancing Proceeds, all Sale Proceeds from the sale of Collateral Obligations and Eligible Investments in accordance with the procedures set forth in the Indenture, and all other available funds will be at least sufficient to redeem simultaneously the Secured Notes, in whole but not in part, and to pay the other amounts included in the aggregate Redemption Prices, all accrued and unpaid Administrative Expenses (regardless of the Administrative Expense Cap), including the reasonable fees, costs, charges and expenses incurred by the Issuer, the Co-Issuer, the Collateral Manager, the Trustee and the Collateral Administrator (including reasonable attorneys' fees and expenses) in connection with such Refinancing, any amounts due to the Hedge Counterparties and all accrued and unpaid Collateral Management Fees, (ii) the Sale Proceeds, Refinancing Proceeds and other available funds are used (to the extent necessary) to make such redemption and (iii) the agreements relating to the Refinancing contain limited recourse and non-petition provisions equivalent (*mutatis mutandis*) to those contained in the Indenture.

In the case of a Refinancing upon a redemption of the Secured Notes in part by Class, such Refinancing will be effective only if: (i) the Moody's Rating Condition has been satisfied with respect to any remaining Class A-1 Notes and the S&P Rating Condition has been satisfied with respect to any remaining Secured Notes that were not the subject of such Refinancing, (ii) the Refinancing Proceeds will be at least sufficient to pay in full the aggregate Redemption Prices of the entire Class or Classes of Secured Notes subject to Refinancing, (iii) the Refinancing Proceeds are used (to the extent necessary) to make such redemption, (iv) the agreements relating to the Refinancing contain limited recourse and non-petition provisions equivalent (*mutatis mutandis*) to those contained in the Indenture, (v) the aggregate principal amount of any obligations providing the Refinancing is equal to the Aggregate Outstanding Amount of the Secured Notes being redeemed with the proceeds of such obligations, (vi) the stated maturity of each class of obligations providing the Refinancing is no earlier than the corresponding Stated Maturity of each Class of Secured Notes being refinanced, (vii) the reasonable fees, costs, charges and expenses incurred in connection with such Refinancing have been paid or will be adequately provided for from the Refinancing Proceeds, any applicable Contributions and available Interest Proceeds (solely to the extent that the Collateral Manager believes, in its reasonable business judgment, that the use of such Interest Proceeds would not cause any Class of Secured Notes to defer interest), except for expenses that are not fees of the Bank owed to persons that the Collateral Manager informs the Trustee will be paid solely as Administrative Expenses payable in accordance with the Priority of Payments, (viii) the Interest Rate of any obligations providing the Refinancing will not be greater than the Interest Rate of the Secured Notes subject to such Refinancing, (ix) the obligations providing the Refinancing are subject to the Priority of Payments and do not rank higher in priority pursuant to the Priority of Payments than the Class of Secured Notes being refinanced, (x) the voting rights, consent rights, redemption rights and other rights of the obligations providing the Refinancing are the same as the rights of the corresponding Class of Secured Notes being refinanced and (xi) an opinion of tax counsel of nationally recognized standing in the United States experienced in such matters shall be delivered to the Trustee to the effect that (A) any remaining Class A Notes, Class B Notes or Class C Notes that were not the subject of the Refinancing will, and any remaining Class D Notes that were not the subject of Refinancing should, be treated as debt for U.S. federal income tax purposes, (B) any obligations providing the refinancing will be treated as debt (or, in the case of any obligations providing refinancing for the Class D Notes, to the effect that such obligations should be treated as debt) for U.S. federal income tax purposes and (C) any remaining Secured Notes will not be deemed to have been sold or exchanged under Section 1001 of the Code. The Indenture provides that the Holders of the Subordinated Notes will not have any cause of action against any of the Co-Issuers, the Collateral Manager, the Collateral Administrator or the Trustee for any failure to obtain a Refinancing. If a Refinancing is obtained meeting the requirements specified above, the Issuer and the Trustee shall amend the Indenture to the extent necessary to reflect the terms of the Refinancing and no further consent for such amendments shall be required from the Holders of Notes other than Holders of the Subordinated Notes directing the redemption. No assurance can be given that any such amendments to the Indenture or the terms of any Refinancing will not adversely affect the Holders of any Class or Classes of Notes not subject to redemption (or, in the case of the

Subordinated Notes, the Holders of the Subordinated Notes who do not form a part of the Holders of the Subordinated Notes directing such redemption).

The Secured Notes (other than the Class A-1 Notes) are subject to Re-Pricing

On any Payment Date on or after the Non-Call Period, at the direction of a Majority of the Subordinated Notes, the Issuer will reduce the spread over LIBOR applicable with respect to any Class of Secured Notes (other than the Class A-1 Notes). Such re-pricing could occur at a time when the Secured Notes are trading in the market at a premium. The Issuer's exercise of this re-pricing option may reduce or eliminate such premium on such Secured Notes, and may occur at a time when other investments bearing the same rate of interest relative to the level of risk assumed may be difficult or expensive to acquire. See "Description of the Offered Securities—Re-Pricing".

In addition, if any Holders of a Re-Priced Class do not consent to the proposed Re-Pricing within the time period described in the Indenture, the Issuer (or the Re-Pricing Intermediary acting on behalf of the Issuer) will have the right to cause the non-consenting Holders to sell their Secured Notes of the Re-Priced Class on the Re-Pricing Date to one or more transferees at the Redemption Price. The consequence of such a sale to such non-consenting Holders will be similar to that of an early redemption of such Holder's Secured Notes. Such re-pricing may also be a taxable event.

A decrease in LIBOR will lower the interest payable on the Notes and an increase in LIBOR may indirectly reduce the credit support to the Notes

The Interest Rate on each class of Secured Notes is based upon LIBOR and therefore may fluctuate from one Interest Accrual Period to another in response to changes in LIBOR; the Subordinated Notes do not bear a stated rate of interest. Several years ago, LIBOR experienced historically high volatility and significant fluctuations. It is likely that LIBOR will continue to fluctuate and we make no representation as to what LIBOR will be in the future. Because the Secured Notes bear interest based upon three-month LIBOR (other than during the first Interest Accrual Period), there may be a basis mismatch between the Secured Notes and the underlying Collateral Obligations and Eligible Investments with interest rates based on an index other than LIBOR, interest rates based on LIBOR for a different period of time or even three-month LIBOR for a different accrual period. In addition, some Collateral Obligations or Eligible Investments may bear interest at a fixed rate, and no assurance can be made that the portion of floating rate Collateral Obligations that bear interest based on indices other than LIBOR will not increase in the future. It is possible that LIBOR payable on the Secured Notes may rise (or fall) during periods in which LIBOR (or another applicable index) with respect to the various Collateral Obligations and Eligible Investments is stable or falling (or rising but capped at a level lower than LIBOR for the Secured Notes). Some Collateral Obligations, however, may have LIBOR floor arrangements that may help mitigate this risk, but there is no requirement for any Collateral Obligation to have a LIBOR floor and there is no guarantee that any such LIBOR floor will fully mitigate the risk of falling LIBOR. If LIBOR payable on the Secured Notes rises during periods in which LIBOR (or another applicable index) with respect to the various Collateral Obligations and Eligible Investments is stable or during periods in which the Issuer owns Collateral Obligations or Eligible Investments bearing interest at a fixed rate, is falling or is rising but is capped at a lower level, "excess spread" (*i.e.*, the difference between the interest collected on the Collateral Obligations and the sum of the interest payable on the Secured Notes and certain transaction fees payable by the Issuer) that otherwise would be available as credit support may instead be used to pay interest on the Secured Notes. There may also be a timing mismatch between the Secured Notes and the underlying Collateral Obligations as the LIBOR (or other applicable index) on such Collateral Obligations may adjust more frequently or less frequently, on different dates than LIBOR on the Secured Notes. Such a mismatch could result in the Issuer not collecting sufficient Interest Proceeds to make interest payments on the Secured Notes. The Issuer may or may not enter into interest rate swap transactions to hedge any interest rate or timing mismatch. To the extent described herein, the Issuer may enter into Hedge Agreements to reduce the effect of any such interest rate mismatch. However, the Issuer does not expect to enter into any Hedge Agreements on the Closing Date and there can be no assurance that the Issuer will enter into Hedge Agreements thereafter or that, if entered into, such Hedge Agreements will significantly reduce the affect of such interest rate mismatch.

Furthermore, certain Floating Rate Obligations may bear interest based on a floating rate index which is subject to a floor (or minimum). If such floating rate index, currently, is less than the applicable floor, the rate at which interest is accrued on such Floating Rate Obligation will not increase, notwithstanding increases in such floating rate index, until such floating rate index exceeds such floor. This could increase any mismatch between the interest accrued on the Floating Rate Obligations and the Floating Rate Notes. Any such mismatch would adversely impact the Issuer because the interest due on the Floating Rate Notes would increase as LIBOR increases, but the yield on the Floating Rate Obligations bearing interest based upon floating rate indices which are subject to floors would not.

The average lives of the Notes may vary from their maturity date

The average life of each Class of Notes is expected to be shorter than the number of years until its respective Stated Maturity. Each such average life may vary due to various factors affecting the early retirement of Collateral Obligations from payments, defaults, or otherwise, the timing and amount of sales of such Collateral Obligations, the ability of the Collateral Manager to invest collections and proceeds in additional Collateral Obligations, and the occurrence of any Mandatory Redemption, Optional Redemption, Tax Redemption or Special Redemption. Retirement of the Collateral Obligations prior to their respective final maturities will depend, among other things, on the financial condition of the issuers of the underlying Collateral Obligations and the respective characteristics of such Collateral Obligations, including the existence and frequency of exercise of any optional redemption, mandatory redemption or sinking fund features, the prevailing level of interest rates, the redemption prices, the actual default rates and the actual amount collected on any Defaulted Obligations and the frequency of tender or exchange offers for such Collateral Obligations. In particular, loans are generally prepayable at par, and a high proportion of loans could be prepaid. The ability of the Issuer to reinvest proceeds in assets with comparable interest rates that satisfy the reinvestment criteria specified herein may affect the timing and amount of payments received by the holders of Notes and the yield to maturity of the Notes. See "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria."

Projections, forecasts and estimates are forward looking statements and are inherently uncertain

Estimates of the average lives of the Offered Securities, together with any projections, forecasts and estimates provided to prospective purchases of the Offered Securities, are forward-looking statements. Projections are necessarily speculative in nature, and it should be expected that some or all of the assumptions underlying the projections will not materialize or will vary significantly from actual results. Accordingly, actual results will vary from the projections, and such variations may be material. Some important factors that could cause actual results to differ materially from those in any forward-looking statements include changes in interest rates and default and recovery rates; market, financial or legal uncertainties; the timing of acquisitions of Collateral Obligations; differences in the actual allocation of Collateral Obligations among asset categories from those assumed; mismatches between the time of accrual and receipt of Interest Proceeds from the Collateral Obligations. None of the Co-Issuers, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator or any other party to this transaction or any of their respective Affiliates has any obligation to update or otherwise revise any projections, forecasts or estimates, including any revisions to reflect changes in economic conditions or other circumstances arising after the date of this Offering Circular or to reflect the occurrence of unanticipated events.

The Issuer may be engaged in a U.S. trade or business.

The Issuer will adopt certain operating procedures intended to reduce the risk that the Issuer will be deemed to be engaged in a trade or business in the United States for U.S. federal income tax purposes. The Issuer will receive an opinion of Milbank, Tweed, Hadley & McCloy LLP subject to customary assumptions and qualifications to the effect that, assuming the Issuer and Collateral Manager comply with these procedures and other provisions of the transaction documents, the Issuer will not be engaged in a trade or business in the United States. The Issuer will not obtain any ruling from the Internal Revenue Service ("IRS") and such an opinion of counsel is not binding on the IRS or any court. If the Issuer is not engaged in a United States trade or business, the Issuer will not be subject to U.S. federal income tax on

its net income. If the Issuer were found to be engaged in a United States trade or business, it could be subject to substantial U.S. federal income taxes that would materially impair its ability to pay interest on and principal of the Secured Notes and make distributions with respect to the Subordinated Notes. In addition, in that event payments in respect of the Notes may be treated as U.S. source income and could be subject to U.S. withholding tax unless non-U.S. investors have provided appropriate certifications entitling them to an exemption.

To reduce the risk that the Issuer will be deemed to be engaged in a trade or business in the United States, in certain circumstances set forth in the Indenture, certain securities or obligations may be owned by one or more ETB Subsidiaries wholly-owned by the Issuer. If the Issuer creates an ETB Subsidiary, the subsidiary will have income subject to net tax in the United States and the imposition of such taxes will materially reduce any return from assets held in such subsidiary.

Changes in tax law could result in imposition of U.S. withholding taxes, but there will be no gross-up by the Issuer

Payments on the Collateral Obligations (except for commitment fees and other similar fees (including, without limitation, certain payments on obligations or securities that include a participation in or that support a letter of credit) associated with Revolving Collateral Obligations or Delayed Drawdown Collateral Obligations and fees from a borrower under a Letter of Credit) are required not to be subject to withholding tax when the Collateral Obligations are acquired by the Issuer other than with respect to FATCA unless the obligor thereof is required to make payments of additional amounts (so called "gross-up payments") that cover the full amount of such withholding tax on an after-tax basis. There can be no assurance, however, that the payments on such Collateral Obligations will not become subject to U.S. or other withholding tax as a result of a change in any applicable law, treaty, rule or regulation or interpretation thereof or other causes, possibly with retroactive effect. If any withholding tax is or becomes applicable to payments on the Collateral Obligations and such tax is not fully offset by "gross-up payments", such withholding tax will reduce the amounts available to make payments on the Offered Securities.

The Issuer's Collateral Obligations may become subject to withholding under FATCA

Under the "Foreign Account Tax Compliance Act" provisions of the Hiring Incentives to Restore Employment Act (the "*HIRE Act*", also referred to as "FATCA"), the Issuer (and any agent or broker through which a Holder purchases its Notes, or any nominee or other entity through which a Holder holds its Notes (any such agent, broker, nominee or other entity, an "*Intermediary*") may be subject to a 30% withholding tax on the income it receives beginning July 1, 2014, from certain of its assets, and on the gross proceeds it receives beginning January 1, 2017, from the sale of certain of its assets. As a general matter, this withholding tax will not be imposed if (i) the payment is made with respect to an obligation outstanding on or prior to July 1, 2014 (that has not been modified after June 30, 2014, and treated as re-issued for U.S. federal income tax purposes or, as a result of additional issuance of Notes, cannot be distinguished from the new Notes) (a "*Grandfathered Obligation*"), or (ii) the Issuer (and each foreign withholding agent (if any) in the chain of custody of payments made to the Issuer) enters into an agreement (an "*FFI Agreement*") with the IRS that requires the Issuer to satisfy certain withholding tax and information reporting requirements regarding its U.S. Holders or the Issuer complies with comparable provisions of Cayman Islands legislation that is expected to be enacted to give effect to the Model 1B intergovernmental agreement (an "*IGA*") recently entered into by the Cayman Islands and United States in connection with the HIRE Act. The precise requirements to be satisfied under the IGA are unclear and it is not certain that the Issuer will be able to satisfy the requirements of an FFI Agreement or under the IGA. Accordingly, it is possible that the Issuer will be subject to a 30% U.S. withholding tax on its income and gain beginning July 1, 2014 and on certain other payments or proceeds thereafter. Such a withholding tax could materially adversely affect the Issuer's ability to make payments on the Notes. Holders should consult their own tax advisers about the consequences that may result from a failure by or inability of the Issuer to comply with FATCA.

Holders may be subject to withholding or certain other adverse consequences for failing to provide certain tax information or to satisfy FATCA

An FFI Agreement and the IGA will require the Issuer to obtain certain information from the Holders of Notes and to report this information to the IRS or the Cayman Island Taxing Authority. An FFI Agreement will, and the IGA and its implementing legislation may, also require the Issuer to withhold amounts from Holders of Subordinated Notes (and any Class of Notes that are recharacterized as equity in the Issuer for U.S. federal income tax purposes) and Holders of the Notes that are treated as re-issued for U.S. federal income tax purposes after June 30, 2014, in either case, that do not provide the required information, or that are "foreign financial institutions" and have not themselves entered into FFI Agreements with the IRS or comparable arrangements under the U.S.-Cayman IGA or another applicable IGA. As more fully discussed under "Certain U.S. Federal Income Tax Considerations," certain additional adverse consequences may result under the Indenture, including a redemption of an affected Holder's Notes, for failing to provide the necessary information to the Issuer. Holders should consult their own tax advisers about the consequences that may result from a failure by or inability of the Holder to comply with FATCA or to provide the information required to be provided under FATCA and the Indenture.

United Kingdom and Cayman Islands Information Sharing Agreement

Holders of Notes who are resident in the United Kingdom for tax purposes should be aware that the United Kingdom has now signed an intergovernmental automatic information exchange agreement with the Cayman Islands (and is in the process of negotiating and agreeing similar agreements with other United Kingdom Overseas Territories and Crown Dependencies), modeled on the intergovernmental agreement between the United Kingdom and the United States that implements the United States FATCA legislation. Though not yet in force, if implemented in accordance with its proposed terms, under this automatic information exchange agreement, the Cayman Islands will likely require the Issuer to identify any direct or indirect United Kingdom resident account holders (including debtholders and equity holders) in the Issuer and obtain and provide to the Cayman Islands Tax Information Authority certain information about such United Kingdom resident account holders. Such information is then automatically exchanged by the Cayman Islands Tax Information Authority with the United Kingdom tax authorities. A holder of Notes that is resident in the United Kingdom for tax purposes or is an entity that is identified as having one or more controlling persons that is resident in the United Kingdom for tax purposes will generally be required to provide to the Issuer information which identifies such United Kingdom tax resident persons and the extent of their respective interests in the Issuer. Holders who may be affected should consult their own tax advisers regarding the possible implications of these rules.

Holders of equity of the Issuer may be taxed on phantom income

The Issuer will be a passive foreign investment company and may also be a controlled foreign corporation. As a result, U.S. Holders of the Subordinated Notes or any Class of Notes treated as equity for U.S. federal income tax purposes could be required to recognize income for tax purposes in excess of cash actually distributed to them ("*phantom income*") in a variety of circumstances and could be subject to certain other potentially adverse consequences described under the heading "Certain U.S. Federal Income Tax Considerations". Each holder should review the disclosure under the heading "Certain U.S. Federal Income Tax Considerations" and consult its own tax advisor before investing.

The Issuer intends to treat the Secured Notes as debt for U.S. federal income tax purposes. However, no ruling has been sought as to the proper classification of the Secured Notes for U.S. federal income tax purposes. The IRS may take the position that the Secured Notes, particularly the Class D Notes, represent equity interests in the Issuer for U.S. federal income tax purposes.

Each of the Issuer and the Co-Issuer is recently formed, has no significant operating history, has no assets other than the Assets and is limited in its permitted activities

Each of the Issuer and the Co-Issuer is a recently formed, incorporated or organized entity and has no prior operating history or track record other than, in the case of the Issuer, in connection with certain

pre-closing arrangements entered into to acquire Collateral Obligations on or prior to the Closing Date and described in this Offering Circular. See "Relating to the Collateral Obligations—The Issuer will acquire certain Collateral Obligations prior to the Closing Date". Accordingly, neither the Issuer nor the Co-Issuer has a performance history for a prospective investor to consider in making its decision to invest in the Offered Securities.

Third Party Litigation; Limited Funds Available to the Issuer to Pay its Operating Expenses

The Issuer's investment activities subject it to the normal risks of becoming involved in litigation by third parties. The expense of defending against claims by third parties, including involuntary bankruptcy petitions, and paying any amounts pursuant to settlements or judgments would, except in the unlikely event that the Issuer is indemnified for such amounts, be borne by the Issuer and would reduce the Interest Proceeds available for distribution and the Issuer's net assets.

The funds available to the Issuer to pay certain fees and expenses of the Trustee, the Collateral Administrator, the Collateral Manager and the Administrator and for payment of the Issuer's other accrued and unpaid Administrative Expenses are limited as described in "Overview of Terms—Priority of Payments." In the event that such funds are not sufficient to pay the expenses incurred by the Issuer, the ability of the Issuer to operate effectively may be impaired, and the Issuer, any ETB Subsidiary, the Trustee, the Collateral Administrator, the Collateral Manager and/or the Administrator may not be able to defend or prosecute legal proceedings that may be brought against them or that they might otherwise bring to protect the interests of the Issuer. In addition, service providers who are not paid in full, including the Administrator which provides the directors to the Issuer, have the right to resign. This could lead to the Issuer being in default under the Companies Law of the Cayman Islands, as amended from time to time, and potentially being struck from the register of companies and dissolved.

Non-compliance with restrictions on ownership of the Offered Securities and the Investment Company Act could adversely affect the Issuer

Neither the Issuer nor the Co-Issuer has registered with the United States Securities and Exchange Commission ("SEC") as an investment company pursuant to the Investment Company Act, in reliance on an exception under Section 3(c)(7) of the Investment Company Act for investment companies (a) whose outstanding securities are beneficially owned only by "qualified purchasers" and by "knowledgeable employees" with respect to the Issuer and certain transferees thereof identified in Rules 3c-5 and 3c-6 under the Investment Company Act and (b) which do not make a public offering of their securities in the United States.

If the SEC or a court of competent jurisdiction were to find that the Issuer or the Co-Issuer is required, but in violation of the Investment Company Act had failed, to register as an investment company, possible consequences include, but are not limited to, the following: (i) the SEC could apply to a district court to enjoin the violation; (ii) investors in the Issuer and the Co-Issuer could sue the Issuer and the Co-Issuer and recover any damages caused by the violation; and (iii) any contract to which the Issuer and/or the Co-Issuer is party that is made in violation of the Investment Company Act or whose performance involves such violation would be unenforceable by any party to the contract unless a court were to find that under the circumstances enforcement would produce a more equitable result than non-enforcement and would not be inconsistent with the purposes of the Investment Company Act. In addition, such a finding would constitute an Event of Default under the Indenture. Should the Issuer or the Co-Issuer be subjected to any or all of the foregoing, the Issuer and the Co-Issuer would be materially and adversely affected.

Legislative and regulatory actions in the United States and Europe may adversely affect the Issuer and the Offered Securities

The recent turmoil in the global credit markets has created significant political support for additional legislation and regulation. Although the content and scope of new legislation or other regulatory developments remains uncertain, new legislation and regulation has occurred as a result. These recent changes in legislation, together with uncertainty about the nature and timing of regulations that will be

promulgated to implement such legislation, may create uncertainty in the credit and other financial markets and create other unknown risks. For example, the United States Congress has passed the Dodd-Frank Wall Street Reform and Consumer Protection Act (the "*Dodd-Frank Act*"), which will fundamentally overhaul the regulatory scheme for the financial markets in the United States. In addition, numerous United States federal agencies have proposed or enacted new or revised rules relating to financial markets. The ability of the Co-Issuers to make payments on the Offered Securities could be affected by the Dodd-Frank Act and other recent legislation, regulations already promulgated thereunder and uncertainty about additional regulations to be promulgated thereunder in the future.

Proposed changes to Regulation AB under the Securities Act have the potential to impose new disclosure requirements that could restrict the use of this Offering Circular or require the publication of a new offering circular in connection with the issuance and sale of any additional Notes. No assurance can be made that the United States federal government, U.S. regulatory body or non-U.S. government or regulatory body will not continue to take further legislative or regulatory action in response to the economic crisis or otherwise, and the effect of such actions, if any, cannot be known or predicted.

Further, on December 10, 2013, the final Volcker Rule was published under Section 619 of the Dodd-Frank Act (the "*Volcker Rule*"). Among other things, the Volcker Rule will prohibit "banking entities" from certain proprietary trading activities and will restrict sponsorship or ownership of "covered funds". The definition of "covered fund" in the Volcker Rule includes (generally) any entity that would be an investment company under the Investment Company Act but for the exemption provided under Sections 3(c)(1) or 3(c)(7) thereunder. Because the Issuer will rely on Section 3(c)(7), it may be a "covered fund" within the meaning of the Volcker Rule. If the Issuer is a "covered fund", certain entities (including, without limitation, a "banking entity") may be prohibited from, among other things, acting as a "sponsor" to, or having an "ownership interest" in, the Issuer. The Volcker Rule and interpretations thereunder are still uncertain, may restrict or discourage the acquisition of Notes by such entities, and may adversely affect the liquidity of the Notes. Although the Volcker Rule provides limited exceptions to its prohibitions, each investor in the Notes must make its own determination as to whether it is subject to the Volcker Rule, whether its investment in the Notes would be restricted or prohibited under the Volcker Rule, and the potential impact of the Volcker Rule on its investment, any liquidity in connection therewith and on its portfolio generally. Investors in the Notes are responsible for analyzing their own regulatory position and none of the Issuer, the Placement Agent, the Collateral Manager, the Trustee nor any of their affiliates makes any representation to any prospective investor or purchaser of the Notes regarding the application of the Volcker Rule to the Issuer, or to such investor's investment in the Notes on the Closing Date or at any time in the future.

There have also been several recent legislative and regulatory initiatives in Europe and elsewhere in the world that relate to the financial markets. The effect of all of these recent regulatory changes is uncertain at this time.

In the European Union, Article 122a of the Capital Requirements Directive 2006/48/EC (as amended) ("*Article 122a*", or "*CRDII*") applies and, from 1 January, 2014, Article 405 of the Capital Requirements Regulation 575/2013 ("*Article 405*" or the "*CRR*") will apply to collateralized loan obligation transactions such as that described herein (Article 405, being together with Article 122a, CRDII, the CRR, any applicable guidance, technical standards or related documents published by the European Banking Authority and any related delegated regulations of the European Commission, the "*Retention Requirement Laws*"). Generally, the Retention Requirement Laws impose certain standards on securitization transactions that may be acquired by credit institutions within the European Union. Article 122a imposes a penal capital charge on credit institutions within the European Union which invest in securitization transactions that do not comply with a risk retention requirement on the sponsor, originator or original lender in a securitization transaction of 5% of the net economic exposure of the entire transaction, and, from 1 January 2014, Article 405 will extend this requirement to EU investment firms. Although the Retention Requirement Laws apply to CLO transactions, the parties to this transaction do not intend to comply with the requirements of the Retention Requirement Laws. Similar requirements are or are expected to be imposed on European insurance companies, UCITS funds and reinvestment funds managed by EEA alternative investment fund managers. In particular, the requirements relating to EEA

managers of alternative investment funds became effective on 22 July 2013. Although these similar requirements apply to CLO transactions, the parties to this transaction also do not intend to comply with such similar requirements. Consequently, the Notes will generally not be suitable investments for European investment firms, European insurance companies and certain investment funds. This lack of suitability will impair the marketability and liquidity of the Notes.

In addition, EU Directive 2011/61/EU on Alternative Investment Fund Managers ("*AIFMD*") became effective in the European Union on July 22, 2013 and applies to "alternative investment funds" ("*AIFs*") domiciled within the European Union ("*EU AIFs*") and outside the European Union ("*non-EU AIFs*"). Among the requirements set forth in the AIFMD is that EU-AIFs must be managed by a designated investment manager that has the appropriate authorizations under the AIFMD (an "*Authorized AIFM*"). Although AIFMD imposes certain other obligations on non-EU AIFs, it does not require that they be managed by an Authorized AIFM. Collateralized loan obligations issuers ("*CLO Issuers*"), including the Co-Issuers, are generally taking the position that they are not AIFs that are subject to the jurisdiction of AIFMD because they qualify for the exemption for "securitization special purpose entities." It is possible, however, that this position could change in the event that one or more European regulatory authorities expresses a view that such exemption is not available to CLO Issuers. However, because the Co-Issuers would qualify as non-EU AIFs, they would not be required to be managed by an Authorized AIFM. The Collateral Manager has informed the Co-Issuers that it has no current intention to qualify as an Authorized AIFM nor does it currently intend to transfer its duties and obligations to an affiliate that is an Authorized AIFM. In addition, if in the future a European regulatory authority took the position that CLO Issuers are AIFs, it is the Co-Issuers' belief that they would be "grandfathered" from the provisions of AIFMD that apply to non-EU AIFs.

Book-entry holders are not considered holders of Offered Securities under the Indenture and may delay receipt of payments on the Offered Securities

Holders of beneficial interests in any Offered Securities held in global form will not be considered holders of such Offered Securities under the Indenture. After payment of any interest, principal or other amount to DTC, neither the Issuer nor the Co-Issuer will have any responsibility or liability for the payment of such amount by DTC or to any holder of a beneficial interest in an Offered Security. DTC or its nominee will be the sole holder for any Offered Securities held in global form, and therefore each Person owning a beneficial interest in an Offered Security held in global form must rely on the procedures of DTC (and if such Person is not a participant in DTC on the procedures of the participant through which such Person holds such interest) with respect to the exercise of any rights of a holder of an Offered Security under the Indenture.

Holders of the Offered Securities owning a book-entry Offered Security may experience some delay in their receipt of distributions of interest and principal on such Offered Security since distributions are required to be forwarded by the Trustee to DTC, and DTC will be required to credit such distributions to the accounts of its participants which thereafter will be required to credit them to the accounts of the applicable Holders of the Offered Securities, either directly or indirectly through indirect participants. See "Description of the Offered Securities—Form, Denomination and Registration of the Offered Securities."

Future actions of any Rating Agency can adversely affect the market value or liquidity of the Offered Securities

The Rating Agencies may change their published ratings criteria or methodologies for securities such as the Secured Notes at any time in the future. Further, the Rating Agencies may retroactively apply any such new standards to the ratings of the Secured Notes. Any such action could result in a substantial lowering (or even withdrawal) of any rating assigned to any Secured Note, despite the fact that such Secured Note might still be performing fully to the specifications set forth for such Secured Note in this Offering Circular and the Transaction Documents. Additionally, any Rating Agency may, at any time and without any change in its published ratings criteria or methodology, lower or withdraw any rating assigned by it to any Class of Secured Notes. If any rating initially assigned to any Secured Note is subsequently lowered or withdrawn for any reason, Holders of the Offered Securities may not be able to resell their Offered Securities without a substantial discount. Any reduction or withdrawal to the ratings on any Class

of Secured Notes may significantly reduce the liquidity of the Offered Securities and may adversely affect the Issuer's ability to make certain changes to the composition of the Assets.

In addition to the ratings assigned to the Secured Notes, the Issuer will be utilizing ratings assigned by rating agencies to Obligors of individual Collateral Obligations. Such ratings will primarily be publicly available ratings. There can be no assurance that rating agencies will continue to assign such ratings utilizing the same methods and standards utilized today despite the fact that such Collateral Obligation might still be performing fully to the specifications set forth in its Underlying Instrument. Any change in such methods and standards could result in a significant rise in the number of CCC Collateral Obligations and Caa Collateral Obligations in the Assets, which could cause the Issuer to fail to satisfy an Overcollateralization Ratio Test on subsequent Determination Dates, which failure could lead to the early amortization of some or all of one or more Classes of the Offered Securities. See "Description of the Offered Securities—Mandatory Redemption" and "Security for the Secured Notes—The Coverage Tests."

Requirements imposed on Rating Agencies could result in withdrawal of ratings if certain actions are not taken by the Arranger

On June 2, 2010, certain amendments to Rule 17g-5 under the Exchange Act promulgated by the SEC became effective. Amended Rule 17g-5 requires each rating agency providing a rating of a structured finance product such as this transaction paid for by the "arranger" (defined as the issuer, the underwriter or the sponsor) to obtain an undertaking from the arranger to (i) create a password protected website, (ii) post on that website all information provided to the rating agency in connection with the initial rating of any Class of Secured Notes and all information provided to the rating agency in connection with the surveillance of such rating, in each case, contemporaneous with the provision of such information to the applicable rating agency and (iii) provide access to such website to other rating agencies that have made certain certifications to the arranger regarding their use of the information. In this transaction, the "arranger" is the Issuer.

Each Rating Agency must be able to reasonably rely on the arranger's certifications. If the arranger does not comply with its undertakings to any Rating Agency with respect to this transaction, such Rating Agency may withdraw its ratings of the Secured Notes, as applicable. In such case, the withdrawal of ratings by any Rating Agency may adversely affect the price or transferability of the Secured Notes and may adversely affect any beneficial owner that relies on ratings of securities for regulatory or other compliance purposes.

Under Rule 17g-5, rating agencies providing the requisite certifications described above may issue unsolicited ratings of the Secured Notes which may be lower and, in some cases, significantly lower than the ratings provided by the Rating Agencies. The unsolicited ratings may be issued prior to, on or after the Closing Date and will not be reflected herein. Issuance of any unsolicited rating will not affect the issuance of the Offered Securities. Such unsolicited ratings could have a material adverse effect on the price and liquidity of the Secured Notes and, for regulated entities, could adversely affect the value of the Secured Notes as a legal investment or the capital treatment of the Secured Notes.

The SEC may determine that one or both of the Rating Agencies no longer qualifies as a nationally recognized statistical rating organization (an "NRSRO") for purposes of the federal securities laws and that determination may also have an adverse effect on the market prices and liquidity of the Secured Notes.

Financial information provided to Holders of Offered Securities in the Monthly Report and the Distribution Report will be unaudited

On a monthly basis, excluding any month in which a Payment Date occurs, the Collateral Administrator (pursuant to the terms of the Collateral Administration Agreement) will compile and make available to each Rating Agency then rating a Class of Secured Notes, the Trustee, the Collateral Manager, the Placement Agent, any firm of Independent certified public accountants selected by the Issuer pursuant to the Indenture and, upon written request therefor, to any Holder shown on the Register and upon written notice to the Trustee in the form required under the Indenture, any beneficial owner of a

Note, a monthly report (the "*Monthly Report*"), setting forth certain information with respect to the Collateral Obligations in respect of the immediately preceding month, including certain loss and delinquency information on the Collateral Obligations and measurements of each criterion included in the Investment Criteria. In preparing and furnishing the Monthly Reports, the Collateral Administrator will rely conclusively on the accuracy and completeness of certain information or data regarding the Collateral Obligations that has been provided to it by the Collateral Manager. On each Payment Date, the Issuer shall render an accounting to each Rating Agency then rating a Class of Secured Notes, the Trustee, the Collateral Manager, the Placement Agent, any firm of Independent certified public accountants selected by the Issuer pursuant to the Indenture and, upon written request therefor, to any Holder shown on the Register and upon written notice to the Trustee in the form prescribed under the Indenture, any beneficial owner of a Note, a report containing all the information in a Monthly Report reported for the full Collection Period as well as setting forth, among other things, certain information as to the distributions being made on such Payment Date, the fees to be paid to the Collateral Manager and the Trustee and the loss and delinquency status of the Collateral Obligations (the "*Distribution Report*"). These Monthly Reports and Distribution Reports will also be made available at the internet website of the Trustee. Neither such information nor any other financial information furnished to Holders of the Offered Securities will be audited and reported upon, and an opinion will not be expressed, by an independent public accountant.

Investors should consider certain ERISA considerations

If the ownership of any class of equity interest of the Issuer, such as a class of Notes which is characterized as equity, by Benefit Plan Investors were to equal or exceed 25% of the total value of such class, as determined under the Plan Asset Regulation issued by the United States Department of Labor at 29 C.F.R. Section 2510.3-101, as modified by Section 3(42) of the Employee Retirement Income Security Act of 1974, as amended ("*ERISA*") (such regulation as so modified, the "*Plan Asset Regulation*"), assets of the Issuer would be deemed to be "plan assets". (The Plan Asset Regulation provides that in applying such 25% limitation, Notes held by Controlling Persons must be disregarded.) If for any reason the assets of the Issuer were deemed to be "plan assets", certain transactions that the Issuer might enter into, or may have entered into, in the ordinary course of its business might constitute non-exempt "prohibited transactions" under Section 406 of ERISA or Section 4975 of the Code and might have to be rescinded at significant cost to the Issuer. The Issuer may be prevented from engaging in certain investments or other transactions or fee arrangements because they might be deemed to cause non-exempt prohibited transactions. Moreover, if the underlying assets of the Issuer were deemed to be assets constituting plan assets, (i) the assets of the Issuer could be subject to ERISA's reporting and disclosure requirements, (ii) a fiduciary causing a Benefit Plan Investor to make an investment in the equity of the Issuer could be deemed to have delegated its responsibility to manage the assets of the Benefit Plan Investor, (iii) various providers of fiduciary or other services to the Issuer, and any other parties with authority or control with respect to the Issuer, could be deemed to be Plan fiduciaries or otherwise Parties in Interest or Disqualified Persons by virtue of their provision of such services, and (iv) it is not clear that Section 404(b) of ERISA, which generally prohibits plan fiduciaries from maintaining the indicia of ownership of assets of plans subject to Title I of ERISA outside the jurisdiction of the district courts of the United States, would be satisfied in all instances. The term "*Benefit Plan Investor*" is defined in Section 3(42) of ERISA as (a) any employee benefit plan (as defined in Section 3(3) of ERISA) that is subject to the fiduciary responsibility provisions of Title I of ERISA, (b) any plan to which Section 4975 of the Code applies and (c) any entity whose underlying assets include plan assets by reason of such an employee benefit plan's or plan's investment in such entity.

An equity interest is defined under the Plan Asset Regulation as an interest other than an instrument which is treated as indebtedness under applicable local law and which has no substantial equity features. Although there is little guidance on how this definition applies, the Issuer believes that the Class A Notes, the Class B Notes and the Class C Notes will be treated as indebtedness without substantial equity features for purposes of the Plan Asset Regulation, although no assurance can be given in this regard. The Class D Notes and the Subordinated Notes will likely be treated as equity interests in the Issuer for purposes of the Plan Asset Regulation.

The Issuer intends, through the use of written or deemed representations, to restrict ownership of the Class D Notes by Benefit Plan Investors and of the Subordinated Notes by Benefit Plan Investors and Controlling Persons so that no assets of the Issuer will be deemed to be "plan assets" subject to Title I of ERISA or Section 4975 of the Code as such term is defined in Section 3(42) of ERISA and the Plan Asset Regulation. However, there can be no assurance that ownership of the Class D Notes, the Subordinated (A) Notes and the Subordinated (B) Notes by Benefit Plan Investors will always remain below the 25% Limitation established under the Plan Asset Regulation.

See "Certain ERISA and related considerations" herein for a more detailed discussion of certain ERISA and related considerations with respect to an investment in the Notes.

Money laundering prevention laws may require certain actions or disclosures

The Uniting and Strengthening America By Providing Appropriate Tools Required to Intercept and Obstruct Terrorism Act of 2001 (the "*USA PATRIOT Act*"), signed into law on and effective as of October 26, 2001, requires that financial institutions, a term that includes banks, broker-dealers and investment companies, establish and maintain compliance programs to guard against money laundering activities. The USA PATRIOT Act requires the Secretary of the United States Department of the Treasury (the "*Treasury*") to prescribe regulations in connection with anti-money laundering policies of financial institutions. The Financial Crimes Enforcement Network ("*FinCEN*"), an agency of the Treasury, has announced that it is likely that such regulations would require pooled investment vehicles such as the Co-Issuers to enact anti-money laundering policies. It is possible that there could be promulgated legislation or regulations that would require the Co-Issuers, the Placement Agent or other service providers to the Co-Issuers, in connection with the establishment of anti-money laundering procedures, to share information with governmental authorities with respect to investors in the Offered Securities. Such legislation and/or regulations could require the Co-Issuers to implement additional restrictions on the transfer of the Offered Securities. The Co-Issuers reserve the right to request such information as is necessary to verify the identity of a Holder and the source of the payment of subscription monies, or as is necessary to comply with any customer identification programs required by FinCEN and/or the SEC. In the event of delay or failure by the applicant to produce any information required for verification purposes, an application for or transfer of Offered Securities and the subscription monies relating thereto may be refused. See "Anti-Money Laundering and Anti-Terrorism Requirements and Disclosures".

The Issuer may be subject to Cayman Islands Anti-Money Laundering Legislation

The Administrator is, and the Issuer may be, subject to the Cayman Islands Money Laundering Regulations (2010 Revision) ("*Regulations*"). The Regulations apply to anyone conducting "relevant financial business" in or from the Cayman Islands intending to form a business relationship or carry out a one-off transaction. The Regulations require a financial service provider to maintain certain anti-money laundering procedures including those for the purposes of verifying the identity and source of funds of an "applicant for business"; e.g. an investor. Except in certain circumstances, including where an entity is regulated by a recognized overseas regulatory authority and/or listed on a recognized stock exchange in an approved jurisdiction, the Administrator will likely be required to verify each investor's identity and the source of the payment used by such investor for purchasing the Notes in a manner similar to the obligations imposed under the laws of other major financial centers. In addition, if any person resident in the Cayman Islands knows or suspects, or has reasonable grounds for knowing or suspecting that another person is engaged in criminal conduct, or is involved with terrorism or terrorist property, and the information for that knowledge or suspicion came to their attention in the course of business in the regulated sector, or other trade, profession, business or employment, the person will be required to report such knowledge or suspicion to (i) the Financial Reporting Authority of the Cayman Islands ("*FRA*"), pursuant to the Proceeds of Crime Law, 2008 of the Cayman Islands ("*PCL*"), if the disclosure relates to criminal conduct or money laundering, or (ii) a police officer of the rank of constable or higher, or the FRA, pursuant to the Terrorism Law (2011 Revision) of the Cayman Islands, if the disclosure relates to involvement with terrorism or terrorist financing and property. If the Issuer were determined by the Cayman Islands authorities to be in violation of the PCL, the Terrorism Law or Regulations, the Issuer could be subject to substantial criminal penalties. The Issuer may be subject to similar restrictions in

other jurisdictions. Such a violation could materially adversely affect the timing and amount of payments by the Issuer to the holders of the Notes.

Relating to the Collateral Manager

Past performance of the Collateral Manager not indicative

The past performance of any portfolio or investment vehicle managed by the Collateral Manager, its Affiliates or its current personnel or authorized persons at prior places of employment may not be indicative of the results that the Collateral Manager may be able to achieve with the Assets. Similarly, the past performance of the Collateral Manager, its Affiliates and its current personnel or authorized persons at a prior place of employment over a particular period may not be indicative of the results that may occur in future periods. Furthermore, the nature of, and risks associated with, the Issuer's investments may differ from those investments and strategies undertaken historically by the Collateral Manager, its Affiliates and its current personnel or authorized persons at a prior place of employment over a particular period in connection with such other portfolios or investment vehicles. There can be no assurance that the Issuer's investments will perform as well as such past investments, that the Issuer will be able to avoid losses or that the Issuer will be able to make investments similar to such past investments. In addition, such past investments may have been made utilizing a leveraged capital structure, an asset mix and fee arrangements that are different from the anticipated capital structure, asset mix and/or fee arrangements of the Issuer. Moreover, because the investment criteria that govern investments in the Assets do not govern the investments and investment strategies of the Collateral Manager, its Affiliates or its current personnel or authorized persons generally, such investments conducted in accordance with such criteria, and the results they yield, are not directly comparable with, and may differ substantially from, other portfolios advised by the Collateral Manager, its Affiliates and its current personnel or authorized persons at prior places of employment.

The Issuer will depend on the managerial expertise available to the Collateral Manager, its affiliates and its key personnel

Certain of the Issuer's investment activities will be directed by the Collateral Manager. The Holders of the Offered Securities generally will not make decisions with respect to the management, disposition or other realization of any Collateral Obligation, or other decisions regarding the business and affairs of the Issuer and further, the composition of the Assets will vary over time. As a result, the performance of the Assets depends heavily on the skills of the Collateral Manager in analyzing, selecting and managing the Collateral Obligations. Consequently, the success of the Issuer will be highly dependent, in large part, on the financial and managerial experience of the investment professionals employed by the Collateral Manager who are assigned to select and manage the Assets and perform the other obligations of the Collateral Manager under the Collateral Management Agreement. There can be no assurance that such investment professionals will continue to serve in their current positions or continue to be authorized persons of the Collateral Manager. Although such investment professionals will devote such time as they determine in their discretion is reasonably necessary to fulfill the Collateral Manager's obligations to the Issuer effectively, the Collateral Manager and such investment professionals are not required to devote all their time to the performance of the Collateral Management Agreement and they will not devote all of their professional time to the affairs of the Issuer and there can be no assurance that such investment professionals will continue to be involved in the investment activities of the Issuer. The Issuer is not a direct beneficiary of employment arrangements between the Collateral Manager and its employees, which arrangements are in any event subject to change without notice to, or the consent of, the Issuer. The loss of any such persons could have a material adverse effect on the Assets. Furthermore, the Collateral Manager may hire individuals not currently associated with the Collateral Manager, including replacement employees, that may not have the same level of experience in selecting and managing loans and high-yield debt securities and performing such other obligations as the persons they replace. Any such change in personnel performing such obligations may have an adverse effect on the Collateral Obligations and the Issuer's ability to make payments on the Notes. See "The Collateral Management Agreement" and "The Collateral Manager".

The Collateral Manager may resign or be removed subject to certain conditions. There can be no assurance that any successor collateral manager would have the same level of skill in performing the obligations of the Collateral Manager, in which event payments on the Securities could be reduced or delayed. See "The Collateral Management Agreement".

The Collateral Manager may assign its rights and responsibilities under the Collateral Management Agreement without the consent of any Holders of Notes

Pursuant to the Collateral Management Agreement, the Collateral Manager may assign its rights and responsibilities thereunder to any third party subject to satisfaction of the Global Rating Agency Condition and the Replacement Manager Qualifications with respect to the assignee and with the consent only of the Issuer. The holders of the Notes will have no right to consent or object to such assignment.

The Collateral Manager has no operating history with United States cash-flow collateralized loan obligation funds

The Issuer is the first United States cash-flow collateralized loan obligation fund managed by the Collateral Manager. The Collateral Manager has no history operating such a cash-flow collateralized loan obligation fund in the United States. The assets supporting the United States cash-flow collateralized loan obligation funds have unique characteristics, and there can be no assurance that the experience of the Collateral Manager in managing several investment funds and investing in other cash-flow collateralized loan obligation funds will be applicable or otherwise comparable to managing the Issuer.

Relating to the Collateral Obligations

Below investment-grade Assets involve particular risks

The Assets will consist primarily of non-investment grade loans or interests in non-investment grade loans, which are subject to liquidity, market value, credit, interest rate, reinvestment and certain other risks. It is anticipated that the Assets generally will be subject to greater risks than investment grade corporate obligations. These risks could be exacerbated to the extent that the portfolio is concentrated in one or more particular types of Collateral Obligations.

Prices of the Assets may be volatile, and will generally fluctuate due to a variety of factors that are inherently difficult to predict, including but not limited to changes in interest rates, prevailing credit spreads, general economic conditions, financial market conditions, domestic and international economic or political events, developments or trends in any particular industry, and the financial condition of the obligors of the Assets. The current uncertainty affecting the United States economy and the economies of other countries in which issuers of Collateral Obligations are domiciled or operate and the possibility of increased volatility in financial markets could adversely affect the value and performance of the Collateral Obligations. Additionally, loans and interests in loans have significant liquidity and market value risks since they are not generally traded in organized exchange markets but are traded by banks and other institutional investors engaged in loan syndications. Because loans are privately syndicated and loan agreements are privately negotiated and customized, loans are not purchased or sold as easily as publicly traded securities. In addition, historically the trading volume in the loan market has been small relative to the debt securities market.

Leveraged loans have historically experienced greater default rates than has been the case for investment grade securities. There can be no assurance as to the levels of defaults and/or recoveries that may be experienced on the Collateral Obligations, and an increase in default levels could adversely affect payments on the Offered Securities.

A non-investment grade loan, bond or other debt obligation or an interest in a non-investment grade loan, bond or other debt obligation is generally considered speculative in nature and may become a Defaulted Obligation for a variety of reasons. Upon any Collateral Obligation becoming a Defaulted Obligation, such Defaulted Obligation may become subject to either substantial workout negotiations or restructuring, which may entail, among other things, a substantial reduction in the interest rate, a substantial write-down of principal, and a substantial change in the terms, conditions and covenants with respect to such Defaulted Obligation. In addition, such negotiations or restructuring may be quite extensive and protracted over time, and therefore may result in substantial uncertainty with respect to the ultimate recovery on such Defaulted Obligation. The liquidity for Defaulted Obligations may be limited, and to the extent that Defaulted Obligations are sold, it is highly unlikely that the proceeds from such sale will be equal to the amount of unpaid principal and interest thereon. Furthermore, there can be no assurance that the ultimate recovery on any Defaulted Obligation will be at least equal to either the minimum recovery rate assumed by either Rating Agency in rating the Secured Notes (or in the case of Moody's, the Class A-1 Notes only) or any recovery rate used in connection with any analysis of the Offered Securities that may have been prepared by JPMorgan for or at the direction of holders of any Offered Securities.

Credit ratings are not a guarantee of quality

Credit ratings of assets represent the rating agencies' opinions regarding their credit quality and are not a guarantee of quality or performance. A credit rating is not a recommendation to buy, sell or hold assets and may be subject to revision or withdrawal at any time by the assigning rating agency. If a rating assigned to any Collateral Obligation is lowered for any reason, no party is obligated to provide any additional support or credit enhancement with respect to such Collateral Obligation. Rating agencies attempt to evaluate the relative future creditworthiness of an obligation and do not address other risks, including but not limited to, liquidity risk, market value or price volatility; therefore, ratings do not fully reflect the true risks of an investment. Also, rating agencies may fail to make timely changes in credit ratings in response to subsequent events, so that an obligor's current financial condition may be better or worse than a rating indicates. Consequently, credit ratings of any Collateral Obligation (as is also the case in respect of the Secured Notes) should be used only as a preliminary indicator of perceived investment quality and should not be considered a reliable indicator of actual investment quality. Rating reductions or withdrawals may occur for any number of reasons and may affect numerous assets at a

single time or within a short period of time, with material adverse effects upon the Notes. It is possible that many credit ratings of assets included in or similar to the Collateral Obligations will be subject to significant or severe adjustments downward. See "—Future actions of any Rating Agency can adversely affect the market value or liquidity of the Offered Securities."

The Issuer will acquire certain Collateral Obligations prior to the Closing Date

It is expected that approximately 60% of the Target Initial Par Amount of Collateral Obligations will be acquired or committed to be acquired by the Issuer as of the Closing Date at prevailing market prices at the time of purchase by the Issuer. The Issuer's purchase of such Collateral Obligations will be financed by a warehouse financing facility provided by JPMCB, as lender and administrative agent. Upon the occurrence of the Closing Date, the warehouse financing facility will terminate and JPMCB will be paid in full from the issuance proceeds received by the Issuer for the Offered Securities. All realized and unrealized losses with respect to the initial Collateral Obligations will be for the Issuer's account and, consequently, the market value of such Collateral Obligations on the Closing Date may be lower (or higher) than at the time it was acquired by the Issuer. If the issuance of the Offered Securities does not occur, the initial Collateral Obligations may be liquidated and JPMCB may suffer a loss. This risk may provide an incentive for the Placement Agent and the Collateral Manager to close the transaction in non-optimal conditions.

As a lender and administrative agent in connection with the warehouse financing facility, JPMCB has the right to approve all assets acquired by the Issuer and, in certain circumstances, has the right to require or approve sales of assets by the Issuer. JPMCB will exercise those rights solely for its own benefit as a lender and in a manner that protects its rights and interests as a creditor of the Issuer. None of JPMCB, the Placement Agent nor any of their Affiliates has done, and no such person will do, any analysis of the Collateral Obligations acquired or sold by the Issuer for the benefit of, or in a manner designed to further the interests of, any holder of Offered Securities. The exercise of such rights by JPMCB may result in an initial portfolio of Collateral Obligations that differs from the portfolio that the Collateral Manager would have acquired in the absence of those rights.

By its purchase of Offered Securities, each Holder is deemed to have consented on behalf of itself to the purchase of the initial Collateral Obligations by the Issuer and the arrangements described above.

Holders of the Offered Securities will receive limited disclosure about the Collateral Obligations

The Issuer and the Collateral Manager will not provide the Holders of the Offered Securities, the Collateral Administrator or the Trustee with financial or other information (which may include material non-public information) it receives pursuant to the Collateral Obligations and related documents unless required to do so pursuant to the Indenture or the Collateral Management Agreement. The Collateral Manager also will not disclose to any of these parties the contents of any notice it receives pursuant to the Collateral Obligations or related documents unless required to do so pursuant to the Indenture or the Collateral Management Agreement. In particular, the Collateral Manager will not have any obligation to keep any of these parties informed as to matters arising in relation to any Collateral Obligations, except in connection with the regular reports prepared by the Issuer (or the Collateral Administrator on behalf of the Issuer) in accordance with the Indenture.

The Holders of the Offered Securities, the Collateral Administrator and the Trustee will not have any right to inspect any records relating to the Collateral Obligations, and the Collateral Manager will not be obligated to disclose any further information or evidence regarding the existence or terms of, or the identity of any obligor on, any Collateral Obligations, unless (i) specifically required by the Collateral Management Agreement or (ii) following its receipt of a written request from the Trustee, the Collateral Manager in its sole discretion determines that the disclosure of such further information or evidence regarding the existence or terms of, or the identity of any obligor on, any Collateral Obligation to the Trustee would not be prohibited by applicable law or the underlying instruments relating to such Collateral Obligation, in which case the Collateral Manager will disclose such further information or evidence to the Trustee; *provided* that (a) the Trustee will not disclose such further information or evidence to any third party except (i) to the extent disclosure may be required by law or any governmental or regulatory

authority and (ii) to the extent that the Trustee, in its sole discretion, may determine that such disclosure is consistent with its obligations under the Indenture and (b) the Trustee may disclose on a confidential basis any such information to its agents, attorneys and auditors in connection with the performance of its obligations under the Indenture. Furthermore, the Collateral Manager may, with respect to any information that it elects to disclose, demand that Persons receiving such information execute confidentiality agreements before being provided with the information.

Lender liability considerations and equitable subordination can affect the Issuer's rights with respect to Collateral Obligations

A number of judicial decisions have upheld judgments of borrowers against lending institutions on the basis of various evolving legal theories, collectively termed "*lender liability*." Generally, lender liability is founded on the premise that a lender has violated a duty (whether implied or contractual) of good faith, commercial reasonableness and fair dealing, or a similar duty owed to the borrower or has assumed an excessive degree of control over the borrower resulting in the creation of a fiduciary duty owed to the borrower or its other creditors or shareholders. Because of the nature of the Assets, the Issuer may be subject to allegations of lender liability.

In addition, under common law principles that in some cases form the basis for lender liability claims, if a lender or bondholder (a) intentionally takes an action that results in the undercapitalization of a borrower to the detriment of other creditors of such borrower, (b) engages in other inequitable conduct to the detriment of such other creditors, (c) engages in fraud with respect to, or makes misrepresentations to, such other creditors or (d) uses its influence as a stockholder to dominate or control a borrower to the detriment of other creditors of such borrower, a court may elect to subordinate the claim of the offending lender or bondholder to the claims of the disadvantaged creditor or creditors, a remedy called "*equitable subordination*." Because of the nature of the Assets, the Assets may be subject to claims of equitable subordination.

Because affiliates of, or Persons related to, the Collateral Manager may hold equity or other interests in obligors of Collateral Obligations, the Issuer could be exposed to claims for equitable subordination or lender liability or both based on such equity or other holdings.

The preceding discussion is based upon principles of United States federal and state laws. Insofar as Collateral Obligations that are obligations of non-United States obligors are concerned, the laws of certain foreign jurisdictions may impose liability upon lenders or bondholders under factual circumstances similar to those described above, with consequences that may or may not be analogous to those described above under United States federal and state laws.

The Issuer is subject to reinvestment risk

The amount of Assets purchased on the Closing Date and the amount and timing of purchases of Assets after the Closing Date will affect the cash flows available to make payments on, and the return to the holders of, the Offered Securities. Reduced liquidity and relatively lower volumes of trading in certain Assets or high market demand for certain Assets that are suitable for the portfolio of the Issuer, in addition to restrictions on investment under the Indenture, could result in periods of time during which the Issuer is not able to fully invest its available cash in Assets or during which the assets available for investment will not be of comparable quality. It is unlikely that the Issuer's available cash will be invested fully in Assets at any time. Further, the longer the period such cash is invested in Eligible Investments, the greater the adverse impact may be on the aggregate amount of Interest Proceeds available for distribution by the Issuer. The associated reinvestment risk on the Assets will be borne by the Holders of the Offered Securities in the reverse of such securities' order of priority, beginning with the Subordinated Notes. Any Special Redemption will result in early deleveraging of the Issuer and may result in a lower yield on the Subordinated Notes.

The level of earnings on reinvestments will depend on the availability of investments determined by the Collateral Manager to be appropriate investments by the Issuer and the interest rates thereon. The need to satisfy the Investment Criteria and identify acceptable investments may require the purchase of

Collateral Obligations having lower yields than those Collateral Obligations previously acquired by the Issuer as Collateral Obligations mature, prepay or are sold or require temporary investment in Eligible Investments. In addition, obligors on the Collateral Obligations may be more likely to exercise any rights they may have to redeem or refinance such obligations when interest rates or spreads are declining. Any decrease in the yield on the Assets will reduce the amounts available for distribution on the Offered Securities.

Loan prepayments may affect the ability of the Issuer to invest and reinvest available funds in appropriate Assets

Loans are generally prepayable in whole or in part at any time at the option of the obligor thereof at par plus accrued unpaid interest thereon. Prepayments on loans may be caused by a variety of factors which are often difficult to predict. Consequently, there exists a risk that loans purchased at a price greater than par may experience a capital loss as a result of such a prepayment. In addition, principal proceeds received upon such a prepayment are subject to reinvestment risk during the Reinvestment Period. Any inability of the Issuer to reinvest payments or other proceeds in Assets with comparable interest rates that satisfy the Investment Criteria specified herein may adversely affect the timing and amount of payments and distributions received by the holders of Offered Securities and the yield to maturity of the Secured Notes and the distributions on the Subordinated Notes. There is no assurance that the Issuer will be able to reinvest proceeds in assets with comparable interest rates that satisfy the Investment Criteria or (if it is able to make such reinvestments) as to the length of any delays before such investments are made. The rate of prepayments, amortization and defaults may be influenced by various factors including, among other things:

- changes in Obligor performance and requirements for capital;
- the level of interest rates;
- lack of credit being extended and/or the tightening of credit underwriting standards in the commercial lending industry; and
- the overall economic environment, including any fluctuations in the recovery from the current economic conditions.

The Issuer cannot predict the actual rate of prepayments, accelerated amortization or defaults which will be experienced with respect to the Collateral Obligations. As a result, the Offered Securities may not be a suitable investment for any investor that requires a regular or predictable schedule of principal payments.

The Issuer may not be able to acquire Collateral Obligations that satisfy the Investment Criteria

A portion of the initial Collateral Obligations is expected to be purchased after the date of this Offering Circular as described herein. The ability of the Issuer to acquire an initial portfolio of Collateral Obligations that satisfies the Investment Criteria at the projected prices, ratings, rates of interest and any other applicable characteristics will be subject to market conditions and availability of such Collateral Obligations. Any inability of the Issuer to acquire Collateral Obligations that satisfy the Investment Criteria specified herein may adversely affect the timing and amount of payments received by the holders of Offered Securities and the yield to maturity of the Secured Notes and the distributions on the Subordinated Notes. There is no assurance that the Issuer will be able to acquire Collateral Obligations that satisfy the Investment Criteria or that any Collateral Obligation acquired will continue to satisfy the Investment Criteria at any time thereafter.

Investing in loans involves particular risks

The Issuer may acquire interests in loans either directly (by way of assignment from the selling institution) or indirectly (by purchasing a Participation Interest from the selling institution). As described in

more detail below, holders of Participation Interests are subject to additional risks not applicable to a holder of a direct interest in a loan.

Participations by the Issuer in a selling institution's portion of a loan typically result in a contractual relationship only with such selling institution, not with the borrower. In the case of a Participation Interest, the Issuer will generally have the right to receive payments of principal, interest and any fees to which it is entitled only from the institution selling the participation and only upon receipt by such selling institution of such payments from the borrower. By holding a Participation Interest in a loan, the Issuer generally will have no right to enforce compliance by the borrower with the terms of the loan agreement, nor any rights of set off against the borrower, and the Issuer may not directly benefit from the collateral supporting the loan in which it has purchased the participation. As a result, the Issuer will assume the credit risk of both the borrower and the institution selling the participation, which will remain the legal owner of record of the applicable loan. In the event of the insolvency of the selling institution, the Issuer, by owning a Participation Interest, may be treated as a general unsecured creditor of the selling institution, and may not benefit from any set off between the selling institution and the borrower. In addition, the Issuer may purchase a participation from a selling institution that does not itself retain any portion of the applicable loan and, therefore, may have limited interest in monitoring the terms of the loan agreement and the continuing creditworthiness of the borrower. When the Issuer holds a Participation Interest in a loan it will not have the right to vote under the applicable loan agreement with respect to every matter that arises thereunder, and it is expected that each selling institution will reserve the right to administer the loan sold by it as it sees fit and to amend the documentation evidencing such loan in all respects. Selling institutions voting in connection with such matters may have interests different from those of the Issuer and may fail to consider the interests of the Issuer in connection with their votes.

Certain of the loans or Participation Interests may be governed by the law of a jurisdiction other than a United States jurisdiction. The Issuer is unable to provide any information with respect to the risks associated with purchasing a loan or a Participation Interest under an agreement governed by the laws of a jurisdiction other than a United States jurisdiction, including characterization under such laws of such Participation Interest or sub-Participation Interest in the event of the insolvency of the institution from whom the Issuer purchases such Participation Interest or sub-Participation Interest or the insolvency of the institution from whom the grantor of the sub-Participation Interest purchased its Participation Interest.

The purchaser of an assignment of an interest in a loan typically succeeds to all the rights and obligations of the assigning selling institution and becomes a lender under the loan agreement with respect to that loan. As a purchaser of an assignment, the Issuer generally will have the same voting rights as other lenders under the applicable loan agreement, including the right to vote to waive enforcement of breaches of covenants or to enforce compliance by the borrower with the terms of the loan agreement, and the right to set off claims against the borrower and to have recourse to collateral supporting the loan. Assignments are, however, arranged through private negotiations between assignees and assignors, and in certain cases the rights and obligations acquired by the purchaser of an assignment may differ from, and be more limited than, those held by the assigning selling institution.

Assignments and participations are sold strictly without recourse to the selling institutions, and the selling institutions will generally make no representations or warranties about the underlying loan, the borrowers, the documentation of the loans or any collateral securing the loans. In addition, the Issuer will be bound by provisions of the underlying loan agreements, if any, that require the preservation of the confidentiality of information provided by the borrower. Because of certain factors including confidentiality provisions, the unique and customized nature of the loan agreement, and the private syndication of the loan, loans are not purchased or sold as easily as are publicly traded securities.

Investing in Cov-Lite Loans involves certain risks

Up to 60% of the Collateral Principal Amount may consist of Cov-Lite Loans. Cov-Lite Loans typically do not have Maintenance Covenants. Ownership of Cov-Lite Loans may expose the Issuer to different risks, including with respect to liquidity, price volatility and ability to restructure loans, than is the case with loans that have the benefit of Maintenance Covenants.

Investing in High Yield Bonds and Unsecured Loans involves certain risks

High Yield Bonds are generally unsecured, may be subordinated to other obligations of the applicable Obligor and generally have greater credit, insolvency and liquidity risk than is typically associated with investment grade obligations and secured obligations. Depending upon market conditions, there may be a very limited market for High Yield Bonds. High Yield Bonds are often issued in connection with leveraged acquisitions or recapitalizations in which the issuers incur a substantially higher amount of indebtedness than the level at which they had previously operated. The lower rating of High Yield Bonds reflects a greater possibility that adverse changes in the financial condition of the obligor or general economic conditions (including, for example, a substantial period of rising interest rates or declining earnings or disruptions in the financial markets) or both may impair the ability of the obligor to make payments of principal and interest.

Unsecured Loans are also unsecured obligations of the applicable Obligor, may be subordinated to other obligations of the Obligor and generally have greater credit, insolvency and liquidity risk than is typically associated with investment grade obligations and secured obligations. Unsecured obligations will generally have lower rates of recovery than secured obligations following a default. Also, in the event of the insolvency of an Obligor of any unsecured obligation, the holders of such unsecured obligation will be considered general, unsecured creditors of the Obligor and will have fewer rights than secured creditors of the Obligor. See also "—Bankruptcy of one or more Obligors could reduce or eliminate the return to the Issuer on a Collateral Obligation and so may impair payments on the Offered Securities."

Investing in Second Lien Loans involves certain risks

The Collateral Obligations may include Second Lien Loans, each of which will be secured by a pledge of collateral, but which is subordinated (with respect to liquidation preferences with respect to pledged collateral) to other secured obligations of the obligors secured by all or a portion of the collateral securing such secured loan. Second Lien Loans are typically subject to intercreditor arrangements, the provisions of which may prohibit or restrict the ability of the holder of a Second Lien Loan to (i) exercise remedies against the collateral with respect to their second liens; (ii) challenge any exercise of remedies against the collateral by the first lien lenders with respect to their first liens; (iii) challenge the enforceability or priority of the first liens on the collateral; and (iv) exercise certain other secured creditor rights, both before and during a bankruptcy of the borrower. In addition, during a bankruptcy of the obligor, the holder of a Second Lien Loan may not be required to give advance consent to (a) any use of cash collateral approved by the first lien creditors; (b) sales of collateral approved by the first lien lenders and the bankruptcy court, so long as the second liens continue to attach to the sale proceeds; and (c) debtor-in-possession financings.

Liens arising by operation of law may take priority over the Issuer's liens on an Obligor's underlying collateral and impair the Issuer's recovery on a Collateral Obligation in the event of a default or foreclosure on that Collateral Obligation

Federal or state law may grant liens on the collateral (if any) securing a Collateral Obligation that have priority over the Issuer's interest. An example of a lien arising under federal or state law is a tax or other government lien on property of an Obligor. A tax lien may have priority over the Issuer's lien on such collateral. To the extent a lien having priority over the Issuer's lien exists with respect to the collateral related to any Collateral Obligation, the Issuer's interest in the asset will be subordinate to such lien. If the creditor holding such lien exercises its remedies, it is possible that, after such creditor is repaid, sufficient cash proceeds from the underlying collateral will not be available to pay the outstanding principal amount of such Collateral Obligation.

Certain risks relating to Hedge Agreements

A Hedge Counterparty may terminate the applicable Hedge Agreements if any withholding tax is imposed on payments thereunder by such Hedge Counterparty, and any amounts that would be required to be paid by the Issuer to enter into replacement Hedge Agreements will reduce amounts available for payments to holders of Notes. A Hedge Counterparty may also terminate the applicable Hedge

Agreements upon the occurrence of certain events of default or termination events thereunder with respect to the Issuer (expected to include, but are not limited to, bankruptcy, a change in law making the performance of the obligations under such Hedge Agreement unlawful, or the determination to sell or liquidate the Assets upon the occurrence of an Event of Default under the Indenture), and in the case of such early termination of any Hedge Agreement, the Issuer may be required to make a payment to the related Hedge Counterparty. Any amounts that would be required to be paid by the Issuer to enter into replacement Hedge Agreements will reduce amounts available for payments to holders of Notes. In either case, there can be no assurance that the remaining payments on the Assets would be sufficient to make payments of interest and principal on the Secured Notes and distributions with respect to the Subordinated Notes.

The Issuer may terminate a Hedge Agreement upon the occurrence of certain events of default or termination events thereunder with respect to the Hedge Counterparty (including, but not limited to, bankruptcy or the failure of the Hedge Counterparty to make payments to the Issuer under the applicable Hedge Agreement). Even if the Issuer is the terminating party, it may owe a termination payment to the Hedge Counterparty as described in the immediately preceding paragraph. In the event that the Issuer terminated a Hedge Agreement upon the occurrence of a bankruptcy of the applicable Hedge Counterparty, there can be no assurance that termination amounts due and payable to the Hedge Counterparty from the Issuer would be subordinated to payments made to the holders of the Notes as required under the Priority of Payments. Recent decisions in U.S. bankruptcy proceedings have held that subordination provisions similar to those set forth in the Priority of Payments are unenforceable with respect to a bankrupt hedge counterparty. In addition, upon the occurrence of a bankruptcy of a Hedge Counterparty, if the Issuer fails to terminate the applicable Hedge Agreement in a timely manner, such Hedge Agreement could be assumed by the bankruptcy estate of such Hedge Counterparty and the Issuer could be required to continue making payments to such Hedge Counterparty, even if such Hedge Counterparty failed to perform its obligations under the applicable Hedge Agreement prior to the assumption. In either case, amounts available for payments to holders of Notes would be reduced and may be materially reduced.

Insolvency considerations with respect to issuers of Collateral Obligations may affect the Issuer's rights

Various laws enacted for the protection of creditors may apply to the Collateral Obligations. The information in this and the following paragraph is applicable with respect to U.S. issuers. Insolvency considerations will differ with respect to non-U.S. issuers. If a court in a lawsuit brought by an unpaid creditor or representative of creditors of an issuer of a Collateral Obligation, such as a trustee in bankruptcy, were to find that the issuer did not receive fair consideration or reasonably equivalent value for incurring the indebtedness constituting such Collateral Obligation and, after giving effect to such indebtedness, the issuer (i) was insolvent, (ii) was engaged in a business for which the remaining assets of such issuer constituted unreasonably small capital or (iii) intended to incur, or believed that it would incur, debts beyond its ability to pay such debts as they mature, such court could determine to invalidate, in whole or in part, such indebtedness as a fraudulent conveyance, to subordinate such indebtedness to existing or future creditors of the issuer or to recover amounts previously paid by the issuer in satisfaction of such indebtedness. The measure of insolvency for purposes of the foregoing will vary. Generally, an issuer would be considered insolvent at a particular time if the sum of its debts were then greater than all of its property at a fair valuation or if the present fair salable value of its assets were then less than the amount that would be required to pay its probable liabilities on its existing debts as they became absolute and matured. There can be no assurance as to what standard a court would apply in order to determine whether the issuer was "insolvent" after giving effect to the incurrence of the indebtedness constituting the Collateral Obligations or that, regardless of the method of valuation, a court would not determine that the issuer was "insolvent" upon giving effect to such incurrence. In addition, in the event of the insolvency of an issuer of a Collateral Obligation, payments made on such Collateral Obligations could be subject to avoidance as a "preference" if made within a certain period of time (which may be as long as one year under federal bankruptcy law or even longer under state laws) before insolvency.

In general, if payments on Collateral Obligations are avoidable, whether as fraudulent conveyances or preferences, such payments can be recaptured, either from the initial recipient (such as the Issuer) or

from subsequent transferees of such payments (such as the Holders of the Offered Securities). To the extent that any such payments are recaptured from the Issuer, the resulting loss will be borne by the Holders of the Offered Securities in inverse order of seniority as described under "—Relating to the Offered Securities—The Subordination of the Class A-1 Notes, the Class A-2 Notes, the Class B Notes, the Class C Notes, the Class D Notes and the Subordinated Notes will affect their right to payment." However, a court in a bankruptcy or insolvency proceeding would be able to direct the recapture of any such payment from a holder of Offered Securities only to the extent that such court has jurisdiction over such holder or its assets. Moreover, it is likely that avoidable payments could not be recaptured directly from a holder that has given value in exchange for its Offered Security, in good faith and without knowledge that the payments were avoidable. Nevertheless, since there is no judicial precedent relating to a structured transaction such as the Offered Securities, there can be no assurance that a holder of Offered Securities will be able to avoid recapture on this or any other basis.

Bankruptcy of one or more Obligor could reduce or eliminate the return to the Issuer on a Collateral Obligation and so may impair payments on the Offered Securities

There is a significant risk that one or more of the Obligors may enter bankruptcy proceedings. Such proceedings may result in, among other things, a substantial reduction in the interest rate and a substantial write down of the principal of the related Collateral Obligation(s). There are a number of significant risks inherent in the bankruptcy process. *First*, rulings in a bankruptcy case are the product of adversary proceedings determined by a court with equitable powers, and are beyond the control of specific creditors. *Second*, a bankruptcy filing may adversely and permanently affect the Obligor making such filing. The Obligor may lose its market position, key employees, relationships with important suppliers, access to the capital markets or other sources of liquidity and otherwise become incapable of restoring itself as a viable entity. If for this or any other reason, a Chapter 11 reorganization is converted to or becomes a liquidation, the liquidation value of the Obligor may not equal the liquidation value that was believed to exist at the time of purchase of the Collateral Obligation. *Third*, the duration of a bankruptcy case is difficult to predict. A creditor's return on investment can be adversely affected by delays while a plan of reorganization is being negotiated, approved by parties in interest and confirmed by the bankruptcy court until it ultimately becomes effective. For example, in general, unsecured creditors' claims for interest accrued between the bankruptcy filing and a reorganization plan's consummation are not allowed. *Fourth*, the administrative costs of the debtor and official committees in connection with the bankruptcy case are frequently high and will be paid out of the debtor's estate prior to any return to general unsecured creditors. If the bankruptcy case involves protracted or difficult litigation, or turns into a liquidation, substantial assets may be devoted to such administrative costs; a creditor's costs in monitoring and enforcing its investment also may substantially increase. Certain claims that have priority by law (for example, claims for taxes) also may be significant. Finally, under certain circumstances, creditors' claims against bankrupt or insolvent entities may be subject to equitable subordination or recharacterization as equity (particularly where the creditor is an insider or otherwise controls the debtor), and transfers made to creditors may be subject to avoidance and disgorgement as preferences or fraudulent conveyances.

International Investing

Certain of the Collateral Obligations may consist of obligations of, or securities issued by, obligors located in non-U.S. jurisdictions, including certain tax advantaged jurisdictions described herein. Investing outside the United States may involve greater risks than investing in the United States. These risks include: (i) less publicly available information; (ii) varying levels of governmental regulation and supervision; and (iii) the difficulty of enforcing legal rights in a foreign jurisdiction and uncertainties as to the status, interpretation and application of laws. Moreover, foreign companies are generally not subject to uniform accounting, auditing and financial reporting standards, practices and requirements comparable to those applicable to United States companies.

Foreign markets also have different clearance and settlement procedures, and in certain markets there have been times when settlements have failed to keep pace with the volume of securities transactions, making it difficult to conduct such transactions. Delays in settlement could result in periods when assets of the Issuer are uninvested and no return is earned thereon. The inability of the Issuer to

make intended Collateral Obligation purchases due to settlement problems or the risk of intermediary counterparty failures could cause the Issuer to miss investment opportunities. The inability to dispose of a Collateral Obligation due to settlement problems could result either in losses to the Issuer due to subsequent declines in the value of such Collateral Obligation or, if the Issuer has entered into a contract to sell the security, could result in possible liability to the purchaser. Transaction costs of buying and selling foreign securities, including brokerage, tax and custody costs, also are generally higher than those involved in domestic transactions. Furthermore, foreign financial markets, while generally growing in volume, have, for the most part, substantially less volume than U.S. markets, and securities of many foreign companies are less liquid and their prices more volatile than securities of comparable domestic companies.

The economies of individual non U.S. countries also may differ favorably or unfavorably from the U.S. economy in such respects as growth of gross domestic product, rate of inflation, volatility of currency exchange rates, depreciation, capital reinvestment, resources, self-sufficiency and balance of payments position.

Collateral Obligations consisting of obligations of non U.S. issuers may be subject to various laws enacted in their home countries for the protection of debtors or creditors, which could adversely affect the Issuer's ability to recover amounts owed. These insolvency considerations will differ depending on the country in which each issuer is located and may differ depending on whether the issuer is a non-sovereign or a sovereign entity. These Collateral Obligations may also be subject to greater risks than Collateral Obligations of U.S. issuers, such as: (i) less publicly available information; (ii) varying levels of governmental regulation and supervision; and (iii) the difficulty of enforcing legal rights in a non U.S. jurisdiction and uncertainties as to the status, interpretation and application of laws.

Rising interest rates may render some Obligor unable to pay interest on their Collateral Obligations

Most of the Collateral Obligations bear interest at floating interest rates. To the extent interest rates increase, periodic interest obligations owed by the related Obligor will also increase. As prevailing interest rates increase, some Obligor may not be able to make the increased interest payments on Collateral Obligations or refinance their balloon and bullet Collateral Obligations, resulting in payment defaults and Defaulted Obligations. Conversely if interest rates decline, Obligor may refinance their Collateral Obligations at lower interest rates which could shorten the average life of the Offered Securities.

Balloon loans and bullet loans present refinancing risk

The Assets will primarily consist of Collateral Obligations that are either balloon loans or bullet loans. Balloon and bullet loans involve a greater degree of risk than other types of transactions because they are structured to allow for either small (balloon) or no (bullet) principal payments over the term of the loan, requiring the Obligor to make a large final payment upon the maturity of the Collateral Obligation. The ability of such Obligor to make this final payment upon the maturity of the Collateral Obligation typically depends upon its ability either to refinance the Collateral Obligation prior to maturity or to generate sufficient cash flow to repay the Collateral Obligation at maturity. The ability of any Obligor to accomplish any of these goals will be affected by many factors, including the availability of financing at acceptable rates to such Obligor, the financial condition of such Obligor, the marketability of the collateral (if any) securing such Collateral Obligation, the operating history of the related business, tax laws and the prevailing general economic conditions. Consequently, such Obligor may not have the ability to repay the Collateral Obligation at maturity, and the Issuer could lose all or most of the principal of the Collateral Obligation. Given their relative size and limited resources and access to capital, some Obligor may have difficulty in repaying or refinancing their balloon and bullet Collateral Obligation on a timely basis or at all.

Relating to Certain Conflicts of Interest

In general, the transaction described in this Offering Circular will involve various potential and actual conflicts of interest

Various potential and actual conflicts of interest may arise from the overall investment activity of the Collateral Manager, its clients and its affiliates and JPMorgan and its affiliates. The following briefly summarizes some of these conflicts, but is not intended to be an exhaustive list of all such conflicts.

The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors

The following briefly summarizes certain potential and actual conflicts of interest which may arise from the overall investment activity of the Collateral Manager, its clients and its affiliates, but is not intended to be an exhaustive list of all such conflicts. The scope of all of the activities of the Collateral Manager and the Collateral Manager Related Parties, along with the activities of the affiliates of the Collateral Manager and the funds and clients advised by such affiliates, may give rise to conflicts of interest or other restrictions and/or limitations imposed on the Issuer in the future that cannot be foreseen or mitigated at this time.

Partners and employees of the Collateral Manager and its Affiliates and funds, accounts and portfolios managed or advised by the Collateral Manager or one or more of its Affiliates (collectively, the "*Collateral Manager Related Parties*") may at times be the Holders of Notes, and the interests and incentives for such Holders may not necessarily be completely aligned with those of any other Holders of Subordinated Notes or the Holders of Notes of any particular Class. If a holder of Notes, each of the partners and employees of the Collateral Manager and its Affiliates and the Collateral Manager Related Parties (and any Affiliate of the Collateral Manager as the investment adviser to a Collateral Manager Related Party) will be free to exercise the voting, consent and other rights of such Notes in whatever way each determines to be in its own interests and without taking into account the interests of the other Holders of Notes.

The Collateral Manager has agreed to direct the Trustee to pay an initial lead investor in the Subordinated (B) Notes a substantial portion of the aggregate amount of the Senior Collateral Management Fee, the Subordinated Collateral Management Fee and the Incentive Collateral Management Fee, which would otherwise be paid to the Collateral Manager on each Payment Date. This arrangement will not be extended to any other purchaser on the Closing Date. This arrangement could provide further incentive for the Collateral Manager to make more speculative investments in the Collateral Obligations on behalf of the Issuer than would otherwise be the case. In addition, the documentation of this arrangement states that such arrangement will be binding upon the Collateral Manager's successors and assigns and any other Replacement Collateral Manager. There can be no assurance that a Replacement Collateral Manager would be willing to accept these arrangements and the reduced Collateral Management Fee resulting therefrom. If a Replacement Collateral Manager were unwilling to accept these arrangements, and the initial lead investor in the Subordinated (B) Notes were unwilling to modify such arrangements, the ability of the other Holders of Notes to direct the Issuer to remove the Collateral Manager for "cause" and appoint a Replacement Collateral Manager would be constrained.

The Collateral Manager, one or more of its Affiliates or the Collateral Manager Related Parties may also have ongoing relationships with companies whose securities or loans are pledged to secure the Secured Notes and may own debt and equity securities issued by obligors of Collateral Obligations. As a result, officers of the Collateral Manager, one or more of its Affiliates and the Collateral Manager Related Parties may possess information relating to issuers of Collateral Obligations that may not be known by the individuals at the Collateral Manager who are responsible for monitoring the Collateral Obligations and performing the other obligations under the Collateral Management Agreement, and such officers will be under no obligation to make such information available to those responsible for monitoring the Collateral Obligations and performing the other obligations under the Collateral Management Agreement.

The Collateral Manager, one or more of its Affiliates and Collateral Manager Related Parties may also carry on investment activities for other client accounts, their own accounts and accounts for family members and friends who do not invest in the Issuer, and may give advice and recommend securities to other managed accounts or investment funds which may differ from advice given to, or securities recommended for, the Issuer, even though their investment objective may be the same or similar.

Additionally, the Collateral Manager, one or more of its Affiliates and Collateral Manager Related Parties may receive fees or other benefits for these services which are greater than any fees the Collateral Manager will be receiving for its services to the Issuer. This disparity in fee income may create potential conflicts of interest between the Collateral Manager's obligations to the Issuer and its and/or any such Affiliate's or Collateral Manager Related Parties' obligations to such other clients.

In addition, the Collateral Manager, one or more of its Affiliates and the Collateral Manager Related Parties may invest in securities and/or loans that are *pari passu*, senior or junior to, or have interests different from or adverse to, the Collateral Obligations. In such instances, the Collateral Manager, such Affiliates and the Collateral Manager Related Parties may in their discretion, subject to certain restrictions, make investment recommendations and decisions that may be the same as or different from those made with respect to the Issuer's investments. The Collateral Manager, one or more of its Affiliates and the Collateral Manager Related Parties currently serves, and/or may in the future, serve as collateral manager for, invest in or be affiliated with other entities organized to issue collateralized debt obligations secured or backed by loans, high yield debt securities or emerging market bonds and loans. The Collateral Manager, its Affiliates and the Collateral Manager Related Parties may at certain times be simultaneously seeking to purchase or sell investments for the Issuer and any similar entity for which it serves as collateral manager at such time, or for its affiliates (including any account, portfolio or investment company for which the Collateral Manager, its Affiliates and/or any Collateral Manager Related Party serves as manager or investment advisor). Other entities for which the Collateral Manager, its Affiliates or any Collateral Manager Related Party may serve as collateral manager, or entities over which the Collateral Manager or its affiliates have investment discretion, may have investment objectives, programs, strategies and positions that are similar or dissimilar to or may conflict with those of the Issuer. Also, such other entities may invest in businesses or have ongoing relationships with companies whose obligations are acquired by the Issuer that compete with, have interests adverse to, or are affiliated with the issuers of securities held by the Issuer, which could adversely affect the performance of the Issuer. There is no assurance that any such other entities with investment objectives, programs or strategies similar to those of the Issuer will hold the same positions or perform in a substantially similar manner as the Issuer. The Collateral Manager, its Affiliates and the Collateral Manager Related Parties may give advice or take action with respect to the investments of the other Collateral Manager Related Parties which may differ from the advice given or the timing or nature of any action taken with respect to investments of the Issuer. As a result of such advice or actions, the prices and availability of securities and other financial instruments in which the Issuer invests or may seek to invest, and the performance of the Issuer, may be adversely affected.

When buying and selling assets for Collateral Manager Related Parties, the Collateral Manager and its Affiliates generally aggregate multiple transactions into one order so that multiple accounts may participate equally over time on a fair and equitable basis, in terms of best available cost, efficiency and terms under the circumstances. Although certain accounts may be excluded from a given aggregated order, no account is favored over any other account on an overall, long-term basis. Each account that participates in an aggregated order participates at the average price, except as noted below. Typically transaction costs are shared *pro rata* based on each account's participation in the transaction. In certain transactions, prices may differ as a result of differences in fees, taxes and transaction charges that are assessed on each participating account and vary depending upon a number of factors including, but not limited to, the domicile of the account, the size of participating accounts or amounts allocated. As a result and depending upon market conditions, the aggregation of multiple transactions into one order may result in a higher or lower average price paid or received by each account. The Collateral Manager will determine whether an asset is appropriate for one or more of its funds, accounts or portfolios managed or advised by the Collateral Manager on the basis of a number of factors including, but not limited to: (i) differences with respect to available capital, size, and remaining life of a fund; (ii) different investment

objectives or strategies; (iii) differences in risk profile at the time the opportunity becomes available; (iv) the potential transaction and other costs of allocating an opportunity among various funds; (v) potential conflicts of interest, including whether a fund has an existing investment in the issuer in question; (vi) the nature of the security or the transaction, including concentration limitations and portfolio tests, both at the time of such determination and prospectively, and the source of the opportunity; (vii) current and anticipated market conditions; and (viii) differences in particular portfolio profile covenants or other contractual requirements, including requirements set forth in debt agreements of funds utilizing leverage. It is possible, due to differing investment objectives or other reasons, that the Collateral Manager may purchase debt obligations of an issuer for one client or account and sell such debt obligations for another client or account. In addition, while the Collateral Manager may determine that an Asset is a suitable investment for the Issuer, the Collateral Manager or its Affiliates may determine that the relevant Asset would also be a suitable investment for other funds or accounts managed or advised by the Collateral Manager or its Affiliates and decide to not allocate any portion of the Asset to the Issuer.

Portfolio transactions for the Issuer and for the Collateral Manager Related Parties are allocated to broker-dealers on the basis of best execution available in light of the overall quality of brokerage, prime brokerage, financing and other services, as applicable, provided to the Issuer and the Collateral Manager Related Parties. In seeking best execution, the Collateral Manager and its Affiliates may consider a variety of factors including quality of execution, reputation, financial strength and stability, block trading and block positioning capabilities, willingness and ability to execute difficult transactions, willingness and ability to commit capital, access to underwritten offerings and secondary markets, ongoing reliability, overall costs of a trade including commissions, mark-ups, mark-downs or spreads in the context of the Collateral Manager's knowledge of negotiated commission rates currently available and other current transaction costs, nature of the security and the available market makers, desired timing of the transaction and size of trade, confidentiality of trading activity, market intelligence, idea generation, sourcing of investment opportunities by the broker and its affiliates, quality and timeliness of market information provided and the provision of research or brokerage services, and other similar services.

Certain separately managed accounts or funds managed by the Collateral Manager and one or more of its Affiliates may require the Collateral Manager or such Affiliates to apply a different valuation methodology in valuing specific investments than the valuation methodology set forth in the Transaction Documents for the Issuer. As a result of such different methodology, the value of certain investments held in such separately managed accounts or funds managed by the Collateral Manager may differ from the value assigned to the same investments held by the Issuer by the Transaction Documents.

Although the Collateral Manager will devote as much time to the Issuer as the Collateral Manager deems appropriate in order to satisfy its obligations under the Collateral Management Agreement, the Collateral Manager may have conflicts in allocating its time and services among the Issuer and the Collateral Manager Related Parties. In addition, the Collateral Manager and its Affiliates, in connection with their other business activities, may acquire material non-public confidential information and enter into non-disclosure agreements that may restrict the Collateral Manager and its Affiliates from purchasing securities or selling securities for themselves or their clients (including the Issuer) or otherwise using such information for the benefit of their clients or themselves. In order to avoid restrictions on the trading capabilities for certain of its funds, the Collateral Manager may actively avoid exposure to certain material, non-public information regarding certain of the issuers of Collateral Obligations that the Collateral Manager would otherwise be entitled to receive.

There are generally no ethical screens or information barriers among the Collateral Manager and certain of its Affiliates of the type that some firms implement to separate persons who make investment decisions from others who might possess material non-public information that could influence such decisions. If the Collateral Manager or any of its personnel were to receive material non-public information about a particular obligor or asset, and have an interest in causing the Issuer to transact a particular asset, the Collateral Manager may be prevented from causing the Issuer to transact such asset due to internal restrictions imposed on the Collateral Manager. Notwithstanding the maintenance of certain internal controls relating to the management of material non-public information, it is possible that such controls could fail and result in the Collateral Manager, or one of its investment professionals,

buying or selling an asset while, at least constructively, in possession of material non-public information. Inadvertent trading on material non-public information could have adverse effects on the Collateral Manager's reputation, result in the imposition of regulatory or financial sanctions, and as a consequence, negatively impact the Collateral Manager's ability to perform its investment management services to the Issuer. In addition, while the Collateral Manager and certain of its Affiliates currently operate without information barriers on an integrated basis, such entities could be required by certain regulations, or decide that is advisable, to establish information barriers. In such event, the Collateral Manager's ability to operate as an integrated platform could also be impaired.

Unless the Collateral Manager determines in its reasonable judgment that such purchase or sale is appropriate and otherwise permitted under applicable law (including the Investment Advisers Act), the Collateral Manager will refrain from directing the purchase or sale under the Indenture of securities issued by (i) Persons of which any Affiliate of the Collateral Manager that is a direct or indirect subsidiary of AXA Investment Managers SA or a director, Officer, employee or general partner of AXA Investment Managers SA or a direct or indirect subsidiary thereof (an "*IM Affiliate*") is a director or officer or (ii) Persons about which any IM Affiliate has information that such IM Affiliate deems confidential or non-public or otherwise might prohibit it from trading such securities in accordance with applicable law. Subject to the limitations set forth in the Collateral Management Agreement, the Collateral Manager will not be obligated to pursue any particular investment strategy or opportunity with respect to the Assets.

Neither the Collateral Manager nor any of its Affiliates or the Collateral Manager Related Parties is under any obligation to offer investment opportunities of which it becomes aware to the Issuer or to account to the Issuer (or share with the Issuer or inform the Issuer of) any such transaction or any benefit received by it from any such transaction or to inform the Issuer of any investments before offering any investments to the Collateral Manager Related Parties. Furthermore, the Collateral Manager and any of its Affiliates may make an investment on behalf of any Collateral Manager Related Parties without offering the investment opportunity or making any investment on behalf of the Issuer. Furthermore, the Collateral Manager, one or more of its Affiliates and any of the Collateral Manager Related Parties may make an investment on its own behalf without offering the investment opportunity to, or the Collateral Manager making any investment on behalf of, the Issuer. Affirmative obligations may exist, or may arise in the future, whereby the Collateral Manager or one or more of its Affiliates is obligated to offer certain investments to one or more Collateral Manager Related Parties before or without the Collateral Manager offering those investments to the Issuer. The Collateral Manager, each of its Affiliates and each of the Collateral Manager Related Parties have no affirmative obligation to offer any investments to the Issuer or to inform the Issuer of any investments before engaging in any investments for itself. The Collateral Manager may make investments on behalf of the Issuer in securities, or other assets, that it has declined to invest in for its own account, the account of any Collateral Manager Related Parties or the account of its other clients. The Collateral Management Agreement provides that, after the Closing Date, Collateral Obligations may be purchased from or sold to Collateral Manager Related Parties; any such purchase or sale will be effected in accordance with the Collateral Manager's internal policies and procedures and applicable law.

The Collateral Manager may, in one or more transactions, effect a "cross" transaction between a Collateral Manager Related Party and the Issuer if permitted by applicable law. In such a case, the Collateral Manager causes a transaction to be effected between the Issuer and another collateralized loan obligation, fund or account or other client managed or advised by the Collateral Manager or one or more of its Affiliates. In addition, the Collateral Manager may enter into agency cross transactions where it or any of its Affiliates acts as broker for the Issuer and for the other party to the transaction, to the extent permitted under applicable law. The Collateral Manager may also effect principal transactions between itself or its affiliates and the Issuer. The Collateral Manager and its Affiliates will effect these transactions only (i) when the Collateral Manager and, if applicable, one or more of its Affiliates deem the transaction to be in the best interest of both the Issuer and the applicable Collateral Manager Related Party and (ii) at a price and under circumstances that the Collateral Manager and its Affiliates have determined, by reference to independent market indicators, to constitute "best execution" for the Issuer and the applicable Collateral Manager Related Party; *provided* that cross transactions and principal transactions will be effected only to the extent permitted under applicable law. If so conducted, such

cross transaction be conducted at arm's length and in accordance with the respective applicable internal policies and procedures of the Collateral Manager and its Affiliates, as determined appropriate by the Collateral Manager. Further, the Collateral Manager will be prohibited under the terms of the Collateral Management Agreement from directing the acquisition of Collateral Obligations from, or disposition of Collateral Obligations to, its affiliates or any other account managed by the Collateral Manager except in a transaction whose terms are no less favorable as those that could be obtained with an unaffiliated third party. Neither the Collateral Manager nor any of its Affiliates receives any compensation in connection with "cross" transactions. "Inadvertent" cross transactions may also occur when trades cross in the market. For example, when the Collateral Manager or its Affiliates periodically rebalance accounts, certain Collateral Manager Related Parties may sell securities into the market at the same time that other Collateral Manager Related Parties and/or the Issuer are purchasing the same securities in the market, resulting in an inadvertent or "deemed" market cross. In these cases, the Collateral Manager and its Affiliates ensure that an independent broker-dealer establishes the price for the transaction. In these situations, the Collateral Manager and its Affiliates do not instruct the broker to directly move positions between accounts.

In addition, the Collateral Manager expects that approximately 15% of the Target Initial Par Amount of Collateral Obligations will be purchased by the Issuer on or before the Closing Date from one or more other portfolios for which the Collateral Manager or an affiliate thereof acts as investment advisor or in which the Collateral Manager or an affiliate thereof has invested on a principal basis. The purchase price to be paid by the Issuer for each such Collateral Obligation will be determined by reference to a quotation provided to the Collateral Manager by an independent broker-dealer as of the date of purchase, and otherwise in accordance with the procedures described above for "principal" and "cross" transactions. Such Collateral Obligations may be acquired by the Issuer prior to the Closing Date pursuant to the warehouse financing facility provided by JPMCB, as described under "—Relating to the Collateral Obligations—The Issuer will acquire certain Collateral Obligations prior to the Closing Date", and/or on the Closing Date from the net proceeds of the offering of the Notes. The Issuer will receive disclosure in writing of the identity and method of acquisition of, and the procedures described above for determining the purchase price with respect to, such Collateral Obligations, and will provide its consent to such matters. The initial holders of the Notes, by acquisition of their Notes, will be deemed to have consented to the foregoing.

Certain amounts payable to the Collateral Manager are payable on a senior basis, other amounts payable to it are payable on a subordinated basis, and other amounts are payable to it on an incentive basis. In certain circumstances, such payment arrangements could create a conflict of interest between the Collateral Manager and the Holders of one or more Classes of Notes.

The Collateral Manager's duties and obligations under the Collateral Management Agreement and Administration Agreement are owed solely to the Issuer. The Collateral Manager is not in contractual privity with, and owes no separate duties or obligations to, any of the holders of the Notes. Actions taken by the Collateral Manager may differentially affect the interests of the various Classes of Notes (whose holders may themselves have different interests), and except as provided in the Collateral Management Agreement, Administration Agreement or the other Transaction Documents, the Collateral Manager has no obligation to consider such differential effects or different interests.

The Collateral Manager may discuss the composition of the Collateral Obligations and other matters relating to the transactions contemplated hereby with any partner or employee of the Collateral Manager, its Affiliates or any Collateral Manager Related Parties, and may also have such discussions with certain beneficial owners of the Notes. There can be no assurance that such discussions will not influence the actions or inactions of the Collateral Manager in its role as collateral manager for the Issuer, which actions or inactions may have material effects on the performance of the Notes.

The Rating Agencies may have certain conflicts of interest

S&P and Moody's have been hired by the Issuer to provide their ratings on the Secured Notes (or in the case of Moody's, the Class A-1 Notes only). Either Rating Agency may have a conflict of interest where, as is the case with the ratings of the Secured Notes (or in the case of Moody's, the Class A-1

Notes only) (with the exception of unsolicited ratings), the issuer of a security pays the fee charged by the rating agency for its rating services.

The Issuer will be subject to various conflicts of interest involving JPMorgan

Various potential and actual conflicts of interest may arise as a result of the investment banking, commercial banking, asset management, financing and financial advisory services and products provided by JPMorgan Chase & Co. and its Affiliates (including JPMorgan, JPMorgan Chase Bank, National Association ("*JPMCB*") and their Affiliates (together, the "*JPMorgan Companies*")), to the Issuer, the Trustee, the Collateral Manager, the issuers of the Collateral Obligations and others, as well as in connection with the investment, trading and brokerage activities of the JPMorgan Companies. The following briefly summarizes some of these conflicts, but is not intended to be an exhaustive list of all such conflicts.

JPMorgan will serve as Placement Agent to the Issuer and will be paid fees and commissions for such service by the Issuer from the proceeds of the issuance of the Offered Securities. One or more of the JPMorgan Companies and one or more accounts or funds managed by a JPMorgan Company may from time to time hold Offered Securities (collectively, the "*JPMorgan Holders*"). Without limitation to the foregoing, JPMorgan Holders may purchase certain unsold Notes, and such purchases may be at prices which may be higher or lower than the prices at which such Secured Notes were sold to other investors. No JPMorgan Holder will be required to retain any Offered Securities acquired by it and a JPMorgan Holder may realize a gain in the secondary market by selling Offered Securities purchased by it. JPMorgan Holders will be able to influence the voting of Classes of Notes which they hold, and thereby have an effect on certain aspects of the transaction generally. To the extent that one or more JPMorgan Holders hold a Majority of the Controlling Class (or, in certain cases, at least 66 2/3% of the aggregate outstanding principal amount of the Class A-1 Notes), they will be able to exercise their influence to determine whether the Notes are accelerated during the occurrence and continuance of certain Events of Default and what remedies should be taken against the Issuer or the Assets. The interests of the JPMorgan Holders may not coincide with those of the other holders of the Notes at all times. Any JPMorgan Holder in its capacity as a Note holder may act in its own commercial interest and need not consider whether its actions will have an adverse effect on the Issuer or the other holders of the Notes. The JPMorgan Holders will have no responsibility for or obligation in respect of the Issuer and will have no obligation to own Notes on or after the Closing Date, or to retain Notes for any length of time.

The JPMorgan Companies will not be limited in their activities relating to buying, holding or selling Offered Securities or obligations constituting, or which may constitute, part of the Assets. Without limitation of the foregoing, at any time, one or more JPMorgan Companies may have a long or short position in, or enter into a hedge or derivative position relating to, any obligation constituting part of the Assets or any Class of Notes.

The JPMorgan Companies are significant participants in the leveraged loan and high yield bond markets. It is likely that the Issuer purchased and sold prior to the Closing Date, and that the Issuer will purchase or sell after the Closing Date, Collateral Obligations from, to or through one or more of the JPMorgan Companies (and such purchases or sales may relate to a significant portion of the Collateral Obligations) and will also have purchased or sold, or will purchase or sell (as applicable) Collateral Obligations with respect to which a JPMorgan Company acted as underwriter, arranger, lender or administrative agent or in a similar capacity as further described below (and such Collateral Obligations may constitute a significant portion of the Collateral Obligations).

Certain Eligible Investments may be issued, managed or underwritten by one or more of the JPMorgan Companies. One or more of the JPMorgan Companies may provide investment banking, commercial banking, asset management, financing and financial advisory services and products to the Collateral Manager, its affiliates, and funds managed by the Collateral Manager and its affiliates, and purchase, hold and sell, both for their respective accounts or for the account of their respective clients, on a principal or agency basis, loans, securities, and other obligations and financial instruments of the Collateral Manager, its affiliates, and funds managed by the Collateral Manager and its affiliates. As a result of such transactions or arrangements, one or more of the JPMorgan Companies may have interests adverse to those of the Issuer and Holders of the Offered Securities. The JPMorgan Companies

will not be restricted in their performance of any such services or in the types of debt or equity investments, which they may make. In conducting the foregoing activities, the JPMorgan Companies will be acting for their own account or the account of their customers and will have no obligation to act in the interest of the Issuer.

One or more of the JPMorgan Companies may, among other things:

- have placed or underwritten, or acted as a financial arranger, structuring agent or advisor in connection with the original issuance of, or may act as a broker or dealer with respect to, certain of the Collateral Obligations;
- act as trustee, paying agent and in other capacities in connection with certain of the Collateral Obligations or other classes of securities issued by an issuer of a Collateral Obligation or an affiliate thereof;
- be a counterparty to issuers of certain of the Collateral Obligations under swap or other derivative agreements;
- be a Hedge Counterparty under a Hedge Agreement with the Issuer;
- be a Selling Institution with respect to a Participation Interest;
- lend to certain of the issuers of Collateral Obligations or their respective affiliates or receive guarantees from the issuers of those Collateral Obligations or their respective affiliates;
- provide other investment banking, asset management, commercial banking, financing or financial advisory services to the issuers of Collateral Obligations or their respective affiliates; or
- have an equity interest, which may be a substantial equity interest, in certain issuers of the Collateral Obligations or their respective affiliates.

When acting as a trustee, paying agent or in other service capacities with respect to a Collateral Obligation, the JPMorgan Companies will be entitled to fees and expenses senior in priority to payments to such Collateral Obligation. When acting as a trustee for other classes of securities issued by the issuer of a Collateral Obligation or an affiliate thereof, the JPMorgan Companies will owe fiduciary duties to the holders of such other classes of securities, which classes of securities may have differing interests from the holders of the class of securities of which the Collateral Obligation is a part, and may take actions that are adverse to the holders (including the Issuer) of the class of securities of which the Collateral Obligation is a part. As a counterparty under swaps and other derivative agreements (including without limitation, under a Hedge Agreement), the JPMorgan Companies might take actions adverse to the interests of the Issuer, including, but not limited to, demanding collateralization of its exposure under such agreements (if provided for thereunder) or terminating such swaps or agreements in accordance with the terms thereof. In making and administering loans and other obligations, the JPMorgan Companies might take actions including, but not limited to, restructuring a loan, foreclosing on or exercising other remedies with respect to a loan, requiring additional collateral or other credit enhancement, charging significant fees and interest, placing the obligor in bankruptcy or demanding payment on a loan guarantee or under other credit enhancement. The Issuer's purchase, holding and sale of Collateral Obligations may enhance the profitability or value of investments made by the JPMorgan Companies in the issuers thereof. As a result of all such transactions or arrangements between the JPMorgan Companies and issuers of Collateral Obligations or their respective affiliates, JPMorgan Companies may have interests that are contrary to the interests of the Issuer and the holders of the Notes.

As part of their regular business, the JPMorgan Companies may also provide investment banking, commercial banking, asset management, financing and financial advisory services and products to, and purchase, hold and sell, both for their respective accounts or for the account of their respective clients, on a principal or agency basis, loans, securities, and other obligations and financial instruments and engage in private equity investment activities. The JPMorgan Companies will not be restricted in their performance of any such services or in the types of debt or equity investments, which they may make. In conducting the foregoing activities, the JPMorgan Companies will be acting for their own account or the account of their customers and will have no obligation to act in the interest of the Issuer.

The JPMorgan Companies may, by virtue of the relationships described above or otherwise, at the date hereof or at any time hereafter, be in possession of information regarding certain of the issuers of Collateral Obligations and their respective affiliates, that is or may be material in the context of the Offered Securities and that is or may not be known to the general public. None of the JPMorgan Companies has any obligation, and the offering of the Offered Securities will not create any obligation on their part, to disclose to any purchaser of the Offered Securities any such relationship or information, whether or not confidential.

Description of the Offered Securities

The Indenture and the Secured Notes

All of the Offered Securities will be issued pursuant to the Indenture. However, only the Secured Notes will be secured obligations of the Issuer. The following summary describes certain provisions of the Secured Notes and the Indenture and, to a limited extent, the Subordinated Notes. The summary does not purport to be complete and is subject to, and qualified in its entirety by reference to, the provisions of the Indenture.

Status and Security

The Secured Notes (other than the Class D Notes) will be limited recourse obligations of the Co-Issuers only (and the Class D Notes will be limited recourse obligations of the Issuer only), secured as described below, and will rank in priority with respect to each other and the Subordinated Notes as described herein. Under the terms of the Indenture, the Issuer will grant to the Trustee for the benefit of the Secured Parties a security interest in the Assets to secure the Issuer's obligations under the Indenture and the Secured Notes. See "Security for the Secured Notes".

Payments of interest and principal on the Secured Notes will be made from the proceeds of the Assets in accordance with the priorities described under "Overview of Terms—Priority of Payments" and "—Priority of Payments." The aggregate amount that will be available from the Assets for payment on the Secured Notes and of certain expenses of the Co-Issuers on any Payment Date will be the sum of Interest Proceeds and Principal Proceeds for the related Collection Period; *provided* that during the Reinvestment Period, it is expected that Principal Proceeds (and after the Reinvestment Period, Post-Reinvestment Principal Proceeds) will be reinvested in additional Collateral Obligations, unless otherwise required by the Priority of Payments. To the extent that the proceeds of the Assets are insufficient to meet payments due in respect of the Secured Notes and expenses following liquidation of the Assets, the Co-Issuers will have no obligation to pay such deficiency.

Interest

The Secured Notes will bear stated interest from the Closing Date and such interest will be payable quarterly in arrears on each Payment Date on the Aggregate Outstanding Amount thereof on the first day of the related Interest Accrual Period (after giving effect to payments of principal thereof on such date).

The *per annum* stated interest rate payable on the Secured Notes of each Class (the "*Interest Rate*" for such Class) with respect to each Interest Accrual Period will be the rate indicated under "Overview of Terms—Principal terms of the Offered Securities."

So long as any more senior Class of Secured Notes is Outstanding, to the extent that funds are not available on any Payment Date to pay the full amount of interest on the Class B Notes, or if such interest is not paid in order to satisfy the Coverage Tests, the related Deferred Interest will not be considered due and payable on such Payment Date, but will be deferred and added to the principal balance of the Class B Notes and, thereafter, will bear interest at the Interest Rate for the Class B Notes, until the earliest of (i) the Payment Date on which funds are available to pay such Deferred Interest in accordance with the Priority of Payments, (ii) the Redemption Date with respect to the Class B Notes and (iii) the Stated Maturity of the Class B Notes, and the failure to pay such Deferred Interest on such Payment Date will not be an Event of Default under the Indenture; *provided* that any such Deferred Interest must, in any case, be paid no later than the earlier of the Redemption Date or Stated Maturity of the Class B Notes. Regardless of whether any more senior Class of Secured Notes is Outstanding, to the extent that funds are not available on any Payment Date (other than the Redemption Date with respect to, or Stated Maturity of, the Class B Notes) to pay previously accrued Deferred Interest, such previously accrued Deferred Interest will not be considered due and payable on such Payment Date and any failure to pay such previously accrued Deferred Interest on such Payment Date will not be an Event of Default under the Indenture. See "—The Indenture—Events of Default." Interest may be deferred on the Class B Notes as long as any Class A-1 Note or Class A-2 Note is Outstanding.

So long as any more senior Class of Secured Notes is Outstanding, to the extent that funds are not available on any Payment Date to pay the full amount of interest on the Class C Notes, or if such interest is not paid in order to satisfy the Coverage Tests, the related Deferred Interest will not be considered due and payable on such Payment Date, but will be deferred and added to the principal balance of the Class C Notes and, thereafter, will bear interest at the Interest Rate for the Class C Notes, until the earliest of (i) the Payment Date on which funds are available to pay such Deferred Interest in accordance with the Priority of Payments, (ii) the Redemption Date with respect to the Class C Notes and (iii) the Stated Maturity of the Class C Notes, and the failure to pay such Deferred Interest on such Payment Date will not be an Event of Default under the Indenture; *provided* that any such Deferred Interest must, in any case, be paid no later than the earlier of the Redemption Date or Stated Maturity of the Class C Notes. Regardless of whether any more senior Class of Secured Notes is Outstanding, to the extent that funds are not available on any Payment Date (other than the Redemption Date with respect to, or Stated Maturity of, the Class C Notes) to pay previously accrued Deferred Interest, such previously accrued Deferred Interest will not be due and payable on such Payment Date and any failure to pay such previously accrued Deferred Interest on such Payment Date will not be an Event of Default under the Indenture. See "—The Indenture—Events of Default." Interest may be deferred on the Class C Notes as long as any Class A-1 Note, Class A-2 Note or Class B Note is Outstanding.

So long as any more senior Class of Secured Notes is Outstanding, to the extent that funds are not available on any Payment Date to pay the full amount of interest on the Class D Notes, or if such interest is not paid in order to satisfy the Coverage Tests, the related Deferred Interest will not be considered due and payable on such Payment Date, but will be deferred and added to the principal balance of the Class D Notes and, thereafter, will bear interest at the Interest Rate for the Class D Notes, until the earliest of (i) the Payment Date on which funds are available to pay such Deferred Interest in accordance with the Priority of Payments, (ii) the Redemption Date with respect to the Class D Notes and (iii) the Stated Maturity of the Class D Notes, and the failure to pay such Deferred Interest on such Payment Date will not be an Event of Default under the Indenture; *provided* that any such Deferred Interest must, in any case, be paid no later than the earlier of the Redemption Date or Stated Maturity of the Class D Notes. Regardless of whether any more senior Class of Secured Notes is Outstanding, to the extent that funds are not available on any Payment Date (other than the Redemption Date with respect to, or Stated Maturity of, the Class D Notes) to pay previously accrued Deferred Interest, such previously accrued Deferred Interest will not be due and payable on such Payment Date and any failure to pay such previously accrued Deferred Interest on such Payment Date will not be an Event of Default under the Indenture. See "—The Indenture—Events of Default." Interest may be deferred on the Class D Notes as long as any Class A-1 Note, Class A-2 Note, Class B Note or Class C Note is Outstanding.

If any interest due and payable in respect of any Class A-1 Note or Class A-2 Note (or, if there are no Class A-1 Notes or Class A-2 Notes Outstanding, any Class B Note or, if there are no Class B Notes Outstanding, any Class C Note or, if there are no Class C Notes Outstanding, any Class D Note) is not punctually paid or duly provided for on the applicable Payment Date or at the applicable Stated Maturity and such default continues for five Business Days (or, in the case of a default due to an administrative error or omission by the Collateral Manager, Trustee, Collateral Administrator or any Paying Agent, for seven Business Days after a trust officer of the Trustee receives written notice or has actual knowledge of such administrative error or omission), an Event of Default will occur. To the extent lawful and enforceable, interest on such defaulted interest will accrue at a *per annum* rate equal to the Interest Rate applicable to such Notes from time to time in each case until paid.

Interest on the Secured Notes will be calculated on the basis of the actual number of days elapsed in the applicable Interest Accrual Period *divided by* 360.

The Calculation Agent will determine LIBOR for each Interest Accrual Period on the Interest Determination Date. The Issuer has initially appointed the Collateral Administrator as the Calculation Agent.

As soon as possible after 11:00 a.m. London time on each Interest Determination Date, but in no event later than 11:00 a.m. New York time on the London Banking Day immediately following each Interest Determination Date, the Calculation Agent will calculate the Interest Rate applicable to each

Class of Secured Notes during the related Interest Accrual Period and the Note Interest Amount (in each case, rounded to the nearest cent, with half a cent being rounded upward) payable on the related Payment Date in respect of the related Interest Accrual Period. At such time, the Calculation Agent will communicate such rates and amounts to the Co-Issuers, the Trustee, the Paying Agents, Euroclear, Clearstream and the Collateral Manager. The Calculation Agent will also specify to the Co-Issuers the quotations upon which the Interest Rate for each Class of Secured Notes is based, and in any event the Calculation Agent shall notify the Co-Issuers before 5:00 p.m. (New York time) on every Interest Determination Date if it has not determined and is not in the process of determining any such Interest Rate or Note Interest Amount, together with its reasons therefor. The Calculation Agent's determination of the foregoing rates and amounts for any Interest Accrual Period will (in the absence of manifest error) be final and binding upon all parties.

The Issuer will agree that for so long as any Secured Notes remain Outstanding there will at all times be a Calculation Agent which shall not control, be controlled by or be under common control with the Issuer or its Affiliates or the Collateral Manager or its Affiliates (and is not a fund or account managed by the Collateral Manager or Affiliates of the Collateral Manager). The Calculation Agent may be removed by the Issuer at any time. If the Calculation Agent is unable or unwilling to act as such, the Issuer will be required to appoint promptly a replacement Calculation Agent which does not control and is not controlled by or under common control with (x) the Issuer or its Affiliates, (y) the Collateral Manager or its Affiliates or (z) funds or accounts managed by the Collateral Manager or Affiliates of the Collateral Manager. The Calculation Agent may not resign its duties or be removed without a successor having been duly appointed.

Principal

The Secured Notes of each Class will mature at par on the Stated Maturity, unless previously redeemed or repaid prior thereto as described herein. Principal will not be payable on the Secured Notes except in the limited circumstances described under "—Optional Redemption," "—Mandatory Redemption," "—Special Redemption," "Overview of Terms—Priority of Payments—Application of Interest Proceeds," "Overview of Terms—Priority of Payments—Application of Principal Proceeds," "Overview of Terms—Priority of Payments—Special Priority of Payments" and "—Priority of Payments".

On each Payment Date prior to the Stated Maturity or the occurrence of an Enforcement Event, Principal Proceeds (other than (i) amounts required to meet funding requirements with respect to Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations that are deposited in the Revolver Funding Account, (ii) during the Reinvestment Period, Principal Proceeds (x) that have previously been reinvested in Collateral Obligations or (y) that the Collateral Manager intends to invest in Collateral Obligations with respect to which there is a committed purchase during the Interest Accrual Period related to such Payment Date that will settle during a subsequent Interest Accrual Period (including, without limitation, any succeeding Interest Accrual Period which occurs (in whole or in part) following the Reinvestment Period)) or (iii) after the Reinvestment Period, Post-Reinvestment Principal Proceeds (x) that have previously been reinvested in Collateral Obligations in accordance with the last paragraph under the heading "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" or (y) that the Collateral Manager intends to invest in Collateral Obligations in accordance with the last paragraph under the heading "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" with respect to which there is a committed purchase during the Interest Accrual Period related to such Payment Date that will settle during a subsequent Interest Accrual Period) will be applied in accordance with the priorities set forth under "Overview of Terms—Priority of Payments—Application of Principal Proceeds." On the Stated Maturity and upon the occurrence of an Enforcement Event, Interest Proceeds and Principal Proceeds will be applied in accordance with the Special Priority of Payments described under "Overview of Terms—Priority of Payments—Special Priority of Payments."

At any time during which the Coverage Tests are not met, principal payments on the Secured Notes will be made as described under "—Mandatory Redemption".

The average life of each Class of Secured Notes is expected to be less than the number of years until the Stated Maturity of such Secured Notes. See "Risk factors—Relating to the Offered Securities—The weighted average lives of the Notes may vary."

Any payment of principal on a Class of Secured Notes will be made by the Trustee on a *pro rata* basis among the holders of such Class of Secured Notes according to the respective unpaid principal amounts thereof outstanding immediately prior to such payment.

Optional Redemption

General—Redemption of Notes. The Secured Notes will be redeemed by the Co-Issuers or the Issuer, as applicable, at the written direction of a Majority of the Subordinated Notes as follows: based upon such written direction, (i) the Secured Notes will be redeemed in whole (with respect to all Classes of Secured Notes) but not in part on any Payment Date after the end of the Non-Call Period from Sale Proceeds and/or Refinancing Proceeds (and other funds available therefor) or (ii) the Secured Notes will be redeemed in part by Class on any Payment Date after the end of the Non-Call Period from Refinancing Proceeds (so long as any Notes of any Class of Secured Notes to be redeemed represent not less than the entire Class of such Secured Notes). In connection with any such redemption (each such redemption, an "*Optional Redemption*") the Secured Notes shall be redeemed at the applicable Redemption Prices and a Majority of Subordinated Notes must provide the above described written direction to the Issuer and the Trustee not later than 30 days (or such shorter period of time as the Trustee and the Collateral Manager find reasonably acceptable) prior to the Payment Date on which such redemption is to be made; *provided* that all Secured Notes to be redeemed must be redeemed simultaneously.

In addition to (or in lieu of) a sale of Collateral Obligations and/or Eligible Investments in the manner provided above, the Secured Notes may be redeemed in whole from Refinancing Proceeds and Sale Proceeds (and other funds available therefor), or in part by Class from Refinancing Proceeds, by obtaining a loan or an issuance of replacement securities, whose terms in each case will be negotiated by the Collateral Manager (subject to approval by a Majority of the Holders of the Subordinated Notes; *provided* that a Majority of the Holders of the Subordinated Notes may participate in the negotiation of such terms) on behalf of the Issuer, from one or more financial institutions or purchasers (any such redemption and refinancing, a "*Refinancing*"); *provided* that the terms of such Refinancing and any financial institutions acting as lenders thereunder or purchasers thereof must be acceptable to the Collateral Manager and a Majority of the Subordinated Notes and such Refinancing otherwise satisfies the conditions described below. For the avoidance of doubt, the terms of any Refinancing will be negotiated by the Collateral Manager (subject to approval by a Majority of the Holders of the Subordinated Notes; *provided* that a Majority of the Holders of the Subordinated Notes may participate in the negotiation of such terms) on behalf of the Issuer.

In the case of a Refinancing upon a redemption of the Secured Notes in whole but not in part, any such Refinancing will be effective only if (i) the Refinancing Proceeds, all Sale Proceeds from the sale of Collateral Obligations and Eligible Investments in accordance with the procedures set forth in the Indenture, and all other available funds will be at least sufficient to redeem simultaneously the Secured Notes, in whole but not in part, and to pay the other amounts included in the aggregate Redemption Prices, all accrued and unpaid Administrative Expenses (regardless of the Administrative Expense Cap), including the reasonable fees, costs, charges and expenses incurred by the Trustee and the Collateral Administrator (including reasonable attorneys' fees and expenses) in connection with such Refinancing, any amounts due to the Hedge Counterparties and all accrued and unpaid Collateral Management Fees, (ii) the Sale Proceeds, Refinancing Proceeds and other available funds are used (to the extent necessary) to make such redemption and (iii) the agreements relating to the Refinancing contain limited recourse and non-petition provisions equivalent (*mutatis mutandis*) to those contained in the Indenture.

In the case of a Refinancing upon a redemption of the Secured Notes in part by Class, such Refinancing will be effective only if: (i) the Moody's Rating Condition has been satisfied with respect to any remaining Class A-1 Notes and the S&P Rating Condition has been satisfied with respect to any remaining Secured Notes that were not the subject of such Refinancing, (ii) the Refinancing Proceeds will

be at least sufficient to pay in full the aggregate Redemption Prices of the entire Class or Classes of Secured Notes subject to Refinancing, (iii) the Refinancing Proceeds are used (to the extent necessary) to make such redemption, (iv) the agreements relating to the Refinancing contain limited recourse and non-petition provisions equivalent (*mutatis mutandis*) to those contained in the Indenture, (v) the aggregate principal amount of any obligations providing the Refinancing is equal to the Aggregate Outstanding Amount of the Secured Notes being redeemed with the proceeds of such obligations, (vi) the stated maturity of each class of obligations providing the Refinancing is no earlier than the corresponding Stated Maturity of each Class of Secured Notes being refinanced, (vii) the reasonable fees, costs, charges and expenses incurred in connection with such Refinancing have been paid or will be adequately provided for from the Refinancing Proceeds, any applicable Contributions and available Interest Proceeds (solely to the extent that the Collateral Manager believes, in its reasonable business judgment, that the use of such Interest Proceeds would not cause any Class of Secured Notes to defer interest), except for expenses that are not fees of the Bank owed to persons that the Collateral Manager informs the Trustee will be paid solely as Administrative Expenses payable in accordance with the Priority of Payments, (viii) the Interest Rate of any obligations providing the Refinancing will not be greater than the interest rate of the Secured Notes subject to such Refinancing, (ix) the obligations providing the Refinancing are subject to the Priority of Payments and do not rank higher in priority pursuant to the Priority of Payments than the Class of Secured Notes being refinanced, (x) the voting rights, consent rights, redemption rights, payment priority and other material rights of the obligations providing the Refinancing are the same as the rights of the corresponding Class of Secured Notes being refinanced and (xi) an opinion of tax counsel of nationally recognized standing in the United States experienced in such matters is delivered to the Trustee to the effect that (A) any remaining Class A Notes, Class B Notes or Class C Notes that were not the subject of the Refinancing will, and any remaining Class D Notes that were not the subject of Refinancing should, be treated as debt for U.S. federal income tax purposes, (B) any obligations providing the refinancing will be treated as debt (or, in the case of any obligations providing refinancing for the Class D Notes, to the effect that such obligations should be treated as debt) for U.S. federal income tax purposes and (C) any remaining Notes will not be deemed to have been sold or exchanged under Section 1001 of the Code.

The Holders of the Subordinated Notes will not have any cause of action against any of the Co-Issuers, the Collateral Manager, the Collateral Administrator or the Trustee for any failure to obtain a Refinancing. If a Refinancing is obtained meeting the requirements specified above, the Issuer and the Trustee shall amend the Indenture to the extent necessary to reflect the terms of the Refinancing and no further consent for such amendments shall be required from the Holders of Notes other than holders of the Subordinated Notes directing the redemption. The Trustee will not be obligated to enter into any amendment that, as determined by the Trustee, adversely affects its duties, obligations, liabilities or protections under the Indenture, and the Trustee will be entitled to conclusively rely upon an officer's certificate or opinion of counsel as to matters of law (which may be supported as to factual (including financial and capital markets) matters by any relevant certificates and other documents necessary or advisable in the judgment of counsel delivering such Opinion of Counsel) provided by the Issuer to the effect that such amendment meets the requirements specified above and is permitted under the Indenture without the consent of the holders of the Notes (except that such officer or counsel will have no obligation to certify or opine as to the sufficiency of the Refinancing Proceeds or the application thereof).

In the event of any Optional Redemption, the Issuer shall, at least 30 days prior to the Redemption Date, notify the Trustee in writing of such Redemption Date, the applicable Record Date, the principal amount of Notes to be redeemed on such Redemption Date and the Redemption Price.

The Notes shall also be redeemed in whole but not in part (any such redemption, a "Tax Redemption") at the written direction (delivered to the Trustee) of (x) a Majority of any Affected Class or (y) the Holders of a Majority of the Subordinated Notes, in either case following the occurrence and continuation of a Tax Event. In connection with any Tax Redemption, Holders of 100% of the Aggregate Outstanding Amount of any Class of Secured Notes by notifying the Trustee in writing prior to the Redemption Date may elect to receive less than 100% of the Redemption Price that would otherwise be payable to the holders of such Class of Secured Notes.

The Subordinated Notes may be redeemed, in whole but not in part, on any Payment Date on or after the redemption or repayment in full of the Secured Notes, at the direction of a Majority of the Subordinated Notes. See "—The Subordinated Notes".

Redemption Procedures. In the event of any Optional Redemption or Tax Redemption, the required written directions shall be provided to the Issuer, the Trustee and the Collateral Manager as set forth above under "—General—Redemption of Notes". Notice of an Optional Redemption or Tax Redemption will be provided not later than nine Business Days prior to the applicable Redemption Date to each holder of Notes at such holder's address in the register maintained by the registrar under the Indenture and each Rating Agency then rating a Class of Secured Notes. In addition, for so long as any Offered Securities are listed on the Irish Stock Exchange and so long as the guidelines of such exchange so require, notice of Optional Redemption or Tax Redemption to the holders of such Offered Securities shall also be given to the Irish Stock Exchange. Failure to give notice of redemption, or any defect therein, to any holder of any Note selected for redemption shall not impair or affect the validity of the redemption of any other Notes. Notes called for redemption must be surrendered at the office of any Paying Agent. The initial Paying Agent for the Notes will be the Trustee.

The Co-Issuers will have the option to withdraw any such notice of an Optional Redemption or Tax Redemption on any day up to and including the later of (x) the day on which the Collateral Manager is required to deliver to the Trustee the sale agreement or agreements or certifications as described in the second succeeding paragraph, by written notice to the Trustee and to Moody's that the Collateral Manager will be unable to deliver such sale agreement or agreements or certifications and (y) if the Co-Issuers are directed to withdraw such notice of redemption by the parties who directed such Optional Redemption or Tax Redemption, the day on which the holders of Notes are notified of such redemption in accordance with the Indenture. The failure to effect any Optional Redemption which is withdrawn by the Co-Issuers in accordance with the Indenture or with respect to which a Refinancing fails will not constitute an Event of Default. The Co-Issuers and the Issuer (as applicable) will also have the option, at the direction of the Collateral Manager, to withdraw any notice of redemption on or prior to third Business Day prior to the proposed Redemption Date by written notice to the Trustee, the Holders of the Subordinated Notes or Affected Class, as applicable, requesting or consenting to such optional redemption only if the amounts available on the proposed Redemption Date will not be sufficient to pay 100% of (x) the Redemption Prices of the Secured Notes, (y) all Administrative Expenses (without regard to the Administrative Expense Cap) payable under the Priority of Payments and any amounts due to any Hedge Counterparties and (z) all accrued and unpaid Collateral Management Fees payable under the Priority of Payments. Notice of any such withdrawal shall be given by the Trustee to each Holder of Notes to be redeemed and the Rating Agencies by overnight courier guaranteeing next day delivery (if available) not later than 1 Business Day prior to the scheduled Redemption Date. The Trustee shall be entitled to receive, and shall be fully protected in relying upon an Opinion of Counsel stating that the Refinancing is permitted by the Indenture and that all conditions precedent thereto have been complied with.

Upon receipt of a notice of an Optional Redemption of the Secured Notes (unless such Optional Redemption is being effected solely through a Refinancing) or a Tax Redemption, the Collateral Manager in its sole discretion will direct the sale (and manner thereof) of all or part of the Collateral Obligations and other Assets in an amount sufficient that the proceeds from such sale and all other funds available for such purpose in the Collection Account and the Payment Account will be at least sufficient to pay the Redemption Prices of the Secured Notes (subject, in the case of a Tax Redemption, to any election to receive less than 100% of Redemption Price as noted above), to pay all Administrative Expenses (without regard to the Administrative Expense Cap), any amounts due to any Hedge Counterparties and Collateral Management Fees due and payable under "Overview of Terms—Priority of Payments—Application of Interest Proceeds". If such proceeds of such sale and all other funds available for such purpose in the Collection Account and the Payment Account would not be sufficient to redeem all Secured Notes and to pay such fees and expenses, the Secured Notes may not be redeemed. The Collateral Manager, in its sole discretion, may effect the sale of all or any part of the Collateral Obligations or other Assets through the direct sale of such Collateral Obligations or other Assets or by participation or other arrangement.

Unless Refinancing Proceeds are being used to redeem the Secured Notes, in the event of any Optional Redemption or Tax Redemption, no Secured Notes may be optionally redeemed unless (i) at least five Business Days before the scheduled Redemption Date the Collateral Manager shall have furnished to the Trustee evidence in a form reasonably satisfactory to the Trustee that the Collateral Manager on behalf of the Issuer has entered into a binding agreement or agreements with a financial or other institution or institutions whose short-term unsecured debt obligations (other than such obligations whose rating is based on the credit of a Person other than such institution) were rated, or guaranteed by a Person whose short-term unsecured debt obligations were rated, at least "P-1" by Moody's on the applicable trade date or trade dates to purchase (directly or by participation or other arrangement), not later than the Business Day immediately preceding the scheduled Redemption Date in immediately available funds, all or part of the Assets and/or the Hedge Agreements at a purchase price at least sufficient, together with the Eligible Investments maturing, redeemable or putable to the issuer thereof at par on or prior to the scheduled Redemption Date, to pay all Administrative Expenses (regardless of the Administrative Expense Cap), any amounts due to any Hedge Counterparties and Collateral Management Fees payable in accordance with the Priority of Payments and redeem all of the Secured Notes on the scheduled Redemption Date at the applicable Redemption Prices (or in the case of any Class of Secured Notes, such other amount that the holders of such Class have elected to receive, in the case of a Tax Redemption where holders of such Class have elected to receive less than 100% of the Redemption Price that would otherwise be payable to the holders of such Class), or (ii) prior to selling any Collateral Obligations and/or Eligible Investments, the Collateral Manager shall certify to the Trustee that, in its judgment, the aggregate sum of (A) expected proceeds from the sale of Eligible Investments, and (B) for each Collateral Obligation, the product of its principal balance and its Market Value (expressed as a percentage of the par amount of such Collateral Obligation) and its Applicable Advance Rate, shall exceed the sum of (x) the aggregate Redemption Prices (or in the case of any Class of Secured Notes, such other amount that the holders of such Class have elected to receive, in the case of a Tax Redemption where holders of such Class have elected to receive less than 100% of the Redemption Price that would otherwise be payable to the holders of such Class) of the Outstanding Secured Notes and (y) all Administrative Expenses (without regard to the Administrative Expense Cap) payable under the Priority of Payments, any amounts due to any Hedge Counterparties and any accrued and unpaid Collateral Management Fees. Any certification delivered by the Collateral Manager pursuant to this section "—Optional Redemption—Redemption Procedures" must include (1) the prices of, and expected proceeds from, the sale (directly or by participation or other arrangement) of any Collateral Obligations, Eligible Investments and/or Hedge Agreements and (2) all calculations required by this section "—Optional Redemption—Redemption Procedures". Any holders of Notes, the Collateral Manager or any of the Collateral Manager's Affiliates or accounts managed by it shall have the right, subject to the same terms and conditions afforded to other bidders, to bid on Assets to be sold as part of an Optional Redemption or Tax Redemption.

Notice of redemption shall be given by the Co-Issuers or, upon an issuer order, by the Trustee in the name and at the expense of the Co-Issuers. Failure to give notice of redemption, or any defect therein, to any holder of any Note selected for redemption shall not impair or affect the validity of the redemption of any other Notes.

Mandatory Redemption

If a Coverage Test (as described under "Security for the Secured Notes—The Coverage Tests") is not met on any Determination Date on which such Coverage Test is applicable, the Issuer shall apply available amounts in the Payment Account to make payments on the Secured Notes pursuant to the Priority of Payments on the related Payment Date (a "*Mandatory Redemption*") as described under "Overview of Terms—Priority of Payments."

Special Redemption

The Secured Notes will be subject to redemption in part by the Co-Issuers or the Issuer, as applicable, on any Payment Date (i) during the Reinvestment Period, if the Collateral Manager at its sole discretion notifies the Trustee at least five Business Days prior to the applicable Special Redemption Date that it has been unable, for a period of at least 20 consecutive Business Days, to identify additional

Collateral Obligations that are deemed appropriate by the Collateral Manager in its sole discretion and which would meet the criteria for reinvestment described under "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" in sufficient amounts to permit the investment or reinvestment of all or a portion of the funds then in the Collection Account that are to be invested in additional Collateral Obligations (a "*Reinvestment Special Redemption*") or (ii) after the Effective Date, if the Collateral Manager notifies the Trustee that a redemption is required in order to obtain from each Rating Agency its written confirmation of its initial ratings of the Secured Notes (provided that such confirmation from Moody's shall only be required if any Class A-1 Notes are then Outstanding) (an "*Effective Date Special Redemption*" and each of an Effective Date Special Redemption and a Reinvestment Special Redemption, a "*Special Redemption*").

With respect to an Effective Date Special Redemption, on each Special Redemption Date, the amount in the Collection Account representing Interest Proceeds and Principal Proceeds available in accordance with the Priority of Payments on each Payment Date until the Issuer obtains confirmation from each of the Rating Agencies of the initial ratings of the Secured Notes (provided such confirmation from Moody's shall only be required if any Class A-1 Notes are then Outstanding), will be applied as described under "Overview of Terms—Priority of Payments—Application of Principal Proceeds."

With respect to a Reinvestment Special Redemption, on the Special Redemption Date, the amount in the Collection Account representing Principal Proceeds which the Collateral Manager has determined (with notice to the Trustee and the Collateral Administrator) cannot be reinvested in additional Collateral Obligations (such amount, the "*Special Redemption Amount*"), will be applied as described under "Overview of Terms—Priority of Payments" in accordance with the Note Payment Sequence.

Notice of Special Redemption will be given by the Trustee not less than (x) in the case of a Reinvestment Special Redemption, four Business Days prior to the applicable Special Redemption Date and (y) in the case of an Effective Date Special Redemption, two Business Days prior to the applicable Special Redemption Date, in each case to each holder of Secured Notes affected thereby at such holder's address in the register maintained by the applicable registrar under the Indenture and to each Rating Agency then rating a Class of Secured Notes. In addition, for so long as any Offered Securities are listed on the Irish Stock Exchange and so long as the guidelines of such exchange so require, notice of Special Redemption to the holders of such Offered Securities shall also be given to the Irish Stock Exchange.

Optional Re-Pricing

On any Payment Date after the Non-Call Period, at the direction of a Majority of the Subordinated Notes, the Issuer will reduce the spread over LIBOR applicable to any Class of Secured Notes other than the Class A-1 Notes (such reduction with respect to any such Class, a "*Re-Pricing*" and any such Class to be subject to a Re-Pricing, a "*Re-Priced Class*"); *provided* that the Issuer will not effect any Re-Pricing unless (i) each condition specified in the Indenture is satisfied with respect thereto and (ii) each Outstanding Secured Note of a Re-Priced Class will be subject to the related Re-Pricing. In connection with any Re-Pricing, the Issuer may engage a broker-dealer (the "*Re-Pricing Intermediary*") upon the recommendation of the Collateral Manager and subject to the approval of a Majority of the Holders of Subordinated Notes, and such Re-Pricing Intermediary, if so engaged, shall assist the Issuer in effecting the Re-Pricing. For the avoidance of doubt, the Class A-1 Notes are not subject to Re-Pricing.

At least 45 Business Days prior to the date selected by a Majority of the Subordinated Notes for any proposed Re-Pricing (the "*Re-Pricing Date*"), the Issuer, or the Re-Pricing Intermediary on behalf of the Issuer, will deliver a notice (a "*Re-Pricing Notice*") in writing (with a copy to the Collateral Manager, the Trustee, the Collateral Administrator and each Rating Agency then rating a Class of Secured Notes) to each Holder of the proposed Re-Priced Class, which notice will:

- (i) specify the proposed Re-Pricing Date and the revised spread over LIBOR to be applied with respect to such Class (the "*Re-Pricing Rate*"),

(ii) request each Holder or beneficial owner of the Re-Priced Class to approve the proposed Re-Pricing, and

(iii) specify the price equal to par plus accrued interest thereon to (but excluding) the Re-Pricing Date at which Notes of any Holder or beneficial owner of the Re-Priced Class which does not approve the Re-Pricing may be sold and transferred pursuant to the Indenture as described in the second succeeding paragraph, which, for purposes of such Re-Pricing, will be the purchase price of such Notes (the "*Re-Pricing Redemption Price*");

provided that the Issuer, at the direction of the Collateral Manager and with the consent of a Majority of the Subordinated Notes, may modify the proposed Re-Pricing (and request each Holder or beneficial owner of the proposed Re-Priced Class to approve the proposed Re-Pricing as so modified) by delivery of a revised notice of proposed Re-Pricing at any time up to 11 Business Days prior to the Re-Pricing Date and shall deliver to the Holders of the proposed Re-Priced Class (with a copy to the Collateral Manager, the Trustee and each Rating Agency) a notice reflecting such modification of the proposed Re-Pricing.

Failure to give a Re-Pricing Notice, or any defect therein, to any Holder of any Re-Priced Class will not impair or affect the validity of the Re-Pricing or give rise to any claim based upon such failure or defect. Any Re-Pricing Notice may be withdrawn by a Majority of the Subordinated Notes that directed such Re-Pricing on or prior to the fifth Business Day prior to the scheduled Re-Pricing Date by written notice to the Issuer, the Trustee and the Collateral Manager for any reason. Upon receipt of such notice of withdrawal, the Trustee will transmit such notice to the Holders and each Rating Agency in accordance with the Indenture.

In the event any Holders or beneficial owners of the Re-Priced Class do not deliver to the Issuer written consent to the proposed Re-Pricing on or before the date that is 10 Business Days prior to the proposed Re-Pricing Date, the Issuer, or the Re-Pricing Intermediary on behalf of the Issuer, will deliver written notice thereof to the consenting Holders or beneficial owners of the Re-Priced Class, specifying the Aggregate Outstanding Amount of the Notes of the Re-Priced Class held by such non-consenting Holders or beneficial owners, and will request each such consenting Holder or beneficial owner to provide written notice to the Issuer, the Trustee, the Collateral Manager and the Re-Pricing Intermediary if such Holder or beneficial owner would like to purchase all or any portion of the Notes of the Re-Priced Class held by the non-consenting Holders or beneficial owners at the Re-Pricing Redemption Price with respect thereto (each such notice, an "Exercise Notice") within five Business Days after receipt of such notice. In the event the Issuer shall receive Exercise Notices with respect to an amount equal to or more than the Aggregate Outstanding Amount of the Notes of the Re-Priced Class held by non-consenting Holders or beneficial owners, the Issuer, or the Re-Pricing Intermediary on behalf of the Issuer, will cause the sale and transfer of such Notes at the Re-Pricing Redemption Price with respect thereto, without further notice to the non-consenting Holders or beneficial owners thereof, on the Re-Pricing Date to the Holders or beneficial owners delivering Exercise Notices with respect thereto, pro rata (subject to the applicable minimum denomination requirements and the applicable procedures of DTC) based on the Aggregate Outstanding Amount of the Secured Notes such Holders or beneficial owners indicated an interest in purchasing pursuant to their Exercise Notices. In the event the Issuer shall receive Exercise Notices with respect to less than the Aggregate Outstanding Amount of the Notes of the Re-Priced Class held by non-consenting Holders or beneficial owners, the Issuer, or the Re-Pricing Intermediary on behalf of the Issuer, will cause the sale and transfer of such Notes, without further notice to the non-consenting Holders or beneficial owners thereof, on the Re-Pricing Date to the Holders or beneficial owners delivering Exercise Notices with respect thereto, and any excess Secured Notes of the Re-Priced Class held by non-consenting Holders or beneficial owners shall be sold at the Re-Pricing Redemption Price with respect thereto to one or more transferees designated by the Re-Pricing Intermediary on behalf of the Issuer. All sales of Notes to be effected pursuant to this paragraph shall be made at the Re-Pricing Redemption Price with respect to such Notes, and will be effected only if the related Re-Pricing is effected in accordance with the provisions of the Indenture. Each Holder and each beneficial owner of each Note, by its acceptance of an interest in the Notes, will agree to sell and transfer its Notes in accordance with the Indenture and will agree to cooperate with the Issuer, the Re-Pricing Intermediary and the Trustee to

effect such sales and transfers. The Issuer, or the Re-Pricing Intermediary on behalf of the Issuer, will deliver written notice to the Trustee and the Collateral Manager not later than three Business Days prior to the proposed Re-Pricing Date confirming that the Issuer has received written commitments to purchase all Notes of the Re-Priced Class held by non-consenting Holders or beneficial owners.

The Issuer shall not effect any proposed Re-Pricing unless: (i) the Co-Issuers and the Trustee will have entered into a supplemental indenture dated as of the Re-Pricing Date solely to reduce the spread over LIBOR applicable to the Re-Priced Class; (ii) each Rating Agency then rating a Class of Secured Notes shall have been notified of such Re-Pricing; and (iii) all expenses of the Issuer, the Collateral Manager, the Collateral Administrator and the Trustee (including the fees of the Re-Pricing Intermediary and fees of counsel) incurred in connection with the Re-Pricing (including in connection with the supplemental indenture described in preceding clause (i)) will not exceed (x) the amount of Interest Proceeds available to be applied to the payment thereof under the Priority of Payments on the subsequent Payment Date, after taking into account all amounts required to be paid pursuant to the Priority of Payments on the subsequent Payment Date prior to distributions to the Holders of the Subordinated Notes and (y) any amounts on deposit in, or to be deposited into, the Reserve Account that are designated to pay expenses incurred in connection with a Re-Pricing, unless such expenses shall have been paid or shall be adequately provided for by an entity other than the Issuer.

Notwithstanding anything contained herein to the contrary, failure to effect a Re-Pricing, whether or not a Re-Pricing Notice has been withdrawn, will not constitute an Event of Default and the Holders and beneficial owners of the Notes will not have any cause of action against the Co-Issuers, the Collateral Manager, the Collateral Administrator or the Trustee for any failure to complete a Re-Pricing. The Trustee shall be entitled to receive and may request and rely upon a written order from the Issuer providing directions and additional information necessary to effect a Re-Pricing.

Clean-Up Call Redemption

At the written direction of the Collateral Manager (which direction shall be given so as to be received by the Issuer, the Trustee and the Rating Agencies not later than twenty (20) Business Days prior to the proposed Redemption Date), the Notes will be subject to redemption by the Issuer, in whole but not in part (a "*Clean-Up Call Redemption*"), at the Redemption Price therefor, on any Payment Date after the Non-Call Period on which the Collateral Principal Amount is less than 10% of the Target Initial Par Amount.

Any Clean-Up Call Redemption is subject to (i) the purchase of the Assets (other than the Eligible Investments referred to in clause (d) of this sentence) by the Collateral Manager or any other Person from the Issuer, on or prior to the fifth Business Day immediately preceding the related Redemption Date, for a purchase price in Cash (the "*Clean-Up Call Redemption Price*") at least equal to the greater of (1) the sum of (a) the Aggregate Outstanding Amount of the Notes, plus (b) all unpaid interest on the Notes accrued to the date of such redemption (including any shortfall amounts, if any), plus (c) the aggregate of all other amounts owing by the Issuer on the date of such redemption that are payable in accordance with the Priority of Payments (including, for the avoidance of doubt, all outstanding Administrative Expenses), minus (d) the balance of the Eligible Investments in the Collection Account and (2) the Market Value of such Assets being purchased, and (ii) the receipt by the Trustee from the Collateral Manager, prior to such purchase, of certification from the Collateral Manager that the sum to be received shall satisfy clause (i). Upon receipt by the Trustee of the certification referred to in the preceding sentence, the Trustee (pursuant to written direction from the Issuer) and the Issuer shall take all actions necessary to sell, assign and transfer the Assets to the Collateral Manager or such other Person upon payment in immediately available funds of the Clean-Up Call Redemption Price. The Trustee shall deposit such payment into the applicable sub-account of the Collection Account in accordance with the instructions of the Collateral Manager.

Upon receipt from the Collateral Manager of a direction in writing to effect a Clean-Up Call Redemption, the Issuer shall set the related Redemption Date and the Record Date for any redemption pursuant to this section and give written notice thereof to the Trustee, the Collateral Administrator, the

Collateral Manager and the Rating Agencies not later than fifteen (15) Business Days prior to the proposed Redemption Date.

Any notice of Clean-Up Call Redemption may be withdrawn by the Issuer up to the Business Day prior to the related scheduled Redemption Date by written notice to the Trustee, the Rating Agencies and the Collateral Manager only if amounts equal to the Clean-Up Call Redemption Price are not received in full in immediately available funds by the Business Day immediately preceding such Redemption Date. Notice of any such withdrawal of a notice of Clean-Up Call Redemption shall be given by the Trustee at the expense of the Issuer to each Holder of Notes to be redeemed at such Holder's address in the Note Register, by overnight courier guaranteeing next day delivery. The Issuer shall also arrange for notice of such withdrawal to be delivered to the Irish Stock Exchange so long as any Notes are listed thereon and so long as the guidelines of such exchange so require.

On the Redemption Date related to any Clean-Up Call Redemption, the Clean-Up Call Redemption Price shall be distributed pursuant to the Priority of Payments.

Cancellation

All Notes surrendered for payment, registration of transfer, exchange or redemption, or deemed lost or stolen, shall be promptly canceled by the Trustee and may not be re-issued or resold. No Note may be surrendered (including any surrender in connection with any abandonment, donation, gift, contribution or other event or circumstance) except for payment as provided herein (including pursuant to the provisions of the Indenture described under "—Purchase and Surrender of Notes"), or for registration of transfer, exchange or redemption in accordance with a Mandatory Redemption, an Optional Redemption, a Tax Redemption, a Special Redemption or a Clean-Up Call Redemption (in the case of a Special Redemption or a Mandatory Redemption, only to the extent that such Special or Mandatory Redemption results in the payment in full of the applicable Class of Notes), or for replacement in connection with any Note deemed lost or stolen. The Issuer is not permitted to acquire Notes (or beneficial interests in such Notes) whether through a tender offer, in the open market, in privately negotiated transactions or in any other manner other than as permitted herein. Any Repurchased Notes (including beneficial interests in Global Secured Notes) delivered to the Trustee for cancellation and any Surrendered Notes (including beneficial interests in Global Secured Notes) surrendered to the Trustee for cancellation shall be promptly cancelled by the Trustee; however, such Notes will be deemed to be Outstanding to the extent provided in clause (ii) of the definition of Outstanding.

Entitlement to Payments

Payments on the Notes will be made to the Person in whose name the Note is registered on the Record Date. Payments on certificated notes will be made in U.S. Dollars by wire transfer, as directed by the investor, in immediately available funds to the investor; *provided* that wiring instructions have been provided to the Trustee on or before the related Record Date and *provided, further*, that if appropriate instructions for any such wire transfer are not received by the Record Date, then such payment shall be made by check drawn on a U.S. bank mailed to such holder of a Note at such holder's address specified in the applicable register maintained by the Trustee. Final payments in respect of principal on the Notes will be made only against surrender of the Notes at the office of any Paying Agent appointed under the Indenture.

Payments on any Global Secured Notes or Regulation S Global Subordinated Notes will be made to DTC or its nominee, as the registered owner thereof. None of the Co-Issuers, the Collateral Manager, the Trustee nor any Paying Agent will have any responsibility or liability for any aspect of the records relating to or payments made on account of beneficial ownership interests in Global Secured Notes or Regulation S Global Subordinated Notes or for maintaining, supervising or reviewing any records relating to the beneficial ownership interests. The Co-Issuers expect that DTC or its nominee, upon receipt of any payment of principal or interest in respect of a Global Secured Note or any payment of principal or distributions in respect of a Regulation S Global Subordinated Note representing a Class of Notes held by it or its nominee, will immediately credit participants' accounts (through which, in the case of Regulation S Global Secured Notes and Regulation S Global Subordinated Notes, Euroclear and Clearstream hold

their respective interests) with payments in amounts proportionate to their respective beneficial interests in the stated original principal amount of a Global Secured Note for a Class of Notes or a Regulation S Global Subordinated Note, as applicable, as shown on the records of DTC or its nominee. The Co-Issuers also expect that payments by participants to owners of beneficial interests in a Global Secured Note or a Regulation S Global Subordinated Note held through the participants will be governed by standing instructions and customary practices, as is now the case with securities held for the accounts of customers registered in the names of nominees for the customers. The payments will be the responsibility of the participants.

Prescription. Except as otherwise required by applicable law, claims by holders of Notes in respect of principal and interest must be made to the Trustee or any Paying Agent if made within two years of such principal or interest becoming due and payable. Any funds deposited with the Trustee or any Paying Agent in trust for the payment of principal or interest remaining unclaimed for two years after such principal or interest has become due and payable shall be paid to the Issuer and, if applicable, the Co-Issuer, pursuant to the Indenture; and the holder of a Note shall thereafter, as an unsecured general creditor, look only to the Issuer and, if applicable, the Co-Issuer, for payment of such amounts and all liability of the Trustee and any Paying Agent with respect to such trust funds shall thereupon cease.

Priority of Payments

On each Payment Date, unless (x) such Payment Date is the Stated Maturity or (y) an Enforcement Event has occurred and is continuing, Interest Proceeds will be applied in the order of priority described under "Overview of Terms—Priority of Payments—Application of Interest Proceeds."

On each Payment Date, unless (x) such Payment Date is the Stated Maturity or (y) an Enforcement Event has occurred and is continuing, Principal Proceeds will be applied in the order of priority described under "Overview of Terms—Priority of Payments—Application of Principal Proceeds."

On each Payment Date, if (x) such Payment Date is the Stated Maturity or (y) an Enforcement Event has occurred and is continuing, Interest Proceeds and Principal Proceeds will be applied in the order of priority described under "Overview of Terms—Priority of Payments—Special Priority of Payments."

The Indenture

The following summary describes certain provisions of the Indenture among the Co-Issuers and the Trustee to be dated as of the Closing Date. The summary does not purport to be complete and is subject to, and qualified in its entirety by reference to, the provisions of the Indenture.

Events of Default. "Event of Default" is defined in the Indenture as:

- (a) a default in the payment, when due and payable, of (i) any interest on any Class A-1 Note or Class A-2 Note or, if there are no Class A-1 Notes or Class A-2 Notes Outstanding, any Class B Note or, if there are no Class A Notes or Class B Notes Outstanding, any Class C Note or, if there are no Class A Notes, Class B Notes or Class C Notes Outstanding, any Class D Note and, in each case, the continuation of any such default for five Business Days, or (ii) any principal of, or interest (or Deferred Interest) on, or any Redemption Price in respect of, any Secured Note at its Stated Maturity or any Redemption Date; *provided* that, in the case of (x) a default under clause (i) above or (y) a default under clause (ii) above in connection with a Mandatory Redemption, in either case, due to an administrative error or omission by the Collateral Manager, Trustee, Collateral Administrator or any Paying Agent, such default continues for seven Business Days after the earlier of (A) the date a trust officer of the Trustee receives written notice of such administrative error or omission or (B) the date a trust officer of the Trustee has actual knowledge of such administrative error or omission;
- (b) the failure on any Payment Date to disburse amounts available in the Payment Account in excess of \$1,000 in accordance with the Priority of Payments and continuation of such

failure for a period of five Business Days or, in the case of a failure to disburse due to an administrative error or omission by the Trustee, Collateral Administrator or any Paying Agent, such failure continues for seven Business Days after the earlier of (A) the date a trust officer of the Trustee receives written notice of such administrative error or omission or (B) the date a trust officer of the Trustee has actual knowledge of such administrative error or omission;

- (c) either of the Co-Issuers or the Assets becomes an investment company required to be registered under the Investment Company Act;
- (d) except as otherwise provided in this definition of "Event of Default", (i) a default in a material respect in the performance by, or breach in a material respect of any material covenant of, the Issuer or the Co-Issuer under the Indenture (it being understood, without limiting the generality of the foregoing, that any failure to meet any Concentration Limitation, any Collateral Quality Test, any Coverage Test or the Reinvestment Overcollateralization Test is not an Event of Default and any failure to satisfy the requirements described under "Use of Proceeds—Effective Date" is not an Event of Default, except, in either case, if such failure results in a Coverage Ratio Event of Default), or (ii) the failure of any representation or warranty of the Issuer or the Co-Issuer made in the Indenture or in any certificate or other writing delivered pursuant thereto or in connection therewith to be correct when the same shall have been made, in either case, that has a material adverse effect on the Holders of one or more Classes of Notes, and, if in the commercially reasonable judgment of the Issuer, such default, breach or failure is capable of being cured, the continuation of such default, breach or failure for a period of 60 days after notice by the Trustee at the direction of the holders of at least a Majority of the Controlling Class to the Issuer, the Trustee and the Collateral Manager, specifying such default, breach or failure and requiring it to be remedied and stating that such notice is a "*Notice of Default*" under the Indenture;
- (e) certain events of bankruptcy, winding up, insolvency, receivership or reorganization of either of the Co-Issuers; or
- (f) on any Measurement Date on which the Class A-1 Notes are Outstanding, failure of the percentage equivalent of a fraction (i) the numerator of which is equal to (1) the Collateral Principal Amount *plus* (2) the aggregate Market Value of all Defaulted Obligations on such date and (ii) the denominator of which is equal to the Aggregate Outstanding Amount of the Class A-1 Notes, to equal or exceed 102.5% (such Event of Default, a "*Coverage Ratio Event of Default*").

If an Event of Default occurs and is continuing (other than an Event of Default referred to in clause (e) above), the Trustee may, and shall subject to the terms of the Indenture, upon the written direction of a Majority of the Controlling Class by notice to the Co-Issuer, the Issuer (which notice the Issuer shall provide to each Rating Agency then rating a Class of Secured Notes) and the Collateral Manager, declare the unpaid principal of all the Secured Notes to be immediately due and payable, and upon any such declaration such principal, together with all accrued and unpaid interest thereon, and other amounts payable thereunder, will become immediately due and payable. If an Event of Default described in clause (e) above occurs, such an acceleration will occur automatically without any declaration or other act on the part of the Trustee or any Holder.

If an Event of Default has occurred and is continuing, the Trustee will retain the Assets intact and collect all payments in respect of the Assets and make and apply all payments and deposits and maintain all accounts in respect of the Assets and the Notes in accordance with the Priority of Payments and the subordination provisions of the Indenture unless either (i) the Trustee determines (in the manner described in the Indenture) that the anticipated proceeds of a sale or liquidation of the Assets (after deducting the anticipated reasonable expenses of such sale or liquidation) would be sufficient to discharge in full the amounts then due (or, in the case of interest, accrued) and unpaid on the Secured Notes for principal and interest (including accrued and unpaid Deferred Interest) and all other amounts

that, pursuant to the Priority of Payments, are required to be paid prior to such payments on such Secured Notes (including any amounts due and owing (or anticipated to be due and owing) as Administrative Expenses (without regard to the Administrative Expense Cap), any amounts payable to any Hedge Counterparty pursuant to an early termination (or partial early termination) of the related Hedge Agreement as a result of a Priority Termination Event and any due and unpaid Collateral Management Fees) and the Holders of at least 66-2/3% of the Aggregate Outstanding Amount of the Controlling Class agrees with such determination, (ii) in the case of an Event of Default specified in clauses (a), (e) or (f) of the definition of such term, the Holders of at least 66-2/3% of the Aggregate Outstanding Amount of the Class A-1 Notes (or, other than in the case of an Event of Default specified in clause (f) of the definition of such term, if no Class A-1 Notes are Outstanding, the Holders of at least 66-2/3% of the Aggregate Outstanding Amount of each of the Class A-2 Notes, the Class B Notes, the Class C Notes and the Class D Notes (each voting separately by Class)) direct the sale and liquidation of the Assets (without regard to whether another Event of Default has occurred prior, contemporaneously or subsequent to such Event of Default, unless such Event of Default occurred solely as a result of acceleration) or (iii) in the case of an Event of Default other than an Event of Default specified in clauses (a), (e) and (f) of the definition of such term, the Holders of at least 66-2/3% of the Aggregate Outstanding Amount of each of the Class A-1 Notes, the Class A-2 Notes, the Class B Notes, the Class C Notes and the Class D Notes (each voting separately by Class) direct the sale and liquidation of the Assets.

A Majority of the Controlling Class will have the right following the occurrence, and during the continuance, of an Event of Default to cause the institution of and direct the time, method and place of conducting any proceeding for any remedy available to the Trustee or exercising any trust or power conferred upon the Trustee under the Indenture; *provided that* (a) such direction shall not conflict with any rule of law or with any express provision of the Indenture, (b) the Trustee may take any other action deemed proper by the Trustee that is not inconsistent with such direction, (c) the Trustee shall have been provided with indemnity reasonably satisfactory to it, and (d) notwithstanding the foregoing, any direction to the Trustee to undertake a sale of Assets may be given only in accordance with the preceding paragraph and the applicable provisions of the Indenture.

Subject to the provisions of the Indenture relating to the duties of the Trustee, the Trustee will be under no obligation to exercise the rights or powers vested in it under the Indenture in respect of an Event of Default at the request or direction of the holders of any Notes unless such holders have provided to the Trustee security or indemnity reasonably satisfactory to the Trustee. A Majority of the Controlling Class may, in certain cases, waive any default with respect to such Notes or Event of Default, except a default (a) in the payment of the principal of any Secured Note (which may be waived only with the consent of the holder of such Secured Note), (b) in the payment of interest on any Secured Notes (which may be waived only with the consent of the Holders of such Secured Note), (c) in respect of a provision of the Indenture that cannot be modified or amended without the waiver or consent of the holder of each such Outstanding Note materially and adversely affected thereby (which may be waived only with the consent of each such holder) or (d) in respect of certain representations contained in the Indenture relating to the security interests in the Assets (which may be waived only by a Majority of the Controlling Class if the S&P Rating Condition is satisfied).

No holder of any Note will have any right to institute any proceeding, judicial or otherwise, with respect to the Indenture or for the appointment of a receiver or trustee, or for any other remedy set forth in the Indenture, unless (i) such holder has previously given to the Trustee written notice of an Event of Default, (ii) the holders of not less than 25% of the then Aggregate Outstanding Amount of the Notes of the Controlling Class have made a written request upon the Trustee to institute such proceedings in its own name as Trustee and such holders have provided the Trustee indemnity reasonably satisfactory to the Trustee, (iii) the Trustee, for 30 days after its receipt of such notice, request and provision of such indemnity, has failed to institute any such proceeding and (iv) no direction inconsistent with such written request has been given to the Trustee during such 30-day period by a Majority of the Controlling Class.

Notices. Notices to the Holders of the Offered Securities shall be given to registered holders of Offered Securities (or, in the case of Holders of Global Secured Notes, e-mailed to DTC) at each such

holder's address appearing in the register maintained by the Trustee. Notices to Holders of the Offered Securities may also be posted to the Trustee's internet website.

Modification of Indenture. With the written consent of the Collateral Manager, a Majority of each Class of Secured Notes materially and adversely affected thereby, if any, if the Subordinated (A) Notes or the Subordinated (B) Notes are materially and adversely affected thereby, a Majority of the Subordinated (A) Notes or the Subordinated (B) Notes, as applicable, and any Hedge Counterparty materially and adversely affected thereby, the Trustee and the Co-Issuers may execute one or more supplemental indentures to add provisions to, or change in any manner or eliminate any of the provisions of, the Indenture or modify in any manner the rights of the holders of the Notes of any Class under the Indenture; *provided that* without the consent of each holder of each Outstanding Note of each Class materially and adversely affected thereby, no such supplemental indenture described above may:

- (i) subject to the provisions of the Indenture relating to a Re-Pricing, change the Stated Maturity of the principal of or the due date of any installment of interest on any Secured Note, reduce the principal amount thereof or the rate of interest thereon or the Redemption Price with respect to any Note, or change the earliest date on which Notes of any Class may be redeemed, change the provisions of the Indenture relating to the application of proceeds of any Assets to the payment of principal of or interest on the Secured Notes, or distributions on the Subordinated Notes or change any place where, or the coin or currency in which, Notes or the principal thereof or interest or any distribution thereon is payable, or impair the right to institute suit for the enforcement of any such payment on or after the Stated Maturity thereof (or, in the case of redemption, on or after the applicable Redemption Date);
- (ii) reduce the percentage of the Aggregate Outstanding Amount of holders of Notes of each Class whose consent is required for the authorization of any such supplemental indenture or for any waiver of compliance with certain provisions of the Indenture or certain defaults thereunder or their consequences provided for in the Indenture;
- (iii) materially impair or materially adversely affect the Assets except as otherwise permitted in the Indenture;
- (iv) except as otherwise permitted by the Indenture, permit the creation of any lien ranking prior to or on a parity with the lien of the Indenture with respect to any part of the Assets or terminate such lien on any property at any time subject thereto or deprive the holder of any Secured Note of the security afforded by the lien of the Indenture;
- (v) reduce the percentage of the Aggregate Outstanding Amount of holders of any Class of Secured Notes whose consent is required to request the Trustee to preserve the Assets or rescind the Trustee's election to preserve the Assets or to sell or liquidate the Assets pursuant to the Indenture;
- (vi) modify any of the provisions of the Indenture with respect to entering into supplemental indentures, except to increase the percentage of Outstanding Notes the consent of the holders of which is required for any such action or to provide that certain other provisions of the Indenture cannot be modified or waived without the consent of the holder of each Note Outstanding and affected thereby;
- (vii) modify the definition of the terms "Outstanding", "Class" (other than pursuant to clause (xi) in the immediately succeeding paragraph), "Controlling Class" or "Majority" or the priority of payments set forth in the Indenture; or
- (viii) modify any of the provisions of the Indenture in such a manner as to affect the calculation of the amount of any payment of interest or principal on any Secured Note, or any amount available for distribution to the Subordinated Notes, or to affect the rights of the holders of

any Secured Notes to the benefit of any provisions for the redemption of such Secured Notes contained therein.

The Co-Issuers and the Trustee may also enter into supplemental indentures without the consent of the Holders of the Offered Securities and with only the written consent of the Collateral Manager, at any time and from time to time, subject to certain requirements described in the Indenture:

- (i) to evidence the succession of another Person to the Issuer or the Co-Issuer and the assumption by any such successor Person of the covenants of the Issuer or the Co-Issuer in the Indenture and in the Notes;
- (ii) to add to the covenants of the Co-Issuers or the Trustee for the benefit of the Secured Parties;
- (iii) to convey, transfer, assign, mortgage or pledge any property to or with the Trustee or add to the conditions, limitations or restrictions on the authorized amount, terms and purposes of the issue, authentication and delivery of the Notes;
- (iv) to evidence and provide for the acceptance of appointment under the Indenture by a successor Trustee and to add to or change any of the provisions of the Indenture as shall be necessary to facilitate the administration of the trusts under the Indenture by more than one Trustee, pursuant to the requirements of the Indenture;
- (v) to correct or amplify the description of any property at any time subject to the lien of the Indenture, or to better assure, convey and confirm unto the Trustee any property subject or required to be subjected to the lien of the Indenture (including, without limitation, any and all actions necessary or desirable as a result of changes in law or regulations) or to subject to the lien of the Indenture any additional property;
- (vi) to modify the restrictions on and procedures for resales and other transfers of Notes to reflect any changes in ERISA or other applicable law or regulation (or the interpretation thereof) or to enable the Co-Issuers to rely upon any exemption from registration under the Securities Act or the Investment Company Act or to remove restrictions on resale and transfer to the extent not required by the Indenture, including, without limitation, by reducing the minimum denomination of any Class of Notes;
- (vii) to make such changes (including the removal and appointment of any listing agent, transfer agent, paying agent or additional registrar in Ireland) as shall be necessary or advisable in order for the listed Offered Securities to be or remain listed on an exchange, including the Irish Stock Exchange, and otherwise to amend the Indenture to incorporate any changes required or requested by governmental authority, stock exchange authority, listing agent, transfer agent, paying agent or additional registrar for the Offered Securities in connection therewith;
- (viii) subject to the requirements of the immediately succeeding paragraph, to correct or supplement any inconsistent or defective provisions in the Indenture or to cure any ambiguity, omission or errors in the Indenture;
- (ix) to conform the provisions of the Indenture to this Offering Circular;
- (x) to take any action necessary or helpful to prevent the Issuer or the Trustee from becoming subject to any withholding or other taxes (including by achieving compliance with FATCA, including the Cayman IGA), fees or assessments or to prevent the Issuer from being engaged in a trade or business within the United States for U.S. federal income tax purposes or otherwise being subject to U.S. federal, state or local income tax on a net income basis, including, without limitation, any amendments required to form or operate any ETB Subsidiary; and to (A) issue a new Note subject to requirements of an

additional issuance in respect of, or issue one or more new sub-classes of, any Class of Notes, in each case with new identifiers (including CUSIPs, ISINs and Common Codes, as applicable), to the extent that the Issuer determines or the Trustee receives notice that one or more beneficial owners of the Notes of such Class are Recalcitrant Holders *provided* that any sub-class of a Class of Notes issued pursuant to this clause shall be issued on identical terms as, and rank *pari passu* in all respects with, the existing Notes of such Class and (B) provide for procedures under which the beneficial owners of such Class that are not Recalcitrant Holders may take an interest in such new Note(s) or sub-class(es);

- (xi) so long as the consent of a Majority of the Holders of Subordinated Notes is obtained, to make such changes as shall be necessary to permit the Co-Issuers (A) to issue or co-issue, as applicable, additional notes of any one or more new classes that are subordinated to the existing Secured Notes (or to the most junior class of securities of the Issuer (other than the Subordinated Notes) issued pursuant to the Indenture, if any class of securities issued pursuant to the Indenture other than the Secured Notes and the Subordinated Notes is then Outstanding), *provided* that any such additional issuance or co-issuance, as applicable, of notes shall be issued or co-issued, as applicable, in accordance with the Indenture, including the requirements described under "—Additional Issuance;" *provided, further*, that the supplemental indenture effecting such additional issuance may not amend the requirements described under "—Additional Issuance"; (B) to issue or co-issue, as applicable, additional notes of any one or more existing Classes, *provided* that any such additional issuance or co-issuance, as applicable, of notes shall be issued or co-issued, as applicable, in accordance with the Indenture, including the requirements described under "—Additional Issuance;" *provided, further*, that the supplemental indenture effecting such additional issuance may not amend the requirements described under "—Additional Issuance"; or (C) to issue or co-issue, as applicable, replacement securities in connection with a Refinancing, and to make such other changes as shall be necessary to facilitate a Refinancing, in each case in accordance with the Indenture, including the requirements described under "—Optional Redemption" and "—Refinancing" *provided* that such supplemental indenture may not amend the requirements described under "—Refinancing" and "—Optional Redemption";
- (xii) to amend the name of the Issuer or the Co-Issuer;
- (xiii) subject to the requirements of the immediately succeeding paragraph, to modify or amend any component of the Asset Quality Matrix, the restrictions on the sales of Collateral Obligations, the Concentration Limitations, the Investment Criteria or the Collateral Quality Tests and the definitions related thereto which affect the calculation thereof in a manner that would not materially adversely affect any holder of the Notes, as evidenced by a certificate of an officer of the Collateral Manager or an opinion of counsel (which may be supported as to factual (including financial and capital markets) matters by any relevant certificates and other documents necessary or advisable in the judgment of counsel delivering the opinion) delivered to the Trustee and with respect to which the Global Rating Agency Condition is satisfied (provided that (x) satisfaction of the S&P Rating Condition shall not be required for any amendment or modification of the Maximum Moody's Rating Factor Test, the Moody's Diversity Test or the Moody's Recovery Rate and (y) satisfaction of the Moody's Rating Condition shall not be required for any amendment or modification of the S&P Recovery Rate or the S&P CDO Monitor Test);
- (xiv) to facilitate the issuance of participation notes, combination notes, composite securities, and other similar securities by the Co-Issuers or the Issuer, as applicable; *provided* that such participation notes, combination notes, composite securities or similar securities shall be comprised of Classes of Notes issued on the Closing Date;

- (xv) to modify any provision to facilitate an exchange of one obligation for another obligation of the same Obligor that has substantially identical terms except transfer restrictions, including to effect any serial designation relating to the exchange;
- (xvi) subject to the requirements of the immediately succeeding paragraph, to evidence any waiver or modification by any Rating Agency as to any requirement or condition, as applicable, of such Rating Agency set forth herein;
- (xvii) subject to the requirements of the immediately succeeding paragraph, to modify the terms of the Indenture in order that it may be consistent with the requirements of the Rating Agencies, including to address any change in the rating methodology employed by either Rating Agency;
- (xviii) to take any action necessary or advisable (1) to allow the Issuer to comply with FATCA or any rules or regulations promulgated thereunder (including providing for remedies against, or imposing penalties upon, Holders who fail to comply with the Noteholder Reporting Obligations or provide any information or documentation pursuant to the second paragraph under the heading "Transfer restrictions—Non-Permitted Holder/Non-Permitted ERISA Holder"), (2) for any Bankruptcy Subordination Agreement, (A) issue a new Note or Notes in respect of, or issue one or more new sub-classes of, any Class of Notes, in each case with new identifiers (including CUSIPs, ISINs and Common Codes, as applicable), to the extent that the Issuer determines or the Trustee has written notice that one or more beneficial owners of the Notes of such Class are Recalcitrant Holders or in connection with any Bankruptcy Subordination Agreement; *provided* that any sub-class of a Class of Notes issued pursuant to this clause shall be issued on identical terms as, and rank *pari passu* in all respects with, the existing Notes of such Class and (B) provide for procedures under which beneficial owners of such Class that are not Recalcitrant Holders (or subject to a Bankruptcy Subordination Agreement, as the case may be) may take an interest in such new Note(s) or sub-class(es), or (3) to comply with relevant Cayman Islands law;
- (xix) subject to the requirements of the immediately succeeding paragraph, to make such other changes as the Co-Issuers deem appropriate and that do not materially and adversely affect the interests of any holder of the Notes as evidenced by an opinion of counsel delivered to the Trustee (which may be supported as to factual (including financial and capital markets) matters by any relevant certificates and other documents necessary or advisable in the judgment of counsel delivering the opinion) or a certificate of an officer of the Collateral Manager;
- (xx) to modify the procedures in the Indenture relating to compliance with Rule 17g-5 of the Exchange Act;
- (xxi) subject to the requirements of the immediately succeeding paragraph, to amend, modify, enter into or accommodate the execution of any Hedge Agreement upon terms satisfactory to the Collateral Manager; or
- (xxii) to facilitate any necessary filings, exemptions or registrations with the CFTC;

provided that, in connection with any supplemental indenture pursuant to clause (xi) above, the consent of the Collateral Manager shall only be required if such supplemental indenture has a material adverse effect on the Collateral Manager's rights, duties or obligations under the Indenture or any other Transaction Document.

With respect to any supplemental indenture the consent to which is expressly required from all or a Majority of Holders of each Class materially and adversely affected thereby, the Trustee will be entitled to receive and conclusively rely upon an opinion of counsel (which may be supported as to factual (including financial and capital markets) matters by any relevant certificates and other documents necessary or

advisable in the judgment of counsel delivering such opinion of counsel) or an officer's certificate of the Collateral Manager (as applicable) as to (i) whether or not the Holders of any Class of Secured Notes would be materially and adversely affected by any supplemental indenture described above and (ii) whether or not the Subordinated Notes would be materially and adversely affected by any supplemental indenture described above; *provided* that, in either case, the Co-Issuers and the Trustee shall not enter into any such supplemental indenture if the written objection thereto is received from a Majority of any Class of Notes within 15 Business Days following delivery of notice of such supplemental indenture. In addition, in executing or accepting the additional trusts created by any supplemental indenture, the Trustee shall be entitled to receive an opinion of counsel stating that the execution of such supplemental indenture is authorized or permitted by the Indenture and an opinion of counsel stating that all conditions precedent thereto have been satisfied. The Trustee shall not be liable for any reliance made in good faith upon such an opinion of counsel delivered to the Trustee as described in the Indenture. Such determination, in each such case, shall be conclusive and binding on all present and future holders. In the case of any proposed supplemental indenture described in clauses (viii), (xiii), (xvi), (xvii), (xix) and (xxi) of the immediately preceding paragraph (each, a "*Controlling Class Amendment*") the Co-Issuers and the Trustee shall not enter into such proposed supplemental indenture without the written consent of a Majority of the Controlling Class; *provided* that, if a Majority of such Class has not consented to, or provided written notice to the Trustee and the Issuer that it will not consent to, any such proposed supplemental indenture within 30 days following delivery of notice of such proposed supplemental indenture to the Holders, such Majority of such Class shall be deemed to have not consented to such proposed supplemental indenture.

In connection with a Re-Pricing effected in accordance with the Indenture, the Trustee and the Co-Issuers (with the consent of a Majority of the Subordinated Notes) may enter into one or more supplemental indentures to reflect the Re-Pricing Rate applicable to each Re-Priced Class without further notice to or consent of any other Holder of any Note and without further notice to any Rating Agency.

The Collateral Manager will not be bound to follow any amendment or supplement to the Indenture unless it has consented thereto in accordance with the Indenture. The Trustee shall not be obligated to enter into any supplemental indenture which affects the Trustee's own rights, duties, liabilities or immunities under the Indenture or otherwise unless it has consented thereto. The Collateral Administrator shall not be bound to follow any supplemental indenture which affects the Collateral Administrator's own rights, duties, liabilities or immunities under the Indenture or otherwise unless it has consented thereto.

At the cost of the Co-Issuers, for so long as any Notes shall remain Outstanding, not later than 20 Business Days prior to the execution of any proposed supplemental indenture, the Trustee shall deliver to the Collateral Manager, the Collateral Administrator, each Hedge Counterparty and the Holders a copy of such supplemental indenture; *provided* that notice of any Controlling Class Amendment shall be delivered not later than 30 days prior to the execution of the proposed supplemental indenture. In addition, not later than 15 Business Days prior to the execution of any proposed supplemental indenture, the Issuer shall deliver to the Rating Agencies then rating a Class of Secured Notes a copy of such supplemental indenture; *provided* that notice of any Controlling Class Amendment shall be delivered not later than 30 days prior to the execution of the proposed supplemental indenture.

Additional Issuance. The Indenture will provide that, at any time during the Reinvestment Period (or, in the case of an issuance of Subordinated Notes only, after the Reinvestment Period), the Co-Issuers or the Issuer, as applicable, may issue and sell additional notes of any one or more new classes of notes that are subordinated to the existing Secured Notes (or to the most junior class of securities of the Issuer (other than the Subordinated Notes) issued pursuant to the Indenture, if any class of securities issued pursuant to the Indenture other than the Secured Notes and the Subordinated Notes is then Outstanding) and/or additional notes of any one or more existing Classes (subject, in the case of additional notes of an existing Class of Secured Notes, to clause (e) below) and use the proceeds to purchase additional Collateral Obligations or as otherwise permitted under the Indenture (except that the proceeds of an additional issuance of Subordinated Notes after the Reinvestment Period may not be used to purchase additional Collateral Obligations); *provided* that the following conditions are met:

- (a) the Collateral Manager consents to such issuance and such issuance and the terms thereof are consented to by a Majority of the Subordinated Notes;
- (b) in the case of additional notes of any one or more existing Classes, the aggregate principal amount of Notes of such Class issued in all additional issuances may not exceed 100% of the respective original outstanding principal amount of the Notes of such Class on the Closing Date;
- (c) in the case of additional notes of any one or more existing Classes, the terms of the notes issued must be identical to the respective terms of previously issued Notes of the applicable Class (except that the interest due on additional Secured Notes will accrue from the issue date of such additional Secured Notes and the interest rate and price of such Notes do not have to be identical to those of the initial Notes of that Class; *provided* that the interest rate of any such additional Secured Notes will not be greater than the interest rate on the applicable Class of Secured Notes (in each case, taking into account any original issue discount) and such additional issuance shall not be considered a Refinancing under the Indenture;
- (d) in the case of additional notes of any one or more existing Classes, unless only additional Subordinated Notes are being issued, additional notes of all Classes must be issued and such issuance of additional notes must be proportional across all Classes, *provided* that the principal amount of Subordinated Notes issued in any such issuance may exceed the proportion otherwise applicable to the Subordinated Notes;
- (e) unless only additional Subordinated Notes are being issued, the Global Rating Agency Condition shall have been satisfied with respect to any Secured Notes not constituting part of such additional issuance, *provided* that if only additional Subordinated Notes are being issued, the Issuer notifies each Rating Agency then rating a Class of Secured Notes of such issuance prior to the issuance date;
- (f) the proceeds of any additional notes (net of fees and expenses incurred in connection with such issuance, which fees and expenses shall be paid solely from the proceeds of such additional issuance) shall not be treated as Refinancing Proceeds and shall be treated as Principal Proceeds and used to purchase additional Collateral Obligations, to invest in Eligible Investments or to apply pursuant to the Priority of Payments at the direction of the Collateral Manager;
- (g) an opinion of tax counsel of nationally recognized standing in the United States experienced in such matters shall be delivered to the Trustee to the effect that (A) such issuance would not cause the Holders or beneficial owners of Secured Notes previously issued to be deemed to have sold or exchanged such Notes under Section 1001 of the Code and (B) any additional Class A-1 Notes, Class A-2 Notes, Class B Notes or Class C Notes will, and any additional Class D Notes should, be debt for U.S. federal income tax purposes; and
- (h) if the Additional Issuance Threshold Test is not satisfied (after giving effect to such Additional Issuance), a Majority of the Class A-1 Notes (so long as any Class A-1 Notes remain Outstanding) has consented to such issuance.

The "*Additional Issuance Threshold Test*" will be satisfied if (i) the applicable additional issuance occurs during the Reinvestment Period, (ii) no Event of Default (after giving effect to such Additional Issuance) has occurred and is continuing at the time of such additional issuance, (iii) the Overcollateralization Ratio with respect to the Class D Notes as of such date of determination is at least equal to 103.99%, (iv) no more than two additional issuances have occurred at the time of such proposed additional issuance (including such issuance), (v) the aggregate principal amount of all additional Notes issued on the proposed additional issuance date will be no less than \$7,000,000 and (vi) only Subordinated Notes will be issued.

The use of such issuance proceeds as Principal Proceeds may have the effect of causing a Coverage Test that was otherwise failing to be cured or modifying the effect of events that would otherwise give rise to an Event of Default and permit the Controlling Class to exercise remedies under the Indenture. Such additional notes of an existing Class may be offered at prices that differ from the applicable initial offering price.

Any additional notes of an existing Class issued as described above will, to the extent reasonably practicable, be offered first to holders of that Class in such amounts as are necessary to preserve their *pro rata* holdings of Notes of such Class.

Purchase and Surrender of Notes. If approved by the Collateral Manager, the Issuer will acquire Notes (or beneficial interests in such Notes) (i) with Contributions designated for such purpose or (ii) as designated for such purpose by the Holders of a Majority of the Subordinated Notes from amounts on deposit in the Reserve Account in accordance with the Indenture, in each case through a tender offer, in the open market or in privately negotiated transactions; provided that any such repurchased notes ("*Repurchased Notes*") shall be acquired in the following sequential order of priority: *first*, the Class A-1 Notes, *second*, the Class A-2 Notes, *third*, the Class B Notes, *fourth*, the Class C Notes and, *fifth*, the Class D Notes. Any Repurchased Notes will be submitted to the Trustee for cancellation. Notes may also be tendered without payment by a Holder to the Issuer or Trustee (such Notes, "*Surrendered Notes*"). The Issuer shall provide notice to the Co-Issuer and to the Trustee of any Surrendered Notes tendered to it and the Trustee will provide notice to the Issuer of any Notes tendered to it. Any such Surrendered Notes shall be submitted to the Trustee for cancellation.

Consolidation, Merger or Transfer of Assets. Except under the limited circumstances set forth in the Indenture, neither the Issuer nor the Co-Issuer may consolidate with, merge into, or transfer or convey all or substantially all of its assets to, any other corporation, partnership, trust or other Person or entity.

Petitions for Bankruptcy. The Holders of the Notes of each Class will agree, and the beneficial owners of the Notes will be deemed to agree, pursuant to the Indenture, not to seek to institute against, or join any other person in instituting against, the Issuer, the Co-Issuer or any ETB Subsidiary, bankruptcy, reorganization, arrangement, insolvency, winding up, moratorium or liquidation proceedings, or other proceedings under Cayman Islands, U.S. federal or state bankruptcy or similar laws until the payment in full of all Notes and the expiration of a period equal to one year and one day or, if longer, the applicable preference period then in effect *plus* one day, following such payment in full. The Indenture will require (notwithstanding any provision in the Indenture relating to enforcement of rights or remedies) the Issuer or the Co-Issuer, as applicable, subject to the availability of funds as described in the immediately following sentence, to promptly object to the institution of any such proceeding against it and to take all necessary or advisable steps to cause the dismissal of any such proceeding (including, without limiting the generality of the foregoing, to timely file an answer and any other appropriate pleading objecting to (i) the institution of any proceeding to have the Issuer or the Co-Issuer, as the case may be, adjudicated as bankrupt or insolvent or (ii) the filing of any petition seeking relief, reorganization, arrangement, adjustment or composition of or in respect of the Issuer or the Co-Issuer, as the case may be, under applicable bankruptcy law or any other applicable law). The reasonable fees, costs, charges and expenses incurred by the Co-Issuer or the Issuer (including reasonable attorneys' fees and expenses) in connection with taking any such action will be paid as Administrative Expenses.

The Indenture will provide that the foregoing restrictions are a material inducement for each Holder and beneficial owner of the Notes to acquire such Notes and for the Issuer, the Co-Issuer and the Collateral Manager to enter into the Indenture (in the case of the Issuer and the Co-Issuer) and the other applicable transaction documents and are an essential term of the Indenture. Any Holder or beneficial owner of Note, any ETB Subsidiary or either of the Co-Issuers may seek and obtain specific performance of such restrictions (including injunctive relief), including, without limitation, in any bankruptcy, reorganization, arrangement, insolvency, moratorium or liquidation proceedings, or other proceedings under Cayman Islands law, United States federal or state bankruptcy law or similar laws.

In the event one or more Holders or beneficial owners of Notes cause the filing of a petition in bankruptcy against the Issuer in violation of the prohibition described above, such Holder(s) or beneficial owner(s) will be deemed to acknowledge and agree that any claim that such Holder(s) or beneficial

owner(s) have against the Issuer or with respect to any Assets (including any proceeds thereof) shall, notwithstanding anything to the contrary in the Priority of Payments, be fully subordinate in right of payment to the claims of each Holder and beneficial owner of any Secured Note that does not seek to cause any such filing, with such subordination being effective until each Secured Note held by each Holder or beneficial owners of any Secured Note that does not seek to cause any such filing is paid in full in accordance with the Priority of Payments (after giving effect to such subordination). The terms described in the immediately preceding sentence are referred to herein as the "*Bankruptcy Subordination Agreement*". The Bankruptcy Subordination Agreement will constitute a "subordination agreement" within the meaning of Section 510(a) of the U.S. Bankruptcy Code (Title 11 of the United States Code, as amended from time to time (or any successor statute)). The Trustee shall be entitled to rely upon an issuer order from the Issuer with respect to the payment of amounts payable to Holders that are subordinated pursuant to this paragraph. The Issuer will direct the Trustee to segregate payments and take other reasonable steps to effect the foregoing. In order to give effect to the foregoing, the Issuer will, to the extent necessary, obtain and assign a separate CUSIP or CUSIPs to the Notes of each Class held by such Holder(s).

Even though each Holder and beneficial owner of Notes will agree or be deemed to agree not to cause the filing of an involuntary petition in bankruptcy or insolvency in relation to the Issuer (and will agree to subordinate its claims with respect to the Issuer and the Assets in the event it breaches such agreement) as described above, there is the possibility that a bankruptcy court may in the exercise of its equitable or other powers determine not to enforce such an agreement on the ground that such an agreement violates an essential policy underlying the Bankruptcy Law or other applicable bankruptcy or insolvency law.

Satisfaction and Discharge of the Indenture. The Indenture will be discharged with respect to the Assets securing the Secured Notes upon (i) delivery to the Trustee for cancellation of all of the Notes, or, with certain exceptions (including the obligation to pay principal and interest), upon deposit with the Trustee of funds sufficient for the payment or redemption thereof, (ii) the payment by the Co-Issuers of all other amounts due under the Indenture and (iii) receipt by the Trustee of an opinion of counsel stating that all conditions precedent relating to the satisfaction and discharge of the Indenture have been complied with.

Trustee. The Bank of New York Mellon Trust Company, National Association will be the Trustee under the Indenture for the Notes. The payment of the fees and expenses of the Trustee relating to the Notes is solely the obligation of the Co-Issuers and solely payable out of the Assets. The Trustee and/or its affiliates may receive compensation in connection with the Trustee's investment of trust assets in certain Eligible Investments as provided in the Indenture. Eligible Investments may include investments for which the Trustee or an affiliate of the Trustee provides services. The Co-Issuers, the Collateral Manager and their affiliates may maintain other banking relationships in the ordinary course of business with the Trustee or its affiliates.

The Indenture contains provisions for the indemnification of the Trustee by the Issuer, payable solely out of the Assets, for any loss, liability or expense incurred without negligence, willful misconduct or bad faith on its part, arising out of or in connection with the acceptance or administration of the trust or the performance of its duties under the Indenture or any other Transaction Documents. The Trustee may resign at any time by providing 30 days' notice. The Trustee may be removed at any time by an act of a Majority of each Class of Notes (voting separately by Class) or, at any time when an Event of Default shall have occurred and be continuing, by an act of a Majority of the Controlling Class as set forth in the Indenture. No resignation or removal of the Trustee will become effective until the acceptance of the appointment of the successor Trustee.

The Trustee will make the Transaction Documents (including any amendments) and certain reports and communications prepared or delivered pursuant to the Indenture available via its internet website. The Trustee's internet website shall initially be located at "<https://gctinvestorreporting.bnymellon.com>"².

² Such website is expressly not incorporated, in any way, as a part of this Offering Circular.

Assistance in using the website can be obtained by calling the Trustee's customer service desk at (212) 815-4578. Parties that are unable to use the above distribution option are entitled to have a paper copy mailed to them via first-class mail at the expense of the Issuer by calling the customer service desk and indicating as such. The Trustee may change the way such statements and Transaction Documents are distributed. As a condition to access to the Trustee's internet website, the Trustee may require registration and the acceptance of a disclaimer. The Trustee will not be liable for the dissemination of information in accordance with the Indenture. The Trustee shall be entitled to rely on but shall not be responsible for the content or accuracy of any information provided in the information set forth in such reports and may affix thereto any disclaimer it deems appropriate in its reasonable discretion. The Trustee is authorized to allow access to its website to Intex Solutions, Inc. with respect to certain reports prepared under the Indenture.

Collateral Administrator. Pursuant to the terms of the Collateral Administration Agreement, the Issuer and the Collateral Manager will retain The Bank of New York Mellon Trust Company, National Association to compile certain reports, schedules and calculations required to be prepared by the Issuer under the Indenture. If, in performing its duties under the Collateral Administration Agreement, the Collateral Administrator is required to decide between alternative courses of action or if there are alternative methodologies that can be used in connection with any calculations required to be performed by the Collateral Administrator thereunder, the Collateral Administrator may request written instructions from the Collateral Manager as to the course of action or methodology to be used by the Collateral Administrator; *provided, however*, that except to the extent required by the Indenture or the Collateral Management Agreement, the Collateral Manager will be under no obligation to provide such instructions. If the Collateral Administrator does not receive such instructions within two Business Days after it has requested them, it may, but will be under no duty to, take or refrain from taking such action; provided that the Collateral Administrator as promptly as possible notifies the Collateral Manager and the Issuer which course of action, if any (or refrainment from taking any course of action), it has decided to take. The Collateral Administrator will act in accordance with instructions received after such two-Business Day period. The Collateral Administrator will be entitled to rely on the advice of legal counsel selected with due care and independent certified public accountants in performing its duties under the Collateral Administration Agreement and shall be deemed to have acted in good faith if it acts in accordance with such advice, unless such advice is in conflict with the Collateral Administration Agreement.

Form, Denomination and Registration of the Offered Securities

The Secured Notes will be sold only to (i) non-U.S. persons in offshore transactions in reliance on Regulation S under the Securities Act or (ii) Persons that are (x) Qualified Institutional Buyers, (y) Institutional Accredited Investors or (z) Accredited Investors and (a) Qualified Purchasers (in the case of (x) or (y) above) or Knowledgeable Employees with respect to the Issuer (in the case of (z) above) or (b) any corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a Qualified Purchaser (in the case of (x) or (y) above) or Knowledgeable Employee with respect to the Issuer (in the case of (z) above). Each Secured Note sold to a Person that, at the time of the acquisition, purported acquisition or proposed acquisition of any such Secured Note, is both a Qualified Institutional Buyer and a Qualified Purchaser will be issued in the form of one or more permanent global notes in definitive, fully registered form without interest coupons (the "*Rule 144A Global Secured Notes*") unless such Person notifies the Trustee and the Issuer in writing that it elects to receive a Certificated Secured Note and complies with all transfer requirements related to such acquisition. The Secured Notes sold to a Person that, at the time of the acquisition, purported acquisition or proposed acquisition of any such Secured Note is an Institutional Accredited Investor or an Accredited Investor (or, if so elected by such Person, a Qualified Institutional Buyer) and a Qualified Purchaser or a Knowledgeable Employee with respect to the Issuer (or a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a Qualified Purchaser or a Knowledgeable Employee with respect to the Issuer) shall be issued in the form of one or more definitive, fully registered notes without coupons (each, a "*Certificated Secured Note*"). The Secured Notes sold to non-U.S. persons in offshore transactions in reliance on Regulation S will be issued in the form of one or more permanent global notes in definitive, fully registered form without interest coupons (the "*Regulation S Global Secured*").

Notes"). The Rule 144A Global Secured Notes and the Regulation S Global Secured Notes are referred to herein collectively as the "*Global Secured Notes*".

Each initial investor and subsequent transferee of a Certificated Secured Note will be required to provide a purchaser representation letter in which it will be required to certify, and each initial purchaser or subsequent transferee of an interest in a Global Secured Note (except, in the case of an initial purchaser, as may be expressly agreed in writing between such initial purchaser and the Co-Issuers) will be deemed to represent, among other matters, as to its status under the Securities Act and the Investment Company Act and ERISA.

The Subordinated Notes will be sold only to (i) non-U.S. persons in offshore transactions in reliance on Regulation S under the Securities Act or (ii) Persons that are (x) Qualified Institutional Buyers or (y) Accredited Investors and, in the case of (x) and (y) above, (a) Qualified Purchasers or Knowledgeable Employees with respect to the Issuer or (b) any corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a Qualified Purchaser or a Knowledgeable Employee with respect to the Issuer. The Subordinated Notes sold to non-U.S. persons in offshore transactions in reliance on Regulation S will be (except as otherwise agreed by the Issuer) issued in the form of one permanent global note in definitive, fully registered form without interest coupons (the "*Regulation S Global Subordinated Notes*"). The Subordinated Notes sold to a Person that, at the time of the acquisition, purported acquisition or proposed acquisition of any such Subordinated Note is (x) a Qualified Institutional Buyer or (y) an Institutional Accredited Investor and, in the case of (x) or (y) above, (a) a Qualified Purchaser or Knowledgeable Employee with respect to the Issuer or (b) a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a Qualified Purchaser or a Knowledgeable Employee with respect to the Issuer shall be issued in the form of one or more definitive, fully registered notes without interest coupons ("*Certificated Subordinated Notes*" and, together with the Regulation S Global Subordinated Notes, the "*Subordinated Notes*") issued pursuant to the Indenture.

Each initial investor and subsequent transferee of a Certificated Subordinated Note and each initial investor in a Regulation S Global Subordinated Note will be required to provide a purchaser representation letter in which it will be required to certify, and each subsequent transferee of any interest in a Regulation S Global Subordinated Note will be deemed to represent, among other matters, as to its status under the Securities Act, the Investment Company Act and ERISA.

As used above, "*U.S. person*" and "*offshore transaction*" shall have the meanings assigned to such terms in Regulation S under the Securities Act.

The Global Notes will be deposited with the Trustee as custodian for, and registered in the name of Cede & Co., a nominee of DTC and, in the case of the Regulation S Global Secured Notes and the Regulation S Global Subordinated Notes, for the respective accounts of Euroclear Bank S.A./N.V., as operator of the Euroclear System ("*Euroclear*") and Clearstream Banking, *société anonyme* ("*Clearstream*").

A beneficial interest in a Regulation S Global Secured Note may be transferred to a Person who takes delivery in the form of an interest in the corresponding Rule 144A Global Secured Note or Certificated Secured Note only upon receipt by the Trustee of (i) a written certification from the transferor in the form required by the Indenture to the effect that such transfer is being made to a Person whom the transferor reasonably believes is a Qualified Institutional Buyer in a transaction meeting the requirements of Rule 144A under the Securities Act and in accordance with any applicable securities laws of any state of the United States or any other jurisdiction (or, solely in the case of a transfer to a Person who takes delivery in the form of a Certificated Secured Note, an Institutional Accredited Investor in a transaction exempt from registration under the Securities Act and in accordance with any applicable securities laws of any state of the United States or any other jurisdiction) and (ii) a written certification from the transferee in the form required by the Indenture to the effect, among other things, that such transferee is either (x) a Qualified Institutional Buyer or (y) solely in the case of a Certificated Secured Note, an Institutional Accredited Investor, and (z) a Qualified Purchaser or a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a

Qualified Purchaser. Beneficial interests in a Rule 144A Global Secured Note or a Certificated Secured Note may be transferred to a Person who takes delivery in the form of an interest in the corresponding Regulation S Global Secured Note or Certificated Secured Note only upon receipt by the Trustee of (i) in the case of a transfer to a Person who takes delivery in the form of an interest in the corresponding Regulation S Global Secured Note, a written certification from the transferor in the form required by the Indenture to the effect that such transfer is being made in accordance with Regulation S under the Securities Act and a written certification from the transferee in the form required by the Indenture to the effect, among other things, that such transferee is a non-U.S. person purchasing such Note in an offshore transaction pursuant to Regulation S and (ii) in the case of a transfer to a Person who takes delivery in the form of an interest in a Certificated Secured Note, a written certification from the transferee in the form required by the Indenture to the effect, among other things, that such transferee is (x) an Institutional Accredited Investor or (y) a Qualified Institutional Buyer and (z) a Qualified Purchaser or a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a Qualified Purchaser. Any beneficial interest in one of the Global Secured Notes that is transferred to a Person who takes delivery in the form of an interest in another Global Secured Note will, upon transfer, cease to be an interest in such Global Secured Note, and become an interest in such other Global Secured Note, and accordingly, will thereafter be subject to all transfer restrictions and other procedures applicable to beneficial interests in such other Global Secured Notes for as long as it remains such an interest.

A beneficial interest in a Regulation S Global Subordinated Note or a Certificated Subordinated Note may be transferred to a Person who takes delivery in the form of an interest in a Certificated Subordinated Note only upon receipt by the Issuer and the Trustee of (A) the transferor's Subordinated Note (in the case of a transferor transferring a Certificated Subordinated Note) together with an interest transfer form in the form prescribed by the Indenture executed by the transferor and (B) certificates substantially in the form of Annex A-1 and Annex A-2 attached hereto executed by the transferee. Beneficial interests in a Certificated Subordinated Note may be transferred to a Person who takes delivery in the form of an interest in a Regulation S Global Subordinated Note only upon receipt by the Trustee of a written certification from the transferor in the form required by the Indenture to the effect that such transfer is being made in accordance with Regulation S under the Securities Act and a written certification from the transferee in the form required by the Indenture to the effect, among other things, that such transferee is a non-U.S. person purchasing such Note in an offshore transaction pursuant to Regulation S.

No transfer of any Subordinated Note (or any interest therein) will be effective, if after giving effect to such transfer 25% or more of the Aggregate Outstanding Amount of the Subordinated (A) Notes or the Subordinated (B) Notes, as the case may be, of the Issuer would be held by Persons who have represented that they are Benefit Plan Investors, disregarding Subordinated Notes held by Controlling Persons.

No service charge will be made to a Holder for any registration of transfer or exchange of Notes but the Trustee or the registrar may require payment of a sum sufficient to cover any tax or other governmental charge payable in connection therewith. The registrar or the Trustee will be permitted to request such evidence reasonably satisfactory to it documenting the identity and/or signatures of the transferor and transferee.

The registered owner of the relevant Global Secured Note or the relevant Regulation S Global Subordinated Note will be the only Person entitled to receive payments in respect of the Offered Securities represented thereby, and the Co-Issuers or the Issuer, as applicable, will be discharged by payment to, or to the order of, the registered owner of such Global Secured Note or such Regulation S Global Subordinated Note in respect of each amount so paid. No Person other than the registered owner of the relevant Global Secured Note or the relevant Regulation S Global Subordinated Note will have any claim against the Co-Issuers or the Issuer, as applicable, in respect of any payment due on that Global Secured Note or Regulation S Global Subordinated Note, as applicable. Account holders or participants in Euroclear and Clearstream shall have no rights under the Indenture with respect to Global Secured Notes or Regulation S Global Subordinated Notes held on their behalf by the Trustee as custodian for

DTC, and DTC may be treated by the Co-Issuers, the Trustee and any agent of the Co-Issuers or the Trustee as the holder of Global Secured Notes and Regulation S Global Subordinated Notes for all purposes whatsoever.

Except in the limited circumstances described below, owners of beneficial interests in the Regulation S Global Secured Notes and the Regulation S Global Subordinated Notes will not be entitled to have Notes registered in their names, will not receive or be entitled to receive definitive physical Notes, and will not be considered "holders" of Notes under the Indenture or the Notes. If DTC notifies the Co-Issuers that it is unwilling or unable to continue as depository for Regulation S Global Secured Notes of any Class or Classes or the Regulation S Global Subordinated Notes or ceases to be a "clearing agency" registered under the Exchange Act and a successor depository or custodian is not appointed by the Co-Issuers within 90 days after receiving such notice (a "*Depository Event*"), the Co-Issuers will issue or cause to be issued, Notes of such Class or Classes in the form of definitive physical certificates in exchange for the applicable Regulation S Global Secured Notes or Regulation S Global Subordinated Notes, as applicable, to the beneficial owners of such Regulation S Global Secured Notes or Regulation S Global Subordinated Notes, as applicable, in the manner set forth in the Indenture. In addition, the owner of a beneficial interest in a Regulation S Global Secured Note or a Regulation S Global Subordinated Note will be entitled to receive a definitive physical Note in exchange for such interest if an Event of Default has occurred and is continuing. If definitive physical certificates are not so issued by the Issuer to such beneficial owners of interests in Regulation S Global Secured Notes or Regulation S Global Subordinated Notes, the Issuer expressly acknowledges that such beneficial owners shall be entitled to pursue any remedy that the holders of a Regulation S Global Secured Note or a Regulation S Global Subordinated Note would be entitled to pursue in accordance with the Indenture (but only to the extent of such beneficial owner's interest in the Regulation S Global Secured Note or Regulation S Global Subordinated Note, as applicable) as if definitive physical Notes had been issued; *provided* that the Trustee shall be entitled to rely upon any certificate of ownership provided by such beneficial owners and/or other forms of reasonable evidence of such ownership. Finally, if the Trustee is notified that the IRS has recharacterized the Class D Notes as equity for U.S. federal income tax purposes, any beneficial owner of an interest in Global Secured Notes representing Class D Notes will be entitled to receive a definitive physical Note in exchange for such interest. If definitive physical Notes are issued in exchange for Regulation S Global Secured Notes or Regulation S Global Subordinated Notes as described above, the applicable Regulation S Global Secured Note or Regulation S Global Subordinated Note, as applicable, will be surrendered to the Trustee by DTC and the Issuer or the Co-Issuers, as applicable, will execute and the Trustee will authenticate and deliver an equal Aggregate Outstanding Amount of definitive physical Notes.

Certificated Secured Notes, Certificated Subordinated Notes and interests in Global Secured Notes and Regulation S Global Subordinated Notes will be subject to certain restrictions on transfer set forth therein and in the Indenture and the Notes will bear the restrictive legend set forth under "Transfer restrictions."

The Secured Notes will be issued in minimum denominations of U.S.\$250,000 and integral multiples of U.S.\$1.00 in excess thereof, and the Subordinated Notes will be issued in Minimum Denominations of U.S.\$200,000 and integral multiples of U.S.\$1.00 in excess thereof.

The Subordinated Notes

The Subordinated Notes will be issued pursuant to the Indenture, but will not be secured obligations thereunder. The following summary, together with the preceding summary of certain principal terms of the Indenture, describes certain provisions of the Subordinated Notes, but does not purport to be complete and is subject to, and qualified in its entirety by reference to, the provisions of the Indenture.

Status and Ranking. The Subordinated Notes will be unsecured, non-recourse obligations issued by the Issuer under the Indenture. The Subordinated Notes will be fully subordinated to the Secured Notes and to the payment of all other amounts payable in accordance with the Priority of Payments. The Subordinated (A) Notes and the Subordinated (B) Notes will rank *pari passu* for all purposes of the Indenture. The Subordinated Notes will not be secured by the Assets or any pledge of the Assets but,

under the terms of the Indenture, the Trustee will pay to the Holders of the Subordinated Notes amounts available pursuant to the Priority of Payments. To the extent that following realization of the Assets, these amounts are insufficient to repay the principal amount of the Subordinated Notes or distributions thereon, no other funds will be available to make such payments.

Distributions on the Subordinated Notes. On the Stated Maturity of the Notes, the Trustee will remit all available amounts payable in accordance with the Priority of Payments to the Holders of the Subordinated Notes in final payment of such Subordinated Notes, unless such Subordinated Notes were previously redeemed or repaid prior thereto as described herein. To the extent funds are available for such purpose under the Indenture as described above, payments will be made to the Holders of the Subordinated Notes on each Payment Date, commencing on the Payment Date in July 2014, or in connection with any optional or mandatory redemption of the Subordinated Notes as set forth below.

Payments on the Subordinated Notes will be made to the Person in whose name such Subordinated Note is registered on the applicable Record Date in the same manner as payments are made to the holders of the Secured Notes as described under "—Entitlement to Payments" and any unclaimed payments will be subject to the terms described under "—Entitlement to Payments—Prescription."

Mandatory Redemption. The Subordinated Notes will be fully redeemed on the Stated Maturity indicated in "Overview of Terms—Principal terms of the Offered Securities" unless previously redeemed as described herein. The average life of the Subordinated Notes is expected to be less than the number of years until their Stated Maturity. See "Risk factors—Relating to the Offered Securities—The weighted average lives of the Notes may vary."

Optional Redemption. The Subordinated Notes will be redeemed by the Issuer, in whole but not in part, on any Payment Date on or after the date on which all of the Secured Notes have been redeemed or repaid, from the proceeds of the Assets remaining after giving effect to redemption or repayment of the Secured Notes and payment in full of all expenses of the Co-Issuers, at the direction of a Majority of the Subordinated Notes (which direction may be given in connection with a direction to redeem the Secured Notes or at any time after the Secured Notes have been redeemed or repaid in full). The Redemption Price payable to each holder of the Subordinated Notes will be its proportionate share of the proceeds of the Assets remaining after the payments described above.

Tax Redemption. In addition, the Subordinated Notes may be redeemed, in whole but not in part, in connection with a Tax Redemption as described under "—Optional Redemption—General—Redemption of Notes".

Voting. Holders of the Subordinated Notes will have no voting rights except as set forth in the Indenture, the Collateral Management Agreement or the other Transaction Documents, as described herein. A Majority of the Subordinated Notes will be able to direct a redemption of the Secured Notes and/or the Subordinated Notes under certain circumstances pursuant to the Indenture as described herein and, at any time, may approve an amendment of the Indenture to effect the issuance of additional notes of one of more new classes that are subordinated to the existing Secured Notes (or to the most junior class of securities of the Issuer (other than the Subordinated Notes) issued pursuant to the Indenture, if any class of securities issued pursuant to the Indenture other than the Secured Notes and the Subordinated Notes is then Outstanding) and/or additional notes of any existing Class, as described herein. See "—Optional Redemption", "—The Indenture—Modification of Indenture" and "—The Indenture—Additional issuance".

No Gross-Up

All payments on the Notes will be made without any deduction or withholding for or on account of any tax unless such deduction or withholding is required by any applicable law, as modified by the practice of any relevant governmental revenue authority, then in effect. If the Issuer is so required to deduct or withhold, then neither the Issuer nor the Co-Issuer will be obligated to pay any additional amounts in respect of such withholding or deduction.

Tax Characterization

The Issuer intends to treat, and the Indenture will provide that the Issuer, the Co-Issuer and the Trustee agree and each Holder and beneficial owner of Notes, by accepting a Note, agrees, to treat (i) the Secured Notes as debt instruments of the Issuer and (ii) the Subordinated Notes as equity interests in the Issuer, in each case for U.S. federal and, to the extent permitted by law, state and local income and franchise tax purposes. The Indenture will provide that each holder, by accepting a Note, agrees to report all income (or loss) in accordance with such treatment and to take no action inconsistent with such treatment unless otherwise required by a relevant taxing authority.

Ratings of the Secured Notes

The Secured Notes

It is a condition of the issuance of the Offered Securities that the Secured Notes of each Class receive from S&P, and the Class A-1 Notes receive from Moody's, the minimum rating indicated under "Overview of Terms—Principal terms of the Offered Securities." In addition, a rating agency not hired by the Issuer to rate the transaction, or a certain Class of Notes, may provide an unsolicited rating that differs from (and may be lower than) those ratings provided by each Rating Agency. See "Risk factors—New requirements imposed on Rating Agencies could result in withdrawal of ratings if certain actions are not taken by the Arranger." A security rating is not a recommendation to buy, sell or hold securities and is subject to withdrawal at any time. There is no assurance that a rating will remain for any given period of time or that a rating will not be lowered or withdrawn entirely by the assigning Rating Agency if in its judgment circumstances in the future so warrant.

The ratings assigned to the Secured Notes of each Class by S&P, and to the Class A-1 Notes by Moody's, are based upon their assessment of the probability that the Collateral Obligations will provide sufficient funds to pay the Secured Notes of such Class (and in the case of Moody's, the Class A-1 Notes only) (based upon the Interest Rate and principal balance or face amount, as applicable, of such Class), based largely upon such Rating Agency's statistical analysis of historical default rates on debt securities with various ratings, the terms of the Indenture, the asset and interest coverage required for the Secured Notes (or, in the case of Moody's, the Class A-1 Notes only) (which is achieved through the subordination of the Subordinated Notes and certain Classes of Secured Notes as described herein), and the Concentration Limitations and the Collateral Quality Test, each of which must be satisfied, or, if not satisfied, maintained or improved in order to reinvest in additional Collateral Obligations.

In addition to their respective quantitative tests, the ratings of each Rating Agency take into account qualitative features of a transaction, including the legal structure and the risks associated with such structure, such Rating Agency's view as to the quality of the participants in the transaction and other factors that it deems relevant.

Security for the Secured Notes

The "Assets" will consist of, and the Issuer will grant to the Trustee a perfected security interest for the benefit of the Secured Parties in all property of the Issuer, whether now owned or hereafter acquired and wherever located, including, without limitation:

- (a) the Collateral Obligations that the Issuer causes to be delivered to the Trustee (directly or through an intermediary or bailee) pursuant to the Indenture and all payments thereon or with respect thereto, and all Collateral Obligations which are delivered to the Trustee in the future pursuant to the terms of the Indenture and all payments thereon or with respect thereto;
- (b) the Issuer's interest in (i) the Payment Account, (ii) the Collection Account, (iii) the Ramp-Up Account, (iv) the Revolver Funding Account, (v) the Expense Reserve Account, (vi) the Custodial Account, (vii) the Excluded Collateral Obligation Reserve Account, (viii) the Reserve Account and (ix) the Contribution Account, and in each case any Eligible Investments purchased with funds on deposit therein, and all income from the investment of funds therein;
- (c) all income from the investment of funds therein, subject to the rights of the Hedge Counterparty therein, of each Hedge Counterparty Collateral Account;
- (d) the Issuer's rights under the Collateral Management Agreement, the Hedge Agreements and the Collateral Administration Agreement;
- (e) all cash or money delivered to the Trustee (or its bailee) from any source for the benefit of the Secured Parties or the Issuer;
- (f) all accounts, chattel paper, deposit accounts, financial assets, general intangibles, instruments, investment property, letter-of-credit rights and other supporting obligations relating to the foregoing;
- (g) any other property otherwise delivered to the Trustee by or on behalf of the Issuer (whether or not constituting Collateral Obligations or Eligible Investments);
- (h) the Issuer's ownership interest in and rights in all assets owned by any ETB Subsidiary and the Issuer's rights under any agreement with any ETB Subsidiary;
- (i) any Equity Securities received by the Issuer; and
- (j) all proceeds with respect to the foregoing;

provided that such grants shall not include amounts (if any) remaining from the U.S.\$250 transaction fee paid to the Issuer in consideration of the issuance of the Notes, the funds attributable to the issuance and allotment of the Issuer Ordinary Shares or the bank account in the Cayman Islands in which such funds are deposited (or any interest thereon).

Collateral Obligations

It is anticipated that the Issuer will have completed the purchase (or commitment to purchase) of approximately 60% of the Target Initial Par Amount of Collateral Obligations on the Closing Date. It is expected (but there can be no assurance) that the Concentration Limitations, the Collateral Quality Test and all of the Coverage Tests will be satisfied on or before the Effective Date (or, in the case of the Interest Coverage Test, on or before the Determination Date occurring immediately prior to the second Payment Date).

The composition of the Collateral Obligations will change over time as a result of (i) scheduled and unscheduled principal payments on the Collateral Obligations and (ii) subject to the limitations described under "—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria," during the Reinvestment Period, the acquisition of additional Collateral Obligations, sales of Assets and reinvestment of Sale Proceeds and other Principal Proceeds.

The Concentration Limitations

In connection with any investment in Collateral Obligations on and after the Effective Date, the Collateral Obligations in the aggregate are required to comply with all of the requirements of the Concentration Limitations set forth under "Overview of Terms—Concentration Limitations" or, if not in compliance at the time of reinvestment, the relevant requirements must be maintained or improved as a result of such reinvestment as described in the Investment Criteria. Measurement of the degree of compliance with the Concentration Limitations will be required on every Measurement Date on and after the Effective Date. See "—Collateral Assumptions" below for a description of the assumptions applicable to the determination of satisfaction of the Concentration Limitations.

The Collateral Quality Test

On any Measurement Date on and after the Effective Date, the Collateral Obligations in the aggregate are required to comply with all of the requirements of the Collateral Quality Test set forth under "Overview of Terms—Collateral Quality Test" or, if not in compliance at the time of reinvestment, the relevant requirements must be maintained or improved as described in the Investment Criteria. Measurement of the degree of compliance with the Collateral Quality Test will be required on every Measurement Date on and after the Effective Date. See "—Collateral Assumptions" for a description of the assumptions applicable to the determination of satisfaction of the Collateral Quality Test.

Minimum Floating Spread Test.

The Minimum Floating Spread Test will be satisfied on any Measurement Date if the Weighted Average Floating Spread *plus* the Excess Weighted Average Coupon equals or exceeds the Minimum Floating Spread.

The "*Weighted Average Floating Spread*" as of any Measurement Date, is the number obtained by *dividing*:

- (a) the amount equal to (A) the Aggregate Funded Spread *plus* (B) the Aggregate Unfunded Spread *plus* (C) the Aggregate Excess Funded Spread; *by*
- (b) an amount equal to the aggregate outstanding principal balance of all Floating Rate Obligations as of such Measurement Date, in each case, excluding, for any Deferring Security, any interest that has been deferred and capitalized thereon.

The "*Aggregate Funded Spread*" is, as of any Measurement Date, the sum of:

- (a) in the case of each Floating Rate Obligation (including, for any Deferrable Security, only the required current cash pay interest required by the Underlying Instruments thereon and excluding the unfunded portion of any Delayed Drawdown Collateral Obligation and Revolving Collateral Obligation) that bears interest at a spread over a London interbank offered rate based index, (i) the stated interest rate spread on such Collateral Obligation above such index *multiplied by* (ii) the outstanding principal balance of such Collateral Obligation (excluding the unfunded portion of any Delayed Drawdown Collateral Obligation or Revolving Collateral Obligation); *provided* that, with respect to any LIBOR Floor Obligation, the stated interest rate spread on such Collateral Obligation above the applicable index shall be deemed to be equal to the sum of (a) the stated interest rate spread over the greater of (x) LIBOR with respect to the Secured Notes as of the immediately preceding Interest Determination Date and (y) the specified "floor" rate, as

applicable, and (b) the excess, if any, of the specified "floor" rate relating to such Collateral Obligation over LIBOR with respect to the Secured Notes as of the immediately preceding Interest Determination Date; and

- (b) in the case of each Floating Rate Obligation (including, for any Deferrable Security, only the required current cash pay interest required by the Underlying Instruments thereon and excluding the unfunded portion of any Delayed Drawdown Collateral Obligation and Revolving Collateral Obligation) that bears interest at a spread over an index other than a London interbank offered rate based index, (i) the excess of the sum of such spread and such index over LIBOR with respect to the Secured Notes as of the immediately preceding Interest Determination Date (which spread or excess may be expressed as a negative percentage) *multiplied by* (ii) the outstanding principal balance of each such Collateral Obligation (excluding the unfunded portion of any Delayed Drawdown Collateral Obligation or Revolving Collateral Obligation).

The "*Aggregate Unfunded Spread*" is, as of any Measurement Date, the sum of the products obtained by *multiplying* (i) for each Delayed Drawdown Collateral Obligation and Revolving Collateral Obligation (other than Defaulted Obligations), the related commitment fee then in effect as of such date and (ii) the undrawn commitments of each such Delayed Drawdown Collateral Obligation and Revolving Collateral Obligation as of such date.

The "*Aggregate Excess Funded Spread*" is, as of any Measurement Date, the amount obtained by *multiplying*:

- (a) the amount equal to LIBOR applicable to the Secured Notes during the Interest Accrual Period in which such Measurement Date occurs; *by*
- (b) the amount (not less than zero) equal to (i) the aggregate outstanding principal balance of the Collateral Obligations (excluding, for any Deferring Security, any interest that has been deferred and capitalized thereon) as of such Measurement Date minus (ii) the Target Initial Par Amount *minus* (iii) the aggregate amount of Principal Proceeds received from the issuance of additional notes pursuant to the Indenture as described under "Description of the Offered Securities—The Indenture—Additional Issuance".

The "*Excess Weighted Average Coupon*" means a percentage equal as of any Measurement Date to a number obtained by *multiplying* (a) the excess, if any, of the Weighted Average Coupon over the Minimum Weighted Average Coupon *by* (b) the number obtained by *dividing* the aggregate outstanding principal balance of all Fixed Rate Obligations *by* the aggregate outstanding principal balance of all Floating Rate Obligations.

Minimum Weighted Average Coupon Test.

The Minimum Weighted Average Coupon Test will be satisfied on any Measurement Date if the Weighted Average Coupon *plus* the Excess Weighted Average Floating Spread equals or exceeds the Minimum Weighted Average Coupon.

The Minimum Weighted Average Coupon means (i) if any of the Collateral Obligations are Fixed Rate Obligations, 7.50% and (ii) otherwise, 0%.

The "*Weighted Average Coupon*" as of any Measurement Date, is the number obtained by *dividing*:

- (a) the amount equal to the Aggregate Coupon; *by*
- (b) an amount equal to the aggregate outstanding principal balance of all Fixed Rate Obligations as of such Measurement Date, in each case, excluding, for any Deferring Security, any interest that has been deferred and capitalized thereon.

The "*Aggregate Coupon*" is, as of any Measurement Date, the sum of the products obtained by *multiplying*, in the case of each Fixed Rate Obligation (including, for any Deferrable Security, only the required current cash pay interest required by the Underlying Instruments thereon), (i) the stated coupon

on such Collateral Obligation expressed as a percentage and (ii) the outstanding principal balance of such Collateral Obligation.

"*Excess Weighted Average Floating Spread*" means a percentage equal as of any Measurement Date to a number obtained by *multiplying* (a) the excess, if any, of the Weighted Average Floating Spread over the Minimum Floating Spread *by* (b) the number obtained by *dividing* the aggregate outstanding principal balance of all Floating Rate Obligations *by* the aggregate outstanding principal balance of all Fixed Rate Obligations.

Maximum Moody's Rating Factor Test.

The Maximum Moody's Rating Factor Test will be satisfied on any Measurement Date if the Adjusted Weighted Average Moody's Rating Factor of the Collateral Obligations is less than or equal to the sum of (i) the number set forth in the Asset Quality Matrix at the intersection of the applicable "row/column combination" chosen by the Collateral Manager (or interpolating between two adjacent rows and/or two adjacent columns, as applicable) in accordance with the Indenture *plus* (ii) the Moody's Weighted Average Recovery Adjustment.

The "*Weighted Average Moody's Rating Factor*" is the number (rounded up to the nearest whole number) determined by:

- (a) summing the products of (i) the principal balance of each Collateral Obligation (excluding Equity Securities) *multiplied by* (ii) the Moody's Rating Factor of such Collateral Obligation (as described below) and
- (b) *dividing* such sum *by* the principal balance of all such Collateral Obligations.

The "*Moody's Rating Factor*" relating to any Collateral Obligation is the number set forth in the table below opposite the Moody's Default Probability Rating (as described in Annex B) of such Collateral Obligation.

Moody's Default Probability Rating	Moody's Rating Factor	Moody's Default Probability Rating	Moody's Rating Factor
Aaa	1	Ba1	940
Aa1	10	Ba2	1,350
Aa2	20	Ba3	1,766
Aa3	40	B1	2,220
A1	70	B2	2,720
A2	120	B3	3,490
A3	180	Caa1	4,770
Baa1	260	Caa2	6,500
Baa2	360	Caa3	8,070
Baa3	610	Ca or lower	10,000

For purposes of the Maximum Moody's Rating Factor Test, any Collateral Obligation issued or guaranteed by the United States government or any agency or instrumentality thereof is assigned a Moody's Rating Factor corresponding to the then-current Moody's long-term issuer rating of the United States of America.

Moody's Diversity Test.

The Moody's Diversity Test will be satisfied on any Measurement Date if the Diversity Score (rounded to the nearest whole number) equals or exceeds the number set forth in the column entitled "*Minimum Diversity Score*" in the Asset Quality Matrix based upon the applicable "row/column combination" chosen by the Collateral Manager (or interpolating between two adjacent rows and/or two adjacent columns, as applicable) in accordance with the Indenture.

For purposes of the Moody's Diversity Test, the Diversity Score (the "*Diversity Score*") is a single number that indicates collateral concentration in terms of both issuer and industry concentration. A higher Diversity Score reflects a more diverse portfolio in terms of issuer and industry concentration. The Diversity Score is calculated as follows:

- (i) An "*Issuer Par Amount*" is calculated for each issuer of a Collateral Obligation, and is equal to the aggregate outstanding principal balance of all Collateral Obligations issued by that issuer and all affiliates.
- (ii) An "*Average Par Amount*" is calculated by summing the Issuer Par Amounts for all issuers, and dividing by the number of issuers.
- (iii) An "*Equivalent Unit Score*" is calculated for each issuer, and is equal to the lesser of (x) one and (y) the Issuer Par Amount for such issuer divided by the Average Par Amount.
- (iv) An "*Aggregate Industry Equivalent Unit Score*" is then calculated for each of the Moody's industry classification groups (as defined in the Indenture) and is equal to the sum of the Equivalent Unit Scores for each issuer in such industry classification group.
- (v) An "*Industry Diversity Score*" is then established for each Moody's industry classification group by reference to the following table for the related Aggregate Industry Equivalent Unit Score; *provided that* if any Aggregate Industry Equivalent Unit Score falls between any two such scores, the applicable Industry Diversity Score will be the lower of the two Industry Diversity Scores:

Aggregate Industry Equivalent Unit Score	Industry Diversity Score	Aggregate Industry Equivalent Unit Score	Industry Diversity Score	Aggregate Industry Equivalent Unit Score	Industry Diversity Score	Aggregate Industry Equivalent Unit Score	Industry Diversity Score
0.0000	0.0000	5.0500	2.7000	10.1500	4.0200	15.2500	4.5300
0.0500	0.1000	5.1500	2.7333	10.2500	4.0300	15.3500	4.5400
0.1500	0.2000	5.2500	2.7667	10.3500	4.0400	15.4500	4.5500
0.2500	0.3000	5.3500	2.8000	10.4500	4.0500	15.5500	4.5600
0.3500	0.4000	5.4500	2.8333	10.5500	4.0600	15.6500	4.5700
0.4500	0.5000	5.5500	2.8667	10.6500	4.0700	15.7500	4.5800
0.5500	0.6000	5.6500	2.9000	10.7500	4.0800	15.8500	4.5900
0.6500	0.7000	5.7500	2.9333	10.8500	4.0900	15.9500	4.6000
0.7500	0.8000	5.8500	2.9667	10.9500	4.1000	16.0500	4.6100
0.8500	0.9000	5.9500	3.0000	11.0500	4.1100	16.1500	4.6200
0.9500	1.0000	6.0500	3.0250	11.1500	4.1200	16.2500	4.6300
1.0500	1.0500	6.1500	3.0500	11.2500	4.1300	16.3500	4.6400
1.1500	1.1000	6.2500	3.0750	11.3500	4.1400	16.4500	4.6500
1.2500	1.1500	6.3500	3.1000	11.4500	4.1500	16.5500	4.6600
1.3500	1.2000	6.4500	3.1250	11.5500	4.1600	16.6500	4.6700
1.4500	1.2500	6.5500	3.1500	11.6500	4.1700	16.7500	4.6800
1.5500	1.3000	6.6500	3.1750	11.7500	4.1800	16.8500	4.6900
1.6500	1.3500	6.7500	3.2000	11.8500	4.1900	16.9500	4.7000
1.7500	1.4000	6.8500	3.2250	11.9500	4.2000	17.0500	4.7100
1.8500	1.4500	6.9500	3.2500	12.0500	4.2100	17.1500	4.7200
1.9500	1.5000	7.0500	3.2750	12.1500	4.2200	17.2500	4.7300
2.0500	1.5500	7.1500	3.3000	12.2500	4.2300	17.3500	4.7400
2.1500	1.6000	7.2500	3.3250	12.3500	4.2400	17.4500	4.7500
2.2500	1.6500	7.3500	3.3500	12.4500	4.2500	17.5500	4.7600
2.3500	1.7000	7.4500	3.3750	12.5500	4.2600	17.6500	4.7700
2.4500	1.7500	7.5500	3.4000	12.6500	4.2700	17.7500	4.7800
2.5500	1.8000	7.6500	3.4250	12.7500	4.2800	17.8500	4.7900
2.6500	1.8500	7.7500	3.4500	12.8500	4.2900	17.9500	4.8000
2.7500	1.9000	7.8500	3.4750	12.9500	4.3000	18.0500	4.8100

Aggregate Industry Equivalent Unit Score	Industry Diversity Score	Aggregate Industry Equivalent Unit Score	Industry Diversity Score	Aggregate Industry Equivalent Unit Score	Industry Diversity Score	Aggregate Industry Equivalent Unit Score	Industry Diversity Score
2.8500	1.9500	7.9500	3.5000	13.0500	4.3100	18.1500	4.8200
2.9500	2.0000	8.0500	3.5250	13.1500	4.3200	18.2500	4.8300
3.0500	2.0333	8.1500	3.5500	13.2500	4.3300	18.3500	4.8400
3.1500	2.0667	8.2500	3.5750	13.3500	4.3400	18.4500	4.8500
3.2500	2.1000	8.3500	3.6000	13.4500	4.3500	18.5500	4.8600
3.3500	2.1333	8.4500	3.6250	13.5500	4.3600	18.6500	4.8700
3.4500	2.1667	8.5500	3.6500	13.6500	4.3700	18.7500	4.8800
3.5500	2.2000	8.6500	3.6750	13.7500	4.3800	18.8500	4.8900
3.6500	2.2333	8.7500	3.7000	13.8500	4.3900	18.9500	4.9000
3.7500	2.2667	8.8500	3.7250	13.9500	4.4000	19.0500	4.9100
3.8500	2.3000	8.9500	3.7500	14.0500	4.4100	19.1500	4.9200
3.9500	2.3333	9.0500	3.7750	14.1500	4.4200	19.2500	4.9300
4.0500	2.3667	9.1500	3.8000	14.2500	4.4300	19.3500	4.9400
4.1500	2.4000	9.2500	3.8250	14.3500	4.4400	19.4500	4.9500
4.2500	2.4333	9.3500	3.8500	14.4500	4.4500	19.5500	4.9600
4.3500	2.4667	9.4500	3.8750	14.5500	4.4600	19.6500	4.9700
4.4500	2.5000	9.5500	3.9000	14.6500	4.4700	19.7500	4.9800
4.5500	2.5333	9.6500	3.9250	14.7500	4.4800	19.8500	4.9900
4.6500	2.5667	9.7500	3.9500	14.8500	4.4900	19.9500	5.0000
4.7500	2.6000	9.8500	3.9750	14.9500	4.5000		
4.8500	2.6333	9.9500	4.0000	15.0500	4.5100		
4.9500	2.6667	10.0500	4.0100	15.1500	4.5200		

- (vi) The Diversity Score is then calculated by *summing* each of the Industry Diversity Scores for each Moody's industry classification group.

For purposes of calculating the Diversity Score, affiliated issuers in the same industry are deemed to be a single issuer except as otherwise agreed to by Moody's.

S&P CDO Monitor Test.

The S&P CDO Monitor Test will be satisfied on any Measurement Date if, after giving effect to the sale of a Collateral Obligation or the purchase of a Collateral Obligation, each Class Default Differential of the Proposed Portfolio is positive. The S&P CDO Monitor Test will be considered to be improved if each Class Default Differential of the Proposed Portfolio is greater than the corresponding Class Default Differential of the Current Portfolio.

Compliance with the S&P CDO Monitor Test will be measured by the Collateral Administrator on each Measurement Date on or prior to the last day of the Reinvestment Period.

There can be no assurance that actual defaults of the Collateral Obligations will not exceed those assumed in the application of the S&P CDO Monitor or that recovery rates with respect thereto will not differ from those assumed in the S&P CDO Monitor. None of the Collateral Manager, the Placement Agent, the Co-Issuers, the Trustee or the Collateral Administrator makes any representation as to the expected rate of defaults of the Collateral Obligations or the timing of defaults or as to the expected recovery rate or the timing of recoveries.

Minimum Weighted Average Moody's Recovery Rate Test.

The Minimum Weighted Average Moody's Recovery Rate Test will be satisfied on any Measurement Date if the Weighted Average Moody's Recovery Rate equals or exceeds 43.00%.

The "*Weighted Average Moody's Recovery Rate*" is, as of any Measurement Date, the number, expressed as a percentage, obtained by *summing* the product of the Moody's Recovery Rate on such Measurement Date of each Collateral Obligation and the principal balance of such Collateral Obligation,

dividing such sum by the aggregate outstanding principal balance of all such Collateral Obligations and rounding up to the first decimal place.

The "Moody's Recovery Rate" is, with respect to any Collateral Obligation, as of any Measurement Date, the recovery rate determined in accordance with the following, in the following order of priority:

- (a) if the Collateral Obligation has been specifically assigned a recovery rate by Moody's (for example, in connection with the assignment by Moody's of a credit estimate), such recovery rate;
- (b) if the preceding clause does not apply to the Collateral Obligation, and the Collateral Obligation is a Senior Secured Loan, Senior Secured Floating Rate Note, Senior Secured Bond, Second Lien Loan, Unsecured Loan or Unsecured Bond (in each case other than a DIP Collateral Obligation), the rate determined pursuant to the table below based on the number of rating subcategories difference between the Collateral Obligation's Moody's Rating and its Moody's Default Probability Rating (for purposes of clarification, if the Moody's Rating is higher than the Moody's Default Probability Rating, the rating subcategories difference will be positive and if it is lower, negative):

Number of Moody's Ratings Subcategories Difference Between the Moody's Rating and the Moody's Default Probability Rating	Senior Secured Loans*	Second Lien Loans, Senior Secured Bonds, Senior Secured Floating Rate Notes**	Unsecured Loans and Unsecured Bonds
+2 or more	60%	55%	45%
+1	50%	45%	35%
0	45%	35%	30%
-1	40%	25%	25%
-2	30%	15%	15%
-3 or less	20%	5%	5%

- (c) if the Collateral Obligation is a DIP Collateral Obligation (other than a DIP Collateral Obligation which has been specifically assigned a recovery rate by Moody's), 50%.

* For purposes of calculating the Moody's Recovery Rate, First Lien Last Out Loans will be deemed to be Second Lien Loans.

** If such Collateral Obligation does not have both a CFR and an Assigned Moody's Rating, such Collateral Obligation will be deemed to be an Unsecured Loan or Unsecured Bond for purposes of this table.

Minimum Weighted Average S&P Recovery Rate Test.

The Minimum Weighted Average S&P Recovery Rate Test will be satisfied on any Measurement Date if the Weighted Average S&P Recovery Rate for each Class of Secured Notes outstanding equals or exceeds the Weighted Average S&P Recovery Rate for such Class selected by the Collateral Manager in connection with the S&P CDO Monitor Test.

"Weighted Average S&P Recovery Rate" means, as of any Measurement Date, the number, expressed as a percentage and determined separately for each Class of Secured Notes, obtained by summing the products obtained by multiplying the outstanding principal balance of each Collateral Obligation by its corresponding recovery rate as determined in accordance with Section 1 of Annex C hereto, dividing such sum by the aggregate outstanding principal balance of all Collateral Obligations, and rounding to the nearest tenth of a percent.

Weighted Average Life Test.

The Weighted Average Life Test will be satisfied on any Measurement Date if the Weighted Average Life of all Collateral Obligations as of such date is less than the number of years (rounded to the nearest one hundredth thereof) during the period from the Measurement Date to January 30, 2022.

The "*Weighted Average Life*" is, as of any Measurement Date with respect to all Collateral Obligations other than Defaulted Obligations, the number of years following such date obtained by *summing* the products obtained by *multiplying*:

- (a) the Average Life at such time of each such Collateral Obligation *by* (b) the outstanding principal balance of such Collateral Obligation

and dividing such sum by:

- (b) the aggregate outstanding principal balance at such time of all Collateral Obligations other than Defaulted Obligations.

The "*Average Life*" is, on any Measurement Date with respect to any Collateral Obligation, the quotient obtained by *dividing* (i) the sum of the products of (a) the number of years (*rounded* to the nearest one hundredth thereof) from such Measurement Date to the respective dates of each successive scheduled distribution of principal of such Collateral Obligation and (b) the respective amounts of principal of such scheduled distributions *by* (ii) the sum of all successive scheduled distributions of principal on such Collateral Obligation.

Collateral Assumptions

Unless otherwise specified, the assumptions described below will be applied to the determination of the Concentration Limitations, the Collateral Quality Test and the Coverage Tests.

Except where expressly referenced herein for inclusion in such calculations, Defaulted Obligations will not be included in the calculation of the Collateral Quality Test. For the purposes of calculating compliance with clauses (iv) and (v) of the Concentration Limitations, Defaulted Obligations shall not be considered to have a Moody's Default Probability Rating of "Caa1" or below or an S&P Rating of "CCC+" or below. For purposes of calculating all Concentration Limitations, in both the numerator and the denominator of any component of the Concentration Limitations, Defaulted Obligations will be treated as having a principal balance of zero.

If the Issuer (or the Collateral Manager on behalf of the Issuer) is notified by the administrative agent or other withholding agent or otherwise for the syndicate of lenders in respect of (x) the fees associated with any Letter of Credit or other letter of credit, (y) any amendment, waiver, consent or extension fees or (z) commitment fees or other similar fees in respect of Revolving Collateral Obligation or Delayed Drawdown Collateral Obligation that any amounts associated therewith are subject to withholding tax imposed by any jurisdiction, the applicable Collateral Quality Test and the Coverage Tests will be calculated thereafter net of the full amount of such withholding tax unless the related obligor is required to make "gross-up" payments to the Issuer that cover the full amount of any such withholding tax on an after-tax basis pursuant to the underlying instruments with respect thereto.

For purposes of calculating the Coverage Tests, except as otherwise specified in the Coverage Tests, such calculations will not include scheduled interest and principal payments on Defaulted Obligations unless or until such payments are actually made.

For purposes of calculating compliance with each of the Concentration Limitations, all calculations will be rounded to the nearest 0.1%. All other calculations, unless otherwise set forth in the Indenture or the context otherwise requires, shall be rounded to the nearest ten-thousandth if expressed as a percentage, and to the nearest one-hundredth if expressed otherwise.

For all purposes (including calculation of the Coverage Tests but excluding the calculation of the Aggregate Funded Spread), the principal balance of a Revolving Collateral Obligation or a Delayed Drawdown Collateral Obligation will include all unfunded commitments that have not been irrevocably reduced or withdrawn.

For purposes of calculating the sale proceeds of a Collateral Obligation in sale transactions, sale proceeds will include any Principal Financed Accrued Interest received in respect of such sale.

For each Collection Period and as of any date of determination, the scheduled payment of principal and/or interest on any Asset (including Current Pay Obligations and DIP Collateral Obligations, but excluding Defaulted Obligations, which, except as otherwise provided herein, shall be assumed to have scheduled distributions of zero, except to the extent any payments have actually been received) shall be the sum of (i) the total amount of payments and collections to be received during such Collection Period in respect of such Asset (including the proceeds of the sale of such Asset received and, in the case of sales which have not yet settled, anticipated to be received during the Collection Period and not reinvested in additional Collateral Obligations or Eligible Investments or retained in the Collection Account for subsequent reinvestment) that, if paid as scheduled, will be available in the Collection Account at the end of the Collection Period and (ii) any such amounts received by the Issuer in prior Collection Periods that were not disbursed on a previous Payment Date.

Each scheduled payment of principal and/or interest receivable with respect to a Collateral Obligation shall be assumed to be received on the applicable due date thereof, and each such scheduled payment of principal and/or interest shall be assumed to be immediately deposited in the Collection Account to earn interest at an assumed reinvestment rate. All such funds shall be assumed to continue to earn interest until the date on which they are required to be available in the Collection Account for application, in accordance with the terms of the Indenture, to payments of principal of or interest on the Notes or other amounts payable pursuant to the Indenture. For purposes of certain determinations related to the purchase and sale of Assets and the definition of "Interest Coverage Ratio", the expected interest on the Secured Notes and Floating Rate Obligations will be calculated using the then current interest rates applicable thereto.

All calculations with respect to scheduled distributions on the Assets shall be made on the basis of information as to the terms of each such Asset and upon reports of payments, if any, received on such Asset that are furnished by or on behalf of the issuer of such Asset and, to the extent they are not manifestly in error, such information or reports may be conclusively relied upon in making such calculations.

For purposes of calculating compliance with the Investment Criteria, upon the direction of the Collateral Manager by notice to the Trustee and the Collateral Administrator, any Eligible Investment representing Principal Proceeds received upon the sale, prepayment or other disposition of a Collateral Obligation shall be deemed to have the characteristics of such Collateral Obligation until reinvested in an additional Collateral Obligation. Such calculations shall be based upon the principal amount of such Collateral Obligation, except in the case of Defaulted Obligations and Credit Risk Obligations, in which case the calculations will be based upon the Principal Proceeds received on the disposition or sale of such Defaulted Obligation or Credit Risk Obligation.

If a Collateral Obligation included in the Assets would be deemed a Current Pay Obligation but for the applicable percentage limitation in the proviso to clause (x) of the proviso to the definition of "Defaulted Obligation", then the Current Pay Obligations with the lowest Market Value (assuming that such Market Value is expressed as a percentage of the outstanding principal balance of such Current Pay Obligation as of the date of determination) will be deemed Defaulted Obligations. Each such Defaulted Obligation will be treated as a Defaulted Obligation for all purposes until such time as the aggregate outstanding principal balance of Current Pay Obligations would not exceed, on a pro forma basis including such Defaulted Obligation, the applicable percentage of the Collateral Principal Amount.

References under "Overview of Terms—Priority of Payments" to calculations made on a "*pro forma basis*" shall mean such calculations after giving effect to all payments, in accordance with the Priority of

Payments described herein, that precede (in priority of payment) or include the clause in which such calculation is made.

For purposes of calculating the Collateral Quality Test, DIP Collateral Obligations will be treated as having an S&P Recovery Rate equal to the S&P Recovery Rate for Senior Secured Loans.

All monetary calculations under the Indenture will be in U.S. dollars.

Any reference in the Indenture to an amount of the Trustee's or the Collateral Administrator's fees calculated with respect to a period at a *per annum* rate shall be computed on the basis of a 360-day year of twelve 30-day months prorated for the related Interest Accrual Period and shall be based on the aggregate face amount of the Assets.

To the extent there is, in the reasonable determination of the Collateral Administrator or the Trustee, any ambiguity in the interpretation of any definition or term contained in the Indenture or to the extent the Collateral Administrator or the Trustee reasonably determine that more than one methodology can be used to make any of the determinations or calculations set forth therein, the Collateral Administrator and/or the Trustee shall be entitled to request direction from the Collateral Manager as to the interpretation and/or methodology to be used, and the Collateral Administrator and the Trustee shall follow such direction and shall be entitled to conclusively rely thereon without any responsibility or liability therefor.

For purposes of calculating compliance with any tests under the Indenture, the trade date (and not the settlement date) with respect to any acquisition or disposition of a Collateral Obligation or Eligible Investment shall be used to determine whether and when such acquisition or disposition has occurred.

For purposes of calculating the Maximum Moody's Rating Factor Test, a Letter of Credit will be treated as a Senior Secured Loan, a Second Lien Loan or an Unsecured Loan based on the characteristics of such Letter of Credit, as determined by the Collateral Manager in good faith.

For purposes of calculating the Overcollateralization Ratio Tests, assets held by any ETB Subsidiary that constitute Equity Securities will be treated as Equity Securities owned by the Issuer. For purposes of the calculation of the Interest Coverage Tests, the Minimum Floating Spread Test and the Minimum Weighted Average Coupon Test, assets contributed to an ETB Subsidiary shall be included net of the actual taxes paid or payable with respect thereto.

The Coverage Tests

See "—Collateral Assumptions" for a description of the assumptions applicable to the determination of satisfaction of the Coverage Tests.

See "Overview of Terms—Coverage Tests" for a description of the calculation of the Overcollateralization Ratio Tests and Interest Coverage Tests.

Measurement of the degree of compliance with the Coverage Tests will be required as of each Measurement Date occurring (i) in the case of the Overcollateralization Ratio Tests, on or after the Effective Date and (ii) in the case of the Interest Coverage Tests, on or after the Determination Date immediately preceding the second Payment Date.

Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria

Upon the direction to commence any liquidation of the Assets due to an Event of Default and the acceleration of the maturity of the Secured Notes being delivered, liquidation will be effected as described under "Description of the Offered Securities—The Indenture—Events of Default."

Subject to the other requirements set forth in the Indenture (including, without limitation, the provisions described immediately above), the Collateral Manager on behalf of the Issuer may (except as otherwise specified below), direct the Trustee to sell and the Trustee shall sell on behalf of the Issuer in

the manner directed by the Collateral Manager any Collateral Obligation or Equity Security if such sale meets any one of the following requirements (subject in each case to any applicable requirement of disposition under clause (g) below and provided that if an Event of Default has occurred and is continuing, the Collateral Manager may not direct the Trustee to sell any Collateral Obligation or Equity Security pursuant to clause (f)), for purposes of which the Sale Proceeds of a Collateral Obligation sold by the Issuer shall include any Principal Financed Accrued Interest received in respect of such sale:

- (a) The Collateral Manager may direct the Trustee to sell any Credit Risk Obligation at any time without restriction;
- (b) The Collateral Manager may direct the Trustee to sell any Credit Improved Obligation either:
 - (i) at any time if (A) the Sale Proceeds from such sale are at least equal to the outstanding principal balance (or, in the case of any Discount Obligation, the purchase price, excluding accrued interest expressed as a percentage of par and multiplied by the outstanding principal balance thereof) of such Credit Improved Obligation or (B) after giving effect to such sale, the Adjusted Collateral Principal Amount (excluding the Collateral Obligation being sold but including, without duplication, the anticipated net proceeds of such sale) will be equal to or greater than the Reinvestment Target Par Balance; or
 - (ii) solely during the Reinvestment Period, if (A) the Collateral Manager reasonably believes prior to such sale that it will be able to enter into binding commitments to reinvest all or a portion of the proceeds of such sale, in compliance with the Investment Criteria, in one or more additional Collateral Obligations with an aggregate principal balance at least equal to the principal balance (or, in the case of any Discount Obligation, the purchase price, excluding accrued interest expressed as a percentage of par and multiplied by the outstanding principal balance thereof) of such Collateral Obligation within 30 days after such sale or (B) after giving effect to such sale, the aggregate principal balance of all Collateral Obligations and Eligible Investments (excluding the Collateral Obligation being sold but including, without duplication, the anticipated net proceeds of such sale) will be equal to or greater than the Reinvestment Target Par Balance;
- (c) The Collateral Manager may direct the Trustee to sell any Defaulted Obligation at any time without restriction. With respect to each Defaulted Obligation that has not been sold or terminated within three years after becoming a Defaulted Obligation, the Market Value and outstanding principal balance of such Defaulted Obligation shall be deemed to be zero;
- (d) The Collateral Manager may direct the Trustee to sell any Equity Security or any asset held by any ETB Subsidiary at any time without restriction, shall use its commercially reasonable efforts to effect the sale of any asset held by any ETB Subsidiary prior to the Stated Maturity and shall use its commercially reasonable efforts to effect the sale of any Equity Security, regardless of price:
 - (i) within three years after receipt, if such Equity Security is (A) received upon the conversion of a Defaulted Obligation, or (B) received in an exchange initiated by the Obligor to avoid bankruptcy; and
 - (ii) within 45 days after receipt if such Equity Security constitutes Margin Stock, unless such sale is prohibited by applicable law, in which case such Equity Security shall be sold as soon as such sale is permitted by applicable law;
- (e) After the Issuer has notified the Trustee of an Optional Redemption of the Notes or a Majority of an Affected Class or a the Holders of a Majority of the Subordinated Notes has

directed (by a written direction delivered to the Trustee) a Tax Redemption and all requirements for an Optional Redemption or Tax Redemption set forth in the Indenture are met, the Collateral Manager shall direct the Trustee to sell (which sale may be through participation or other arrangement) all or a portion of the Collateral Obligations. If any such sale is made through participations, the Issuer shall use reasonable efforts to cause such participations to be converted to assignments within six months after the sale;

- (f) During the Reinvestment Period, the Collateral Manager may direct the Trustee to sell any Collateral Obligation at any time other than during a Restricted Trading Period or during the occurrence and continuation of an Event of Default if:
 - (i) after the Effective Date and after giving effect to such sale, the aggregate outstanding principal balance of all Collateral Obligations sold as described in this paragraph (f) during the preceding period of 12 calendar months (or, for the first 12 calendar months after the Effective Date, during the period commencing on the Effective Date) is not greater than 30% of the Collateral Principal Amount as of the first day of such 12 calendar month period (or as of the Effective Date, as the case may be); and
 - (ii) either (A) the Collateral Manager reasonably believes prior to such sale that it will be able to enter into binding commitments to reinvest all or a portion of the proceeds of such sale, in compliance with the Investment Criteria, in one or more additional Collateral Obligations with an aggregate outstanding principal balance at least equal to the outstanding principal balance (or, in the case of any Discount Obligation, the purchase price, excluding accrued interest, expressed as a percentage of par and multiplied by the outstanding principal balance thereof) of such Collateral Obligation within 30 days after such sale; or (B) after giving effect to such sale, the aggregate principal balance of all Collateral Obligations and Eligible Investments (excluding the Collateral Obligation being sold but including, without duplication, the anticipated net proceeds of such sale) will be equal to or greater than the Reinvestment Target Par Balance;
- (g) The Collateral Manager on behalf of the Issuer shall use its commercially reasonable efforts to effect the sale (regardless of price) of any Collateral Obligation that no longer meets the criteria described in clause (vi) of the definition of "Collateral Obligation" within 45 days after the failure of such Collateral Obligation to meet such criteria.
- (h) The Collateral Manager may effect the transfer to an ETB Subsidiary of any equity interests in "partnerships" (within the meaning of Section 7701(a)(2) of the Code), "grantor trusts" (within the meaning of the Code) or entities that are disregarded as separate from their owners for U.S. federal income tax purposes that are or may be engaged or deemed to be engaged in a trade or business in the United States, in each case received in a workout of a Defaulted Obligation or otherwise acquired in connection with a workout of a Collateral Obligation (and not in a purchase from the market). The Issuer will not be required to continue to hold in an ETB Subsidiary (and may instead hold directly) any such equity interests based on the written advice of nationally recognized counsel to the effect that the Issuer can transfer such equity interests from the ETB Subsidiary to the Issuer and hold such equity interests directly without causing the Issuer to be treated as engaged in a trade or business in the United States for U.S. federal income tax purposes. For financial accounting reporting purposes (including each Monthly Report and Distribution Report) and the Coverage Tests and the Collateral Quality Test (and, for the avoidance of doubt, not for tax purposes), the Issuer will be deemed to own any equity interests held by an ETB Subsidiary rather than an interest in that ETB Subsidiary.
- (i) After the Collateral Manager has notified the Issuer and the Trustee of a Clean-Up Call Redemption in accordance with "Description of the Offered Securities—Clean-Up Call

Redemption", the Collateral Manager may at any time effect the sale of any Collateral Obligation without regard to the limitations in this section by directing the Trustee to effect such sale; *provided* that the Sale Proceeds therefrom are used for the purposes specified in "Description of the Offered Securities—Clean-Up Call Redemption" (and applied pursuant to the Priority of Payments).

- (j) Notwithstanding the other requirements set forth in the Indenture, on any Business Day after the Reinvestment Period, the Collateral Manager, in its sole discretion, may conduct an auction on behalf of the Issuer of Unsaleable Assets in accordance with the procedures described in this clause. Promptly after receipt of written notice from the Issuer or the Collateral Manager of such auction, the Trustee will forward a notice in the Issuer's name (as prepared by and at the expense of the Issuer) to the holders (and, for so long as any Notes rated by S&P are outstanding, S&P, and, for so long as any Notes rated by Moody's are outstanding, Moody's) of an auction, setting forth in reasonable detail a description of each Unsaleable Asset and the following auction procedures: (i) any holder or beneficial owner of Notes may submit a written bid within 10 Business Days after the date of such notice to purchase one or more Unsaleable Assets no later than the date specified in the auction notice (which will be at least 15 Business Days after the date of such notice); (ii) each bid must include an offer to purchase for a specified amount of cash on a proposed settlement date no later than 20 Business Days after the date of the auction notice; (iii) if no holder or beneficial owner of Notes submits such a bid within the time period specified under clause (i) above, unless the Collateral Manager determines that delivery in kind is not legally or commercially practicable and provides written notice thereof to the Trustee, the Trustee will provide notice thereof to each holder and offer to deliver (at such holder's expense) a pro rata portion (as determined by the Collateral Manager) of each unsold Unsaleable Asset to the holders or beneficial owners of the most senior Class that provide delivery instructions to the Trustee on or before the date specified in such notice, subject to minimum denominations; provided that, to the extent that minimum denominations do not permit a pro rata distribution, the Trustee will distribute the Unsaleable Assets on a pro rata basis to the extent possible and the Collateral Manager will select by lottery the holder or beneficial owner to whom the remaining amount will be delivered and deliver written notice thereof to the Trustee; and (iv) if no such holder or beneficial owner provides delivery instructions to the Trustee, the Trustee will promptly notify the Issuer and the Collateral Manager and offer to deliver (at the cost of the Issuer) the Unsaleable Asset to the Collateral Manager. If the Collateral Manager declines such offer, the Trustee will take such action as directed by the Collateral Manager (on behalf of the Issuer) in writing to dispose of the Unsaleable Asset, which may be by donation to a charity, abandonment or other means. The Trustee shall have no duty, obligation or responsibility with respect to any Unsaleable Assets other than to act upon the written instructions of the Issuer and the Collateral Manager.
- (k) The Collateral Manager will, no later than the Determination Date for the Stated Maturity, on behalf of the Issuer, direct the Trustee to sell or otherwise dispose of (and the Trustee shall sell or otherwise dispose in the manner specified) for settlement in immediately available funds any Collateral Obligations scheduled to mature after the Stated Maturity of the Notes and cause the liquidation of all assets held at each ETB Subsidiary and distribution of any proceeds thereof to the Issuer.

Notwithstanding the other requirements set forth in the Indenture (except as described in the first paragraph under "—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria"), the Issuer shall have the right to effect the sale of any Asset or purchase of any Collateral Obligation (x) that has been consented to in writing by (i) with respect to purchases during the Reinvestment Period and sales during or after the Reinvestment Period, Holders of Notes evidencing at least 75% of the Aggregate Outstanding Amount of the Controlling Class and (ii) with respect to purchases after the Reinvestment Period, 100% of the Aggregate Outstanding Amount of the Controlling

Class and (y) of which each Rating Agency then rating a Class of Secured Notes and the Trustee has been notified.

Notwithstanding anything else in the Indenture to the contrary, as a condition to any purchase of an additional Collateral Obligation, if the balance in the Principal Collection Subaccount after giving effect to (i) all expected debits and credits in connection with such purchase and all other sales and purchases (as applicable) previously or simultaneously committed to but which have not settled and, (ii) without duplication of amounts in the preceding clause (i), anticipated receipts of Principal Proceeds is a negative amount, the absolute value of such amount may not be greater than 5% of the Adjusted Collateral Principal Amount as of the Measurement Date immediately preceding the trade date for such purchase. If the Issuer (or the Collateral Manager on its behalf) enters into a committed purchase for an additional Collateral Obligation during one Interest Accrual Period that will settle after such Interest Accrual Period, the Collateral Manager will use commercially reasonable efforts to settle such additional Collateral Obligation during the immediately succeeding Interest Accrual Period. In no event will the Trustee be obligated to settle a trade to the extent such action would result in a negative balance or overdraft of the Principal Collection Subaccount, and the Trustee shall incur no liability for refusing to wire funds in excess of the balance of funds in the Principal Collection Subaccount.

The Collateral Manager, on behalf of the Issuer, shall be authorized to consent to any amendment or exchange of a Collateral Obligation; *provided, however*, that the Collateral Manager, on behalf of the Issuer, may not consent to an amendment or exchange of a Collateral Obligation with respect to the Issuer's interest therein that would have the effect of extending the maturity date of the asset to be held by the Issuer during such extended term unless (A) (i) after giving effect to any such exchange or amendment, the Weighted Average Life Test will be satisfied and (ii) the extended maturity date of the asset to be held by the Issuer will not be after the Stated Maturity or (B)(i) the consent of a Majority of the Controlling Class is obtained with respect to any such amendment or exchange and notice is provided to each Rating Agency and (ii) if the extended maturity date of the asset to be held by the Issuer will be after the Stated Maturity, then such Collateral Obligation is treated as a Defaulted Obligation for purposes of determining the Overcollateralization Ratios.

At any time during or after the Reinvestment Period, the Collateral Manager may direct the Trustee to apply amounts on deposit in the Contribution Account (as directed by the related Contributor or, if no such direction is given by the Contributor, by the Collateral Manager in its reasonable discretion) to one or more Permitted Uses.

Investment Criteria. On any date during the Reinvestment Period, the Collateral Manager on behalf of the Issuer may subject to the other requirements in the Indenture direct the Trustee to invest Principal Proceeds, proceeds of additional notes issued in accordance with the Indenture, amounts on deposit in the Ramp-Up Account and Principal Financed Accrued Interest, and the Trustee shall invest such Principal Proceeds and other amounts in accordance with such direction. After the Reinvestment Period, other than as provided in third succeeding paragraph, the Collateral Manager shall not direct the Trustee to invest any amounts on behalf of the Issuer; *provided* that cash on deposit in any Account (other than the Payment Account) may be invested in Eligible Investments following the Reinvestment Period.

Except as provided in the second succeeding paragraph, no obligation may be purchased by the Issuer unless each of the following conditions (the "*Investment Criteria*") is satisfied as of the date the Collateral Manager commits on behalf of the Issuer to make such purchase, in each case as determined by the Collateral Manager after giving effect to such purchase and all other sales or purchases previously or simultaneously committed to; *provided* that the conditions set forth in clauses (b), (c) and (d) below need only be satisfied with respect to purchases of Collateral Obligations occurring on or after the Effective Date:

- (a) such obligation is a Collateral Obligation;
- (b) if the commitment to make such purchase occurs on or after the Effective Date (or, in the case of the Interest Coverage Tests, on or after the Determination Date occurring immediately prior to the second Payment Date), (A) each Coverage Test will be satisfied,

or if not satisfied, such Coverage Test will be maintained or improved and (B) if each Coverage Test is not satisfied, the Principal Proceeds received in respect of any Defaulted Obligation or the proceeds of any sale of a Defaulted Obligation will not be reinvested in additional Collateral Obligations;

- (c) (A) in the case of an additional Collateral Obligation purchased with the proceeds from the sale of a Credit Risk Obligation or a Defaulted Obligation, either (1) the aggregate outstanding principal balance of all additional Collateral Obligations purchased with the proceeds from such sale will at least equal the Sale Proceeds from such sale, (2) the aggregate outstanding principal balance of the Collateral Obligations will be maintained or increased (when compared to the aggregate outstanding principal balance of the Collateral Obligations immediately prior to such sale) or (3) the Adjusted Collateral Principal Amount (excluding the Collateral Obligation being sold but including, without duplication, the Collateral Obligation being purchased and the anticipated cash proceeds, if any, of such sale that are not applied to the purchase of such additional Collateral Obligation) will be equal to or greater than the Reinvestment Target Par Balance and (B) in the case of any other purchase of additional Collateral Obligations purchased with the proceeds from the sale of a Collateral Obligation, either (1) the aggregate outstanding principal balance of the Collateral Obligations will be maintained or increased (when compared to the aggregate outstanding principal balance of the Collateral Obligations immediately prior to such sale) or (2) the Adjusted Collateral Principal Amount (excluding the Collateral Obligation being sold but including, without duplication, the Collateral Obligation being purchased and the anticipated cash proceeds, if any, of such sale that are not applied to the purchase of such additional Collateral Obligation) will be equal to or greater than the Reinvestment Target Par Balance;
- (d) either (A) each requirement or test, as the case may be, of the Concentration Limitations and the Collateral Quality Test (except, in the case of an additional Collateral Obligation purchased with the proceeds from the sale of a Credit Risk Obligation or a Defaulted Obligation, the S&P CDO Monitor Test) will be satisfied or (B) if any such requirement or test was not satisfied immediately prior to such investment, such requirement or test will be maintained or improved after giving effect to the investment; *provided that*, for purposes of calculating compliance with the Weighted Average Life Test in connection with the purchase of any obligation using Principal Proceeds received upon the sale, prepayment or other disposition of a Collateral Obligation, such test will be maintained or improved after giving effect to the reinvestment relative to such test prior to receipt of such Principal Proceeds; and
- (e) the date on which the Issuer (or the Collateral Manager on its behalf) commits to purchase such Collateral Obligation occurs during the Reinvestment Period.

For purposes of calculating compliance with the Investment Criteria, at the election of the Collateral Manager in its sole discretion, any proposed investment (whether a single Collateral Obligation or a group of Collateral Obligations) identified by the Collateral Manager as such at the time when compliance with the Investment Criteria is required to be calculated (a "*Trading Plan*") may be evaluated after giving effect to all sales and reinvestments proposed to be entered into within the 10 Business Days following the date of determination of such compliance (such period, the "*Trading Plan Period*"); *provided that* (u) the Trustee shall, upon receipt of written notice from the Collateral Manager, post to the Trustee's Website notice of any Trading Plan entered into by the Collateral Manager, (v) with respect to Discount Obligations, no such calculation or evaluation may be made using the weighted average price of any Collateral Obligation or any group of Collateral Obligations, (w) no day during any Trading Plan Period relating to a Trading Plan may be a Determination Date, (x) no Trading Plan may result in the purchase of Collateral Obligations having an aggregate outstanding principal balance that exceeds 5% of the Collateral Principal Amount as of the first day of the Trading Plan Period, (y) no more than one Trading Plan may be in effect at any time during a Trading Plan Period and (z) if the Investment Criteria are satisfied prospectively after giving effect to a Trading Plan but are not satisfied upon the expiry of the

related Trading Plan Period, the Investment Criteria shall not at any time thereafter be evaluated by giving effect to a Trading Plan unless the S&P Rating Condition is satisfied with respect to any subsequent Trading Plan; *provided* that no further satisfaction of the S&P Rating Condition will be required after the S&P Rating Condition is satisfied pursuant to this clause (z) unless a Trading Plan fails, in which case satisfaction of the S&P Rating Condition will be required with respect to the subsequent Trading Plan.

After the Reinvestment Period, the Collateral Manager may, but shall not be required to, invest Unscheduled Principal Proceeds or proceeds from the sale of any Credit Risk Obligations (any Principal Proceeds representing such prepayments or proceeds, "Post-Reinvestment Principal Proceeds"); *provided* that the Collateral Manager may not reinvest such Principal Proceeds unless (1) such reinvestment occurs within the longer of (x) 30 calendar days from the Issuer's receipt of such Principal Proceeds and (y) the last day of the then-current Collection Period, (2) the Weighted Average Life Test is satisfied as of the last day of the Reinvestment Period and (3) the Collateral Manager believes, in its commercially reasonable judgment, that after giving effect to any such reinvestment (A) the Concentration Limitations, the Moody's Diversity Test, the Minimum Weighted Average Coupon Test, the Minimum Floating Spread Test, the Maximum Moody's Rating Factor Test, the Minimum Weighted Average Moody's Recovery Rate Test, the Minimum Weighted Average S&P Recovery Rate Test and the Weighted Average Life Test will be satisfied or, if not satisfied, will be maintained or improved; *provided* that, for purposes of calculating compliance with the Weighted Average Life Test in connection with the purchase of any obligation using Post-Reinvestment Principal Proceeds, such test will be maintained or improved after giving effect to the reinvestment relative to such test prior to receipt of such Post-Reinvestment Principal Proceeds, (B) all Coverage Tests will be satisfied, (C) a Restricted Trading Period is not then in effect, (D) the additional Collateral Obligations purchased shall have (1) the same or higher S&P Ratings as the applicable Collateral Obligations that generated the Unscheduled Principal Proceeds or applicable Credit Risk Obligations, (2) the same or higher Moody's Default Probability Ratings as the applicable Collateral Obligations that generated the Unscheduled Principal Proceeds or applicable Credit Risk Obligations and (3) the same or earlier maturity as the applicable Collateral Obligations that generated the Unscheduled Principal Proceeds or applicable Credit Risk Obligations and (E)(a) in the case of Unscheduled Principal Proceeds, the Aggregate Principal Balance of the additional Collateral Obligations shall be equal to or greater than the Aggregate Principal Balance of the applicable Collateral Obligations that generated the Unscheduled Principal Proceeds and (b) in the case of Credit Risk Obligations, the Aggregate Principal Balance of the additional Collateral Obligations shall be equal to or greater than the proceeds from the sale of the applicable Credit Risk Obligations.

The Collection Account and Payment Account

All distributions on the Collateral Obligations and any proceeds received from the disposition of any Collateral Obligations will be remitted to one of two segregated accounts, one of which will be designated the "*Interest Collection Subaccount*" and one of which will be designated the "*Principal Collection Subaccount*," each held in the name of the Trustee for the benefit of the Secured Parties and together comprising the "*Collection Account*". Such distributions and proceeds of distributions will be available, together with reinvestment earnings thereon, for application to the payment of the amounts set forth under "Overview of Terms—Priority of Payments" and for the acquisition of additional Collateral Obligations under the circumstances and pursuant to the requirements described herein and in the Indenture. All Interest Proceeds received by the Trustee after the Closing Date or transferred to the Collection Account from the Expense Reserve Account will be deposited in the Interest Collection Subaccount. All other amounts received by the Trustee or transferred from the Expense Reserve Account or Revolver Funding Account and remitted to the Collection Account will be deposited in the Principal Collection Subaccount, including (i) any funds designated as Principal Proceeds by the Collateral Manager in accordance with the Indenture and (ii) all other Principal Proceeds (unless simultaneously reinvested in additional Collateral Obligations in accordance with the provisions of the Indenture described under "—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" or in Eligible Investments). The Collection Account will be established at The Bank of New York Mellon Trust Company, National Association.

The Collateral Manager on behalf of the Issuer may direct the Trustee to pay from amounts on deposit in the Collection Account on any Business Day during any Interest Accrual Period (i) any amount required to exercise a warrant or right to acquire securities held in the Assets in accordance with the requirements of "—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" and (ii) from Interest Proceeds only, any Administrative Expenses (such payments to be counted against the Administrative Expense Cap for the applicable period and to be subject to the order of priority as stated in the definition of Administrative Expenses); *provided* that the aggregate Administrative Expenses paid as described in this paragraph during any Collection Period shall not exceed the Administrative Expense Cap for the related Payment Date. The Trustee shall not be obligated to make such payment if, in the reasonable determination of the Trustee, such payment would leave insufficient funds, taking into account the Administrative Expense Cap, for payments anticipated to be or become due or payable on the next Payment Date that are given a higher priority in the definition of "Administrative Expenses". The Collateral Manager on behalf of the Issuer may direct the Trustee to transfer from amounts on deposit in the Interest Collection Subaccount to the Principal Collection Subaccount, (i) amounts necessary for application as described under "Use of Proceeds—Effective Date" or (ii) on or before the Effective Date, any amount as directed by the Collateral Manager, *provided* that such transfer is not reasonably expected to cause any Notes to defer interest payments thereon. In addition, the Collateral Manager on behalf of the Issuer may direct the Trustee to deposit from the Principal Collection Subaccount into the Revolver Funding Account amounts that are required to meet funding requirements with respect to Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations.

Amounts received in the Collection Account during a Collection Period will be invested in Eligible Investments with stated maturities not later than the earlier of (A) the date that is 60 days after the date of delivery thereof and (B) the Business Day immediately preceding the Payment Date immediately following the date of delivery thereof (or such shorter maturity expressly provided for in the Indenture). All proceeds from the Eligible Investments will be retained in the Collection Account unless used to purchase additional Collateral Obligations in accordance with the Investment Criteria, or used as otherwise permitted under the Indenture. See "—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria" and "Overview of Terms—Priority of Payments."

On the Business Day immediately preceding each Payment Date, the Trustee will deposit into a single, segregated non-interest bearing trust account held in the name of the Trustee for the benefit of the Secured Parties (the "*Payment Account*") all funds in the Collection Account (other than amounts that the Issuer is entitled to reinvest in accordance with the Investment Criteria described herein, which amounts may be retained in the Collection Account for subsequent reinvestment) required for payments to holders of the Secured Notes and distributions on the Subordinated Notes and payments of fees and expenses in accordance with the priorities described under "Overview of Terms—Priority of Payments." The Co-Issuers shall not have any legal, equitable or beneficial interest in the Payment Account other than in accordance with the Indenture and the Priority of Payments. The Payment Account will be established at The Bank of New York Mellon Trust Company, National Association. Amounts in the Payment Account shall remain uninvested.

The Ramp-Up Account

The net proceeds of the issuance of the Offered Securities remaining after payment of fees and expenses will be deposited on the Closing Date into a single, segregated non-interest bearing trust account held in the name of the Trustee for the benefit of the Secured Parties (the "*Ramp-Up Account*"). Of the proceeds of the issuance of the Offered Securities which are not applied to pay for the purchase of Collateral Obligations purchased by the Issuer on or before the Closing Date (including, without limitation, repayment of any amounts borrowed by the Issuer in connection with the purchase of Collateral Obligations prior to the Closing Date) or to pay other applicable fees and expenses, approximately U.S.\$0 will be deposited in the interest subaccount of the Ramp-Up Account on the Closing Date and certain proceeds of the issuance of the Offered Securities not deposited in the Expense Reserve Account, the Revolver Funding Account or the interest subaccount of the Ramp-Up Account will be deposited in the principal subaccount of the Ramp-Up Account on the Closing Date. On behalf of the Issuer, the Collateral Manager will direct the Trustee to, from time to time prior to the Effective Date, purchase

additional Collateral Obligations (using amounts in the interest subaccount or the principal subaccount of the Ramp-Up Account (at the discretion of the Collateral Manager)) and invest in Eligible Investments any amounts not used to purchase such additional Collateral Obligations. On the first day after the Effective Date or upon the occurrence of an Event of Default which a trust officer of the Trustee has actual knowledge of (and excluding any proceeds that will be used to settle binding commitments entered into prior to that date), the Trustee will deposit any remaining amounts in the interest subaccount and principal subaccount of the Ramp-Up Account into the Principal Collection Subaccount as Principal Proceeds. Any income earned on amounts deposited in the Ramp-Up Account will be deposited in the Interest Collection Subaccount as Interest Proceeds. The Ramp-Up Account will be established at The Bank of New York Mellon Trust Company, National Association.

The Custodial Account

The Trustee will, on or prior to the Closing Date, establish a single, segregated non-interest bearing trust account in the name of the Trustee for the benefit of the Secured Parties, which will be designated as the "*Custodial Account*". All Collateral Obligations shall be credited to the Custodial Account. The only permitted withdrawals from the Custodial Account shall be in accordance with the provisions of the Indenture. The Co-Issuers shall not have any legal, equitable or beneficial interest in the Custodial Account other than in accordance with the Indenture and the Priority of Payments. The Custodial Account will be established at The Bank of New York Mellon Trust Company, National Association.

The Revolver Funding Account

Upon the purchase of any Delayed Drawdown Collateral Obligation or Revolving Collateral Obligation, funds in an amount equal to the undrawn portion of such obligation shall be withdrawn first from the Ramp-Up Account and, if necessary, from the Principal Collection Subaccount and deposited in a single, segregated non-interest bearing trust account established in the name of the Trustee for the benefit of the Secured Parties, which will be designated as the "*Revolver Funding Account*". An amount to be reserved for the unfunded funding obligations under the Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations purchased on or before the Closing Date. Upon initial purchase of any such obligations, funds deposited in the Revolver Funding Account in respect of any Delayed Drawdown Collateral Obligation or Revolving Collateral Obligation will be treated as part of the purchase price therefor. Amounts in the Revolver Funding Account will be invested in overnight funds that are Eligible Investments and earnings from all such investments will be deposited in the Interest Collection Subaccount as Interest Proceeds. The Revolver Funding Account will be established at The Bank of New York Mellon Trust Company, National Association.

The Issuer shall, at all times maintain sufficient funds on deposit in the Revolver Funding Account such that the sum of the amount of funds on deposit in the Revolver Funding Account shall be equal to or greater than the sum of the unfunded funding obligations under all such Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations then included in the Assets. Funds shall be deposited in the Revolver Funding Account upon the purchase of any Delayed Drawdown Collateral Obligation or Revolving Collateral Obligation and upon the receipt by the Issuer of any Principal Proceeds with respect to a Revolving Collateral Obligation as directed by the Collateral Manager on behalf of the Issuer. In the event of any shortfall in the Revolver Funding Account, the Collateral Manager (on behalf of the Issuer) may direct the Trustee to, and the Trustee thereafter shall, transfer funds in an amount equal to such shortfall from the Principal Collections Subaccount to the Revolver Funding Account.

Any funds in the Revolver Funding Account (other than earnings from Eligible Investments therein) will be available solely to cover any drawdowns on the Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations; *provided* that any excess of (A) the amounts on deposit in the Revolver Funding Account over (B) the sum of the unfunded funding obligations under all Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations that are included in the Assets may be transferred by the Trustee (at the written direction of the Collateral Manager on behalf of the Issuer) from time to time as Principal Proceeds to the Principal Collection Subaccount. The Trustee shall not be

responsible at any time for determining whether the funds in such Revolver Funding Account are insufficient.

The Hedge Counterparty Collateral Accounts

If and to the extent that any Hedge Agreement requires the Hedge Counterparty to post collateral with respect to such Hedge Agreement, the Issuer will (at the direction of the Collateral Manager), on or prior to the date such Hedge Agreement is entered into, direct the Trustee to establish in the name of the Trustee for the benefit of the Secured Parties a segregated, non-interest bearing trust account which will be designated as a Hedge Counterparty Collateral Account (each such account, a "*Hedge Counterparty Collateral Account*"). The Trustee (as directed by the Collateral Manager on behalf of the Issuer) will deposit into each Hedge Counterparty Collateral Account all collateral received by it from the related Hedge Counterparty for posting to such account and all other funds and property received by it from or on behalf of the related Hedge Counterparty and identified or instructed by the Collateral Manager to be deposited into the Hedge Counterparty Collateral Account in accordance with the terms of the related Hedge Agreement. The only permitted withdrawals from or application of funds or property on deposit in the Hedge Counterparty Collateral Account will be in accordance with the written instructions of the Collateral Manager. If established, the Hedge Counterparty Collateral Account will be established at the Trustee. Any amounts held in the Hedge Counterparty Collateral Account will remain uninvested.

The Expense Reserve Account

The Trustee will, on or prior to the Closing Date, establish a single, segregated non-interest bearing trust account held in the name of the Trustee for the benefit of the Secured Parties, which will be designated as the "*Expense Reserve Account*". Approximately U.S.\$1,590,000 will be deposited in the Expense Reserve Account on the Closing Date for the payment of certain expenses of the Issuer incurred in connection with the issuance of the Offered Securities. On any Business Day from the Closing Date to and including the Determination Date relating to the first Payment Date following the Closing Date, the Trustee will apply funds from the Expense Reserve Account, as directed by the Collateral Manager, to pay expenses of the Co-Issuers incurred in connection with the establishment of the Co-Issuers, the structuring and consummation of the offering and the issuance of the Offered Securities or to the Collection Account as Principal Proceeds. By the Determination Date relating to the first Payment Date following the Closing Date, all funds in the Expense Reserve Account (after deducting any expenses paid on such Determination Date) will be deposited in the Collection Account as Interest Proceeds and/or Principal Proceeds (in the respective amounts directed by the Collateral Manager in its sole discretion) and the Expense Reserve Account will be closed. Any income earned on amounts deposited in the Expense Reserve Account will be deposited in the Interest Collection Subaccount as Interest Proceeds as it is paid. The Expense Reserve Account will be established at The Bank of New York Mellon Trust Company, National Association.

The Excluded Collateral Obligation Reserve Account

The Trustee will, on or prior to the Closing Date, establish a single, segregated non-interest bearing trust account held in the name of the Trustee for the benefit of the Secured Parties, which will be designated as the "*Excluded Collateral Obligation Reserve Account*". The Trustee, as directed in accordance with the terms of the Indenture, will deposit in the Excluded Collateral Obligation Reserve Account an amount equal to the withholding tax due and payable in respect of fees received in relation to an Excluded Collateral Obligation. The only permitted withdrawal from or application of funds or property on deposit in the Excluded Collateral Obligation Reserve Account will be made pursuant to the Indenture at the direction of the Collateral Manager (i) to pay any withholding tax due and payable in respect of fees received in relation to an Excluded Collateral Obligation, (ii) in respect of any former Excluded Collateral Obligation in relation to which the Issuer (or the Collateral Manager on behalf of the Issuer) and the Trustee have received an opinion of counsel to the effect that payments with respect to such Collateral Obligation should not or will not be subject to withholding tax (U.S. or non-U.S.), (iii) from time to time in respect of any amounts deposited into the Excluded Collateral Obligation Reserve Account in error, or (iv) on a Redemption Date, the Stated Maturity or the date of final application of monies in accordance with the Special Priority of Payments. The Excluded Collateral Obligation Reserve Account will be established

at The Bank of New York Mellon Trust Company, National Association. Amounts in the Excluded Collateral Obligation Reserve Account will be invested in overnight funds that are Eligible Investments and earnings from all such investments will be deposited in the Interest Collection Subaccount as Interest Proceeds.

The Reserve Account

The Trustee will, on or prior to the Closing Date, establish a single, segregated non-interest bearing trust account held in the name of the Trustee for the benefit of the Secured Parties, which shall be designated as the "*Reserve Account*", which shall be maintained in accordance with the Securities Account Control Agreement. Amounts in the Reserve Account will be invested in Eligible Investments that will mature on or before the Business Day prior to the next Payment Date. At the direction of the Holders of a Majority of the Subordinated Notes to the Collateral Manager and the Issuer, the Issuer will from time to time on any Payment Date deposit in the Reserve Account, from Interest Proceeds on deposit in the Collection Account available for such purpose in accordance with the Priority of Payments, the amount specified in such direction. On any Business Day on which an amount is standing to the credit of the Reserve Account, the Issuer or the Collateral Manager (each at the direction of the Holders of a Majority of the Subordinated Notes) may direct the Trustee to withdraw such amount from the Reserve Account for application to a Permitted Use.

The Contribution Account

The Trustee will, on or prior to the Closing Date, establish a single, segregated non-interest bearing trust account held in the name of the Trustee for the benefit of the Secured Parties, which shall be designated as the "*Contribution Account*", which shall be maintained in accordance with the Securities Account Control Agreement. At any time during or after the Reinvestment Period, any Holder of Notes may (i) make a contribution of cash or (ii) solely in the case of Holders of Certificated Secured Notes or Certificated Subordinated Notes, by notice to the Collateral Manager and the Trustee no later than four Business Days prior to the applicable Payment Date, designate any portion of Interest Proceeds or Principal Proceeds that would otherwise be distributed on its Notes in accordance with the Priority of Payments, to the Issuer as a contribution (each, a "Contribution" and each such Holder, a "Contributor"). The Collateral Manager, on behalf of the Issuer, may accept or reject any Contribution in its reasonable discretion and shall notify the Trustee of any such acceptance; provided that in the case of clause (ii) above, such notice must be provided no later than two Business Days prior to the applicable Payment Date. Each accepted Contribution shall be received into the Contribution Account. If a Contribution is accepted, the Collateral Manager, on behalf of the Issuer, shall apply such Contribution to a Permitted Use as directed by the Contributor at the time such Contribution is made or, if no direction is given by the Contributor, at the Collateral Manager's reasonable discretion. No Contribution or portion thereof shall be returned to the Contributor at any time (other than by operation of the Priority of Payments). Any income earned on amounts deposited in the Contribution Account shall be deposited in the Interest Collection Subaccount as Interest Proceeds. For the avoidance of doubt, any amounts deposited into the Contribution Account pursuant to clause (ii) above shall be deemed for all purposes as having been paid to the Contributor pursuant to the Priority of Payments.

Account Requirements

Each account established under the Indenture shall be established and maintained (a) with a federal or state-chartered depository institution rated (x) at least "A-1" and "A" by S&P (or at least "A+" by S&P if such institution has no short-term rating) and (y) at least "P-1" and "A1" by Moody's, and if such institution's rating falls below "A-1" or "A" by S&P (or below "A+" by S&P if such institution has no short-term rating) or below "P-1" or "A1" by Moody's, the assets held in such Account shall be moved within 30 calendar days to another institution that is rated at least "A-1" and "A" by S&P (or at least "A+" by S&P if such institution has no short-term rating) and at least "P-1" and "A1" by Moody's or (b)(x) as a segregated trust account with the corporate trust department of a federal or state-chartered deposit institution subject to regulations regarding fiduciary funds on deposit similar to Title 12 of the Code of Federal Regulation Section 9.10(b) that has a long-term rating of at least "BBB" by S&P and a long-term rating of at least "Baa3" from Moody's (and if such institution's long-term rating by Moody's falls below "Baa3", the assets

held in such Account shall be moved within 30 calendar days to another institution that satisfies such rating) or (y) as any other account with a federal or state-chartered deposit institution that has a long-term rating of at least "A+" by S&P (or a short-term rating of at least "A-1" and a long-term rating of at least "A" by S&P) and a long-term rating of at least "A3" or a short-term rating of at least "P-1" from Moody's (and if such institution's rating by Moody's falls below such rating, the assets held in such Account shall be moved within 30 calendar days to another institution that satisfies such rating). Such institution shall have a combined capital and surplus of at least U.S.\$200,000,000. All cash deposited in the Accounts shall be invested only in Eligible Investments or Collateral Obligations in accordance with the terms of the Indenture.

Hedge Agreements

The Issuer may enter into Hedge Agreements from time to time on or after the Closing Date solely for the purpose of managing interest rate and other risks in connection with the Issuer's issuance of, and making payments on, the Offered Securities. The Issuer may not enter into a Hedge Agreement unless (i) a Majority of the Class A-1 Notes has consented thereto in writing, (ii) the Global Rating Agency Condition has been satisfied with respect thereto and (iii) it obtains written advice of counsel that such Hedge Agreement will not cause the Issuer or Collateral Manager to register with the CFTC or that the Issuer and Collateral Manager would be eligible for an exemption to the requirement to register with the CFTC. The Issuer may not modify any Hedge Agreement without the consent of a Majority of the Class A-1 Notes. Each Hedge Counterparty will be required to have, at the time that any Hedge Agreement to which it is a party is entered into, the Required Hedge Counterparty Ratings unless the applicable Rating Agency Condition is satisfied or credit support is provided as set forth in the Hedge Agreement. Any Hedge Agreement will be required to contain appropriate limited recourse and non-petition provisions equivalent to those contained in the Indenture with respect to the Offered Securities. Payments on Hedge Agreements will be subject to the Priority of Payments.

The Issuer does not expect to enter into any Hedge Agreements on the Closing Date.

Use of Proceeds

General

The net proceeds from the issuance of the Offered Securities that will be used to acquire Collateral Obligations, after payment of applicable fees and expenses in connection with the structuring and placement of the Offered Securities (including by making a deposit to the Expense Reserve Account of funds to be used to pay expenses following the Closing Date), are expected to be approximately U.S.\$350,000,000.

Prior to the Closing Date, an affiliate of the Placement Agent provided a warehouse facility to the Issuer to finance the acquisition of certain Collateral Obligations. The net proceeds from the issuance of the Offered Securities will be used to repay such warehouse facility and to make deposits into certain accounts.

Approximately U.S.\$0 will be deposited into the interest subaccount of the Ramp-Up Account on the Closing Date and certain proceeds of the issuance of the Offered Securities not deposited in the Expense Reserve Account, the Revolver Funding Account or the interest subaccount of the Ramp-up Account will be deposited into the principal subaccount of the Ramp-Up Account for the purchase of additional Collateral Obligations prior to the Effective Date and for deposit into the Collection Account on the Effective Date as described herein. Approximately U.S.\$1,590,000 will be deposited into the Expense Reserve Account on the Closing Date for use as described herein and an amount to be specified in the Indenture will be deposited in the Revolver Funding Account as described herein.

Effective Date

The Issuer will use commercially reasonable efforts to purchase, on or before the Effective Date, Collateral Obligations such that the Target Initial Par Condition is satisfied.

Within 15 Business Days after the Effective Date, (i) the Issuer will provide, or cause the Collateral Administrator to provide, each Rating Agency a report identifying the Collateral Obligations and requesting that S&P reaffirm its initial ratings of the Secured Notes, (ii) the Issuer will cause the Collateral Administrator to compile and make available to Moody's a report (the "*Moody's Effective Date Report*") determined as of the Effective Date, containing (A) the information required in a Monthly Report and (B) a calculation with respect to whether the Target Initial Par Condition is satisfied and (iii) the Issuer will provide to the Trustee an accountants' agreed upon procedures report (the "*Accountants' Report*") (A) recalculating and comparing the following items in the Moody's Effective Date Report: the issuer, principal balance, coupon/spread, stated maturity, Moody's Rating, Moody's Default Probability Rating, Moody's industry classification, S&P Rating and country or countries of Domicile with respect to each Collateral Obligation as of the Effective Date and the information provided by the Issuer with respect to every other asset included in the Assets, by reference to such sources as shall be specified therein, (B) recalculating as of the Effective Date (1) the Target Initial Par Condition, (2) each Overcollateralization Ratio Test, (3) the Concentration Limitations and (4) the Collateral Quality Test (excluding the S&P CDO Monitor Test) (the items in this clause (B), collectively, the "*Moody's Specified Tested Items*"), and (C) specifying the procedures undertaken by them to review data and computations relating to such Accountants' Report. If (x) the Issuer provides the Accountants' Report to the Trustee with the results of the Moody's Specified Tested Items and (y) the Issuer causes the Collateral Administrator to provide to Moody's the Moody's Effective Date Report and the Moody's Effective Date Report confirms satisfaction of the Moody's Specified Tested Items, then Moody's shall be deemed to have confirmed its initial rating of the Class A-1 Notes (such deemed confirmation, the "*Effective Date Moody's Condition*"). For the avoidance of doubt, the Moody's Effective Date Report will not include or refer to the Accountants' Report. The Trustee will not disclose any information or documents provided to it by such firm of Independent accountants unless otherwise required to do so by applicable law.

(x) If (1) the Effective Date Moody's Condition is not satisfied and (2) the Issuer has not received written confirmation from Moody's of its initial rating of the Class A-1 Notes, in each case prior to the Determination Date preceding the first Payment Date (clauses (1) and (2) constituting a "*Moody's Ramp-Up Failure*"), then the Issuer (or the Collateral Manager on the Issuer's behalf) will instruct the Trustee to transfer amounts from the Interest Collection Subaccount to the Principal Collection Subaccount and may, prior to the first Payment Date, purchase additional Collateral Obligations in an amount sufficient to enable the Issuer (or the Collateral Manager on the Issuer's behalf) to (i) confirm to Moody's that the Effective Date Moody's Condition has been satisfied or (ii) obtain from Moody's written confirmation of its initial rating of the Class A-1 Notes; *provided* that, in lieu of this clause (x), the Issuer (or the Collateral Manager on the Issuer's behalf) may take such action, including but not limited to, a Special Redemption and/or transferring amounts from the Interest Collection Subaccount to the Principal Collection Subaccount as Principal Proceeds (for use in a Special Redemption), sufficient to (1) satisfy the Effective Date Moody's Condition or (2) obtain from Moody's written confirmation of its initial rating of the Class A-1 Notes; and (y) if S&P does not provide written confirmation of its initial rating of the Secured Notes (such event, an "*S&P Rating Confirmation Failure*") prior to the Determination Date preceding the first Payment Date, then the Issuer (or the Collateral Manager on the Issuer's behalf) will instruct the Trustee to transfer amounts from the Interest Collection Subaccount to the Principal Collection Subaccount and may, prior to the first Payment Date, use such funds on behalf of the Issuer for the purchase of additional Collateral Obligations until such time as S&P has provided written confirmation of its initial rating of the Secured Notes; *provided* that, in lieu of this clause (y), the Issuer (or the Collateral Manager on the Issuer's behalf) may take such action, including but not limited to, a Special Redemption and/or transferring amounts from the Interest Collection Subaccount to the Principal Collection Subaccount as Principal Proceeds (for use in a Special Redemption), sufficient to enable the Issuer (or the Collateral Manager on the Issuer's behalf) to obtain written confirmation from S&P of its initial rating of the Secured Notes; it being understood that, if the events specified in both of clauses (x) and (y) occur, the Issuer (or the Collateral Manager on the Issuer's behalf) will be required to satisfy the requirements of both clause (x) and clause (y); *provided* further, that in the case of each of the foregoing clauses (x) and (y), amounts may not be transferred from the Interest Collection Subaccount to the Principal Collection Subaccount if, after giving effect to such transfer, (I) the amounts available pursuant to the Priority of Payments on the next succeeding Payment Date would be insufficient to pay the full amount of the accrued and unpaid interest on any Class of Secured Notes on such next succeeding Payment Date or (II) such transfer would result in a deferral of interest with respect to the Class B Notes, the Class C Notes or the Class D Notes on the next succeeding Payment Date.

The Collateral Manager

The information appearing in this section has been prepared by the Collateral Manager and has not been independently verified by the Co-Issuers or JPMorgan. The Collateral Manager has taken reasonable care to ensure that this information has been accurately reproduced. The Co-Issuers confirm that the information in this section has been accurately reproduced and that, as far as the Co-Issuers are aware and are able to ascertain from the information, no facts have been omitted which would render the reproduced information inaccurate or misleading. Accordingly, notwithstanding anything to the contrary herein JPMorgan does not assume any responsibility for the accuracy, completeness or applicability of such information.

The delivery of this Offering Circular will not create any implication that there has been no change in the affairs of AXA IM since the date hereof, or that the information contained or referred to in this section is correct as of any time subsequent to its date.

General

Certain advisory and administrative functions with respect to the Assets will be performed by AXA Investment Managers, Inc. a Delaware corporation ("*AXA IM*"), as the Collateral Manager under the Collateral Management Agreement to be entered into on or prior to the Closing Date between the Issuer and the Collateral Manager. AXA IM provides portfolio management services under the following investment strategies: (i) United States high yield products, (ii) United States corporate investment grade products, (iii) United States leveraged loan products, (iv) United States structured and/or asset backed products and (v) long-short credit products.

AXA IM's investment management business originated in 2001 when the high yield bond group of Cardinal Capital Management, based in Greenwich, CT, joined AXA IM. Organizationally, AXA IM is a wholly-owned subsidiary of AXA-IM Rose, Inc., a Delaware corporation, which is a wholly-owned subsidiary of AXA-IM Holding US, Inc., a Delaware corporation, which is a wholly-owned subsidiary of AXA Investment Managers, a société anonyme organized under the laws of France ("*AXA IMSA*"). AXA IMSA is a holding company of several investment management companies, which includes AXA IM (collectively, the "*AXA IM Group*").

AXA IM is an indirect subsidiary of AXA S.A. ("*AXA*"), a société anonyme organized under the laws of France. AXA's shares are traded on the Compartment A of NYSE Euronext Paris and, in the form of American depositary shares traded on the United States over-the-counter market. The financial strength rating of AXA is "Aa3" by Moody's, "AA-" by Fitch and "A+" by S&P.

The AXA IM Group is one of the AXA group's principal asset managers. It is a multi-specialist asset management division that offers fixed income, equity, structured and alternative products, real estate and multi-management investment expertise. Its clients include both institutional and individual investors. The AXA IM Group provides diversified asset management and related services globally to its mutual funds, which are distributed through the AXA group's distribution networks and external distributors. The AXA IM Group also provides these services to AXA's insurance subsidiaries in respect of their insurance-related invested assets and separate management account assets.

As of November 30, 2013, AXA IM had total assets under management of approximately USD 71.59 billion and AXA IM Group's total assets under management amounted to EUR 548 billion.

AXA IM's address is 100 West Putnam Avenue, 4th Floor, Greenwich, Connecticut 06830.

AXA IM is registered as an investment adviser with the U.S. Securities and Exchange Commission under the Investment Advisers Act. Prospective investors may obtain a copy of AXA IM's Form ADV Part II, and other information about AXA IM or the AXA IM Group, upon request.

Key Personnel

The names of the following key personnel of AXA IM are listed below. There can be no assurance that such persons will remain in such positions or, even if they do so, will be involved in the management of the Issuer, the Collateral Obligations or in carrying out any of the other obligations of the Collateral Manager under the Collateral Management Agreement during the term thereof.

Jean-Philippe Levilain – Global Head of the AXA IM Leveraged Loan Team / US Head of Structured Finance (Greenwich, CT)

Jean-Philippe joined the AXA IM Group in 2005 as a Senior portfolio manager, before taking the lead role for the European High Yield Loan team in 2010. In 2012, Jean-Philippe established a dedicated team for loans within AXA IM. Jean-Philippe is responsible for overseeing AXA IM's global portfolio management within the Leveraged Loan Team.

Prior to joining the AXA IM Group, Jean-Philippe spent seven years with BNP Paribas, and held several positions as a loan trader and credit analyst.

Jean-Philippe graduated from the Institut d'Etudes Politiques de Paris and obtained a postgraduate degree in Finance from the University of Paris I, Pantheon-Sorbonne.

Joel Serebransky – Senior Portfolio Manager/Analyst (Greenwich, CT)

Joel joined AXA IM in August 2012 to help lead the start of AXA IM's US loans platform. Prior to joining AXA IM, Joel was a portfolio manager at Lord Abbett & Co, where he managed over \$4 billion of loans via a loan mutual fund and a Collateralized Loan Obligation (CLO). In 1996, Joel co-founded the loan investment business at Alliance Bernstein and, in 2005, Joel left to start a loan investment boutique, Navigare Partners. Prior to joining Alliance Bernstein, Joel spent 6 years structuring and distributing various debt products at JP Morgan.

Joel holds a B.A. degree from Rutgers College and an M.B.A. from The Wharton School of the University of Pennsylvania.

Vera Fernholz – Senior Credit Analyst (Greenwich, CT)

Vera is a United States senior credit analyst with AXA IM. Previously, Vera worked in the syndicated loan and risk management/workout groups at CIT Group for 5 years. Vera spent 8 years as an originator, credit analyst and portfolio manager in private placement and leveraged loan groups at Prudential Capital Group. Vera started her banking career as an assistant treasurer at Bankers Trust.

Vera holds a B.A. Degree from Smith College and an M.B.A. from the Darden Business School of the University of Virginia.

Enoch Chu – Credit Analyst (Greenwich, CT)

Enoch is a United States credit analyst with AXA IM. Prior to joining AXA IM in 2012, Enoch worked as a research analyst at WCAS Fraser Sullivan, an asset manager specializing in the high yield credit market. Prior to joining WCAS Fraser Sullivan in 2011, Enoch worked in the Lehman Brothers Estate's corporate loan group for 3 years. Enoch began his career in Lehman Brother's investment banking division in 2006.

Enoch holds a B.A. from Cornell University and has received Chartered Financial Analyst and Chartered Alternative Investment Analyst professional designations.

The Collateral Management Agreement

General

The Collateral Management Agreement requires the Collateral Manager to provide certain management, advisory and administrative functions with respect to the Assets. Pursuant to the terms of the Collateral Management Agreement and the Indenture, the Collateral Manager is required to (i) select the Collateral Obligations and Eligible Investments to be acquired and sold by the Issuer, (ii) monitor the Collateral Obligations, Equity Securities and Eligible Investments on an ongoing basis (including negotiating and entering into, on behalf of the Issuer, amendments, modifications, waivers and supplements relating thereto), (iii) provide the Issuer and the Trustee certain information with respect to the composition and characteristics of the Collateral Obligations and (iv) direct the Trustee with respect to any disposition or tender of a Collateral Obligation, the reinvestment of the proceeds of any such disposition in Eligible Investments or the application thereof toward the purchase of an additional Collateral Obligation.

In addition, pursuant to the terms of the Collateral Administration Agreement, the Issuer will retain The Bank of New York Mellon Trust Company, National Association, to prepare certain reports with respect to the Collateral Obligations based in part on information provided by the Collateral Manager.

Neither the Placement Agent nor any of its affiliates will select any of the Collateral Obligations.

The Indenture places significant restrictions on the Collateral Manager's ability to advise the Issuer to buy and sell obligations to be included in the Assets, and the Collateral Manager is subject to compliance with the Indenture. As a result of the restrictions contained in the Indenture, during certain periods or in certain specified circumstances, the Issuer may be unable to buy or sell obligations or to take other actions which the Collateral Manager might consider in the best interests of the Issuer and the Holders of the Notes.

The Collateral Management Agreement requires the Collateral Manager to comply with certain investment restrictions exhibited to the Collateral Management Agreement.

Unless otherwise specifically required by any provision of the Indenture or the Collateral Management Agreement or by applicable law, the Collateral Manager is required to use commercially reasonable efforts to ensure that no action is taken by it, and not to intentionally or with gross negligence or reckless disregard, take any action, which would subject the Issuer to United States federal income taxation on a net income basis; *provided* that it will not be a violation of such obligation if the Issuer is so treated as the result of an action taken either (i) in reliance upon an opinion or written advice on which it may rely, in either case, of tax counsel of nationally recognized standing in the United States that, under the relevant facts and circumstances the Issuer's action will not cause the Issuer to be engaged, or deemed to be engaged, in a trade or business within the United States for United States federal income tax purposes or otherwise be subject to United States federal, state or local income taxation on a net income basis, or (ii) in compliance with the Indenture and the Collateral Management Agreement, including the tax restrictions set forth therein, as they may be amended from time to time in accordance with the Collateral Management Agreement, so long as (a) there has been no material change of which the Collateral Manager is aware in United States federal income tax law or the interpretation thereof that is relevant to such action since the date of such tax advice or the date of the most recent amendment to the Indenture and the Collateral Management Agreement, including the tax restrictions, as applicable, and (b) the Collateral Manager does not have actual knowledge that such action, when considered in light of the other activities of the Issuer, would cause the Issuer to be engaged, or deemed to be engaged, in a trade or business within the United States for United States federal income tax purposes or otherwise be subject to United States federal income taxation on a net income basis. See also "Certain U.S. Federal Income Tax Considerations".

Under the Collateral Management Agreement, the Issuer will acknowledge and agree, among other things, that (i) the Collateral Manager engages in other business and furnishes investment management and advisory services to other funds which may differ from those provided by the Collateral Manager on behalf of the Issuer, as required by the Indenture, (ii) the Collateral Manager may make recommendations or effect transactions which may differ from those effected with respect to the securities included in the Collateral, (iii) the Collateral Manager may, from time to time, cause or direct another account managed by the Collateral Manager to buy or sell, or recommend to the account the buying or selling of, securities of the same or a different kind or class of the same issuer, as the Collateral Manager directs be purchased or sold on behalf of the Issuer, and (iv) in certain circumstances, the interests of the Issuer and/or the Holders of the Notes with respect to matters as to which the Collateral Manager is advising the Issuer may conflict with the interests of the Collateral Manager.

In addition, the Collateral Manager expects that approximately 15% of the Target Initial Par Amount of Collateral Obligations will be purchased by the Issuer on or before the Closing Date from one or more other portfolios for which the Collateral Manager or an affiliate thereof acts as investment advisor or in which the Collateral Manager or an affiliate thereof has invested on a principal basis. See "Risk factors—Relating to the Manager—The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors".

Pursuant to the Collateral Management Agreement, the Collateral Manager will not direct the Trustee to acquire any Collateral Obligation or other obligation to be included in the Assets from the Collateral Manager or any of its Affiliates as principal or to sell an obligation to the Collateral Manager or any of its Affiliates as principal, unless, in each case, such acquisition or sale is effected (x) on terms no less favorable to the Issuer than would be the case if such acquisition was made in an arm's length transaction and such Person were not such an Affiliate and (y) in accordance with the applicable internal policies and procedures reasonably determined to be applicable by, and of, the Collateral Manager and in accordance with applicable law (including the Investment Advisers Act).

Pursuant to the Collateral Management Agreement, the Collateral Manager will not direct the Trustee to purchase any Collateral Obligation for inclusion in the Assets directly from any fund, account or portfolio (including, without limitation, any collateralized loan obligation) for which the Collateral Manager or any IM Affiliate serves as investment adviser or investment manager, or direct the Trustee to sell directly any Assets to any such fund, account or portfolio for which the Collateral Manager or any IM Affiliate serves as investment adviser or investment manager, unless, in each case, such purchase or sale is effected (x) on terms no less favorable to the Issuer than would be the case if it were to a Person that was not such a fund, account or portfolio and (y) in accordance with the applicable internal policies and procedures reasonably determined to be applicable by, and of, the Collateral Manager and in accordance with applicable law (including the Investment Advisers Act).

In addition, the Collateral Manager may, without the consent of the Issuer or any other Person, employ third parties (including Affiliates) to render advice (including investment advice) and assistance to the Issuer and to perform any of its duties under the Collateral Management Agreement; *provided*, however, that the Collateral Manager will not be relieved of any of its duties under the Collateral Management Agreement as a result of the performance of any services by third parties.

The Collateral Management Agreement will be made solely for the benefit of the Issuer and the Collateral Manager, and no other Person will have any right, benefit or interest under or because of the Collateral Management Agreement. Unless expressly stated otherwise in the Collateral Management Agreement or the Indenture, the Collateral Manager assumes, and will have, no obligation or responsibility under the Collateral Management Agreement, the Indenture or any other Transaction Document to any Person other than the Issuer. However, the Collateral Manager will agree that the Trustee may enforce the Issuer's rights under the Collateral Management Agreement after the occurrence and during the continuance of an Event of Default.

Resignation or Removal of the Collateral Manager

Under certain circumstances the Collateral Manager may resign or be removed. Under the terms of the Collateral Management Agreement, the Collateral Manager may be removed for Cause by the Issuer at the direction of either the Holders of 66-2/3% of the Aggregate Outstanding Amount of the Controlling Class or Holders of 66-2/3% of the Aggregate Outstanding Amount of the Subordinated Notes at any time. "Cause" means:

- (i) the Collateral Manager breaches in any respect any provision of the Collateral Management Agreement or the Indenture applicable to it (it being understood that the failure to meet any Coverage Ratio Event of Default, Coverage Test, Reinvestment Overcollateralization Test, Concentration Limitation or Collateral Quality Test is not a breach under this clause (i)), and such breach has or could reasonably be expected to have a material adverse effect on the Assets, any Class of Notes or the Issuer, and if such breach is curable the failure by the Collateral Manager to cure such breach within 30 days of becoming aware of, or receiving notice of, the occurrence of such breach unless, if such breach is curable, the Collateral Manager has taken action that the Collateral Manager in good faith believes will remedy, and that does in fact remedy, such breach within 60 days after the initial notice of such breach is given to the Collateral Manager;
- (ii) the failure of any representation, warranty, certification or statement made in writing by the Collateral Manager pursuant to the Collateral Management Agreement or the Indenture to be true when made and (i) such failure has a material adverse effect on any Class of Notes and (ii) the failure by the Collateral Manager to cure such failure within 30 days of becoming aware of, or receiving notice of, the occurrence of such failure unless, if such failure is curable, the Collateral Manager has taken action that the Collateral Manager in good faith believes will remedy, and that does in fact remedy, such failure within 45 days after the initial notice of such failure is given to the Collateral Manager;
- (iii) certain events of bankruptcy or insolvency occur in respect of the Collateral Manager;
- (iv) the occurrence of an Event of Default that consists of a default in the payment of principal or interest on the Secured Notes when due and payable, not cured within the applicable cure period, that results from any breach by the Collateral Manager of its duties under the Indenture or the Collateral Management Agreement, it being understood that an action (or failure to act) by the Collateral Manager based on its good faith interpretation of a provision of the Collateral Management Agreement or the Indenture will not be considered a breach;
- (v) the occurrence of an act by the Collateral Manager that constitutes fraud or criminal activity in the performance of its obligations under the Collateral Management Agreement, or the Collateral Manager or any of its executive officers who are primarily responsible for administration of the Assets being indicted for or convicted of a criminal offense materially related to its business of providing asset management services;
- (vi) the Collateral Manager intentionally breaches any provision of the Collateral Management Agreement or the Indenture applicable to it and such breach has a material adverse effect on any Class of Notes, it being understood that an action (or failure to act) by the Collateral Manager based on its good faith interpretation of a provision of the Collateral Management Agreement or the Indenture will not be considered an intentional breach; or
- (vii) the Issuer or the Assets become an investment company required to be registered under the Investment Company Act and such requirement has not been eliminated after a period of 45 days.

If any of the events described in the foregoing paragraph occurs, the Collateral Manager will give prompt written notice thereof to the Issuer and the Trustee (who will forward it promptly to the Holders of all Outstanding Notes and each Rating Agency) promptly upon the Collateral Manager becoming aware of the occurrence of such event.

Subject to the requirements below, the Collateral Manager may resign at any time upon at least 90 days' prior written notice to the Issuer, the Rating Agencies and the Trustee (who will forward such notice to each Holder of Notes).

If the Collateral Manager resigns or is removed, then a Majority of the Subordinated Notes may (within 45 days of the Trustee's giving notice of such actual or intended removal) propose to the Trustee and the Issuer a successor to the Collateral Manager. Any proposed successor to the Collateral Manager must be an established institution that satisfies the Replacement Manager Qualifications (any successor Collateral Manager appointed that satisfies the Replacement Manager Qualifications being referred to herein as a "*Replacement Collateral Manager*"). The Trustee will deliver written notice of any Replacement Collateral Manager proposed by a Majority of the Subordinated Notes to the Controlling Class within 5 Business Days of the receipt of such proposal. A Majority of the Controlling Class will have the right to approve such proposed Replacement Collateral Manager within 30 days following receipt by the Controlling Class of the Trustee's notice of such Replacement Collateral Manager, the failure of which will be deemed to be a rejection. Within 15 days of obtaining the approval of the Majority of the Controlling Class, the Issuer will appoint the Person proposed by a Majority of the Subordinated Notes as the Replacement Collateral Manager, which appointment will be effective upon satisfaction of the Global Rating Agency Condition with respect to such appointment. If no Replacement Collateral Manager is appointed in accordance with the foregoing, then a Majority of the Controlling Class will have the right, within 15 days following the earlier of (A) the date of the objection by a Majority of the Controlling Class of the Replacement Collateral Manager proposed by a Majority of the Subordinated Notes and (B) five Business Days following the expiry of the initial 45-day period referred to in the first sentence of this paragraph for a Majority of the Subordinated Notes to propose a Replacement Collateral Manager, to appoint a Replacement Collateral Manager, subject to the approval of such Replacement Collateral Manager by a Majority of the Subordinated Notes. If a Majority of the Subordinated Notes consents to such Replacement Collateral Manager, the Issuer will appoint the Person proposed by a Majority of the Controlling Class as the Replacement Collateral Manager, which appointment will be effective upon satisfaction of the Global Rating Agency Condition with respect to such appointment.

If appointment of a Replacement Collateral Manager has not become effective in accordance with any of the foregoing within 120 days (or, in the event of a material change in applicable law or regulation which renders the performance by the Collateral Manager of its duties under the Indenture and the Collateral Management Agreement to be a violation of such law or regulation, within 30 days) following notice of the resignation or removal of the Collateral Manager, the Collateral Manager, a Majority of the Subordinated Notes or a Majority of the Controlling Class will have the right to (and, if none of such parties do so, the Issuer must) petition a court of competent jurisdiction to appoint a Replacement Collateral Manager, in either such case, whose appointment will become effective upon the appointment of a successor satisfying the Replacement Manager Qualifications. Neither the consent of any Holders of the Notes nor satisfaction of the Global Rating Agency Condition will be required in connection with such court appointment of a Replacement Collateral Manager.

With respect to any vote in connection with the removal of AXA IM as the Collateral Manager, any Notes held by AXA IM, one or more affiliates of AXA IM or any funds or accounts managed by AXA IM as to which AXA IM has discretionary voting authority, will be disregarded and deemed not to be outstanding in connection with such vote, except that if the voting rights relating to any such Notes are controlled solely by Persons that are not the Collateral Manager, an Affiliate thereof or any funds or accounts managed by the Collateral Manager or one of its Affiliates as to which the Collateral Manager or one of its Affiliates has discretionary authority with respect to such voting rights, then such Notes will not be disregarded and will be deemed to be outstanding for all purposes.

Any successor institution nominated or approved as described above must be an established institution that (i) is legally qualified to, has the capacity to and has agreed in writing to assume all of the responsibilities, duties and obligations of the Collateral Manager under the Collateral Management Agreement, the Indenture and to be bound by and subject to any fee diversion side letters to which the Collateral Manager is a party (each, an "*Investor Side Letter*"), (ii) has demonstrated the ability to perform professionally and competently duties similar to those required of the Collateral Manager under the

Collateral Management Agreement, (iii) upon appointment as a successor collateral manager, will not cause the Issuer, the Co-Issuer or the pool of Assets to become required to register as an investment company under the Investment Company Act, and (iv) will perform its duties as Collateral Manager under the Collateral Management Agreement without causing the Issuer to be subject to taxation in any jurisdiction (including states and localities) where it would not otherwise be subject to tax (collectively, the "Replacement Manager Qualifications").

No resignation, termination or removal of the Collateral Manager will be effective unless a successor collateral manager is appointed that satisfies the Replacement Manager Qualifications and is approved in the manner specified herein and in the Collateral Management Agreement.

Assignment

Other than an assignment in accordance with the following two paragraphs, the Collateral Manager may not assign its rights or responsibilities under the Collateral Management Agreement without (i) satisfaction of the Global Rating Agency Condition, (ii) satisfaction of the Replacement Manager Qualifications with respect to the assignee and (iii) the written consent of the Issuer.

Notwithstanding anything to the contrary in this section "—Assignment", the Collateral Manager may, without the consent of, opportunity to object or any other action by, the Issuer or any Holders of the Notes or any other Person and without satisfaction of the Global Rating Agency Condition (but with notice to the Rating Agencies), assign any or all of its rights or obligations under the Collateral Management Agreement (i) to an Affiliate (which, for the avoidance of doubt, may be a special purpose entity) so long as such Affiliate (A) satisfies the Replacement Manager Qualifications and (B) immediately after the assignment, utilizes (or, by agreement, has available to it from an affiliate) principal personnel performing the duties required under the Collateral Management Agreement who are substantially the same individuals who would have performed such duties had the assignment not occurred and (ii) to any wholly owned subsidiary of the Collateral Manager or any of its Affiliates (*provided* that such subsidiary meets the criteria in subclauses (A) and (B) of clause (i) above; *provided* that, (i) to the extent any consent is required under the Investment Advisers Act for any assignment pursuant to this paragraph, the Collateral Manager will obtain the consent of the Issuer (which may be by the Board of Directors of the Issuer) and (ii) the surviving entity has agreed to be bound by and subject to any existing Investor Side Letter or has become bound by operation of law.

Notwithstanding anything to the contrary in this section "—Assignment", the Collateral Manager may, without the consent of, opportunity to object or any other action by, the Issuer or any Holder of the Notes or any other Person and without satisfaction of the Global Rating Agency Condition, assign the Collateral Management Agreement and all of its rights or obligations under the Collateral Management Agreement to any Person into which the Collateral Manager may be merged or converted or with which it may be consolidated, or any Person resulting from any merger, conversion or consolidation to which the Collateral Manager is a party, or any Person otherwise acquiring or succeeding to all or substantially all of the U.S. collateralized loan obligation management business of the Collateral Manager; *provided* that, to the extent any such transaction constitutes an "assignment" for purposes of the Investment Advisers Act and such assignment requires consent under the Investment Advisers Act, the Collateral Manager will obtain the consent of the Issuer (which may be by the Board of Directors of the Issuer). For the avoidance of doubt, in no circumstances will any merger, conversion, consolidation or acquisition as set forth in this section "—Assignment", or the succession of any Person as Collateral Manager resulting therefrom, constitute "cause" under, or an event of default or breach of, the Collateral Management Agreement. The Collateral Manager will give prompt written notice to each Rating Agency upon any such occurrence.

The Collateral Management Agreement may not be assigned by the Issuer without the prior written consent of the Collateral Manager and the Trustee (upon the direction of a Majority of the Controlling Class), except in the case of assignment by the Issuer to (i) an entity which is a successor to the Issuer permitted under the Indenture, in which case such successor organization will be bound under the Collateral Management Agreement and by the terms of said assignment in the same manner as the Issuer is bound thereunder or (ii) the Trustee as contemplated by the Indenture. In the event of any assignment by the

Issuer, the Issuer will use its best efforts to cause its successor to execute and deliver to the Collateral Manager such documents as the Collateral Manager will consider reasonably necessary to effect fully such assignment.

Any successors and/or assigns of the Collateral Manager under the Collateral Management Agreement shall be subject to and bound by the terms of any previously existing Investor Side Letter.

Compensation and Indemnification of the Collateral Manager

The Collateral Manager will be entitled to receive a fee on each Payment Date (in accordance with the Priority of Payments), which will consist of the Senior Collateral Management Fee, the Subordinated Collateral Management Fee and the Incentive Collateral Management Fee (collectively, the "*Collateral Management Fees*").

The Collateral Management Fee will be payable on each Payment Date to the extent of the funds available for such purpose in accordance with the Priority of Payments. The "Senior Collateral Management Fee" will be payable at the rate of 0.15% per annum of the Fee Basis Amount measured as of the first day of the Due Period relating to the applicable Payment Date. The "Subordinated Collateral Management Fee" will be payable at the rate of 0.35% per annum of the Fee Basis Amount measured as of the first day of the Due Period relating to the applicable Payment Date. The Senior Collateral Management Fee and the Subordinated Collateral Management Fee will be calculated on the basis of a 360-day year of twelve 30-day months prorated for the related Interest Accrual Period and will be paid in accordance with the Priority of Payments set forth in the Indenture. In accordance with the terms of the Indenture, to the extent the Senior Collateral Management Fee or the Subordinated Collateral Management Fee are not paid on the applicable Payment Date, such fees will be deferred and will be payable on subsequent Payment Dates (together with interest on Deferred Subordinated Collateral Management Fees to the extent provided in the next sentence) in accordance with the Priority of Payments (such amounts deferred that remain unpaid, the "Deferred Senior Collateral Management Fee" or the "Deferred Subordinated Collateral Management Fee" as applicable, and, collectively, the "Deferred Collateral Management Fees"). Any Deferred Subordinated Collateral Management Fees will bear interest at a rate of LIBOR plus 3.00% per annum. The Collateral Manager will not be entitled to voluntarily defer the payment of any Collateral Management Fees that would otherwise be payable on any Payment Date in accordance with the Priority of Payments set forth in the Indenture.

If the Collateral Management Agreement is terminated or AXA IM has resigned or is removed as the Collateral Manager, the Collateral Management Fees payable to the Collateral Manager will be prorated for any partial periods between Payment Dates during which the Collateral Management Agreement was in effect and any Deferred Collateral Management Fees and unpaid and unreimbursed expenses will be due and payable to the outgoing Collateral Manager on the first Payment Date following the date of such removal or resignation subject to the Priority of Payments set forth in the Indenture and any Investor Side Letter through the applicable termination date.

The Collateral Manager has agreed to direct the Trustee to pay a substantial portion of the Collateral Management Fees to the initial lead investor in the Subordinated (B) Notes, which creates certain additional risks. See "Risk factors—Relating to Certain Conflicts of Interest—The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors".

In addition to the Senior Collateral Management Fee and the Subordinated Collateral Management Fee, on each Payment Date, in accordance with the Priority of Payments, the Collateral Manager will be entitled to receive an incentive collateral management fee (the "Incentive Collateral Management Fee"). The "Incentive Collateral Management Fee" will be payable in the amount determined under and in accordance with the Priority of Payments set forth in the Indenture on each Payment Date on which the Subordinated Notes have realized an Internal Rate of Return of at least 12%. The Collateral Manager will not voluntarily defer the payment of the Incentive Collateral Management Fee that would otherwise be payable on any Payment Date in accordance with the Priority of Payments set forth in the Indenture.

The Collateral Manager will pay all ordinary expenses and costs (including rent, office expenses and employee salaries) incurred by it in connection with its services under the Collateral Management Agreement; *provided* that the Collateral Manager will not be liable for, and the Issuer will pay, all reasonable expenses, including reasonable fees and out-of pocket expenses, incurred by the Collateral Manager in connection with the services provided under the Collateral Management Agreement with respect to (i) legal advisers, consultants, rating agencies, accountants and other professionals retained by the Issuer or the Collateral Manager (on behalf of the Issuer), (ii) asset pricing and asset rating services, compliance services and software, and accounting, programming and data entry services, (iii) travel and other miscellaneous expenses incurred and paid by the Collateral Manager in connection with the Collateral Manager's management of the Collateral Obligations (including without limitation expenses related to the workout of Collateral Obligations), (iv) expenses actually incurred and paid in connection with the purchase or sale or holding of any Collateral Obligations, (v) amounts payable pursuant to the Collateral Management Agreement (but excluding the Collateral Management Fees) and (vi) otherwise in connection with the performance of the Collateral Manager's obligations under the Indenture and under the Collateral Management Agreement. To the extent that such expenses are incurred in connection with obligations that are also held by the Collateral Manager, any IM Affiliates or other funds or accounts managed by the Collateral Manager, the Collateral Manager will allocate the expenses among the funds or accounts in a fair and equitable manner. Any amounts payable, and expenses and costs for which the Issuer is responsible under this paragraph will constitute Administrative Expenses, and will be paid in accordance with the priorities described in "Description of the Offered Securities—Priority of Payments" and subject to the limitations contained in the Indenture.

On the Closing Date, the Issuer will reimburse the Collateral Manager for reasonable expenses actually incurred by the Collateral Manager in connection with the acquisition of the initial Collateral Obligations and the issuance of the Notes (including, without limitation, reasonable legal fees and expenses).

Generally, neither the Collateral Manager nor any other Manager Related Party will be liable to the Issuer, the Co-Issuer, the Trustee, the Holders of Notes or any other Person for any losses, claims, damages, judgments, assessments, costs or other liabilities (including legal and other expenses) (collectively, "*Liabilities*") incurred as a result of the actions taken or omitted to be taken or recommended by the Collateral Manager under or in connection with the Collateral Management Agreement or the Indenture or for any decrease in the value of the Assets or the Notes, except that the Collateral Manager will be so liable solely to the Issuer for such direct Liabilities incurred by the Issuer (i) by reason of the Collateral Manager's or any IM Affiliate's acts or omissions constituting bad faith, willful misconduct or gross negligence in the performance, or reckless disregard, of the Collateral Manager's obligations under the Collateral Management Agreement and under the terms of the Indenture applicable to it, as determined by a final nonappealable judgment of a court of competent jurisdiction, or (ii) with respect to any statements set forth in the Offering Circular under the headings "Risk factors—Relating to the Collateral Manager—Past performance of the Collateral Manager not indicative", "Risk factors—Relating to the Collateral Manager—The Issuer will depend on the managerial expertise available to the Collateral Manager, its affiliates and its key personnel", "Risk factors—Relating to the Collateral Manager—The Collateral Manager has no operating history with United States cashflow collateralized loan obligation funds", "Risk factors—Relating to Certain Conflicts of Interest—The Issuer will be subject to various conflicts of interest involving the Collateral Manager and its affiliates and certain investors" and "The Collateral Manager" (the "*Collateral Manager Information*") that contain any untrue statement of material fact or omit to state a material fact necessary in order to make the statements therein, in the light of the circumstances under which they were made, not misleading, as determined by a final nonappealable judgment of a court of competent jurisdiction. The matters described in clauses (i) and (ii) above are collectively referred to as "Collateral Manager Breaches". In no event will the Collateral Manager or any other Manager Related Party be liable for any consequential (including loss of profit, loss of turnover or loss of business), indirect, special or punitive damages or losses.

Additionally, the Collateral Manager will incur no liability to the Issuer, its shareholders or creditors or any other Person (i) in acting upon any signature, instrument, statement, settlement, notice, resolution, request, direction, consent, order, certificate, report, opinion, bond or other document or paper (whether

received in electronic form or otherwise) reasonably believed by it to be genuine and to have been signed or originated by the proper party or parties, (ii) directly or indirectly, by reason of any act, failure to act, or omission of the Issuer or any other Person party to (a) a Transaction Document, or (b) any other agreement with the Collateral Manager relating to the Assets which act was not upon the direction of the Collateral Manager or done on behalf of such Person by the Collateral Manager, or (iii) by reason of any failure to perform, or delay in performing, any of its obligations on account of any force majeure, act of state or other event or circumstance beyond the reasonable control of the Collateral Manager.

Pursuant to the Collateral Management Agreement, the Issuer will indemnify and hold harmless each Manager Related Party (in such case, the Issuer being the "*Indemnifying Party*" and each Manager Related Party being an "*Indemnified Party*") from and against any and all Liabilities, and will reimburse each such Manager Related Party in respect of or arising from any acts or omissions of any such Manager Related Party for all reasonable fees and expenses (including reasonable fees and expenses of counsel) (collectively, the "*Expenses*") (subject to the Priority of Payments) as such Expenses are incurred in investigating, preparing, pursuing or defending any claim, action, proceeding or investigation with respect to any pending or threatened litigation or any investigation or other proceedings by a governmental or regulatory agency or body (collectively, the "*Actions*"), caused by, or arising out of or in connection with the issuance of the Notes, the transactions contemplated by this Offering Circular, the Indenture or the Collateral Management Agreement (including, for the avoidance of doubt, with respect to any statements set forth in this Offering Circular (other than Collateral Manager Information) that contain any untrue statement of material fact or omit to state a material fact necessary in order to make the statements in this Offering Circular, in the light of the circumstances under which they were made, not misleading), the performance by the Collateral Manager of its duties under the Collateral Management Agreement or under the Indenture and/or any action taken by, or any failure to act by, the Collateral Manager or any other Manager Related Party; *provided* that no Manager Related Party will be indemnified for any Liabilities or Expenses incurred as a result of (i) any acts or omissions by the Collateral Manager or any IM Affiliate constituting Collateral Manager Breaches or (ii) losses in the value of a Collateral Obligation or Eligible Investment incurred by a Manager Related Party in connection with a transaction in which a Manager Related Party elects to acquire a Collateral Obligation or Eligible Investment directly from the Issuer as principal; *provided, further*, that in no event shall the Indemnifying Party be liable for any consequential (including loss of profit, loss of turnover or loss of business), indirect, special or punitive damages or losses. Such Expenses for which the Issuer is responsible under this paragraph will constitute Administrative Expenses, and will be paid in accordance with the priorities described in "Description of the Offered Securities—Priority of Payments" and subject to the limitations contained in the Indenture.

Pursuant to the Collateral Management Agreement, the Collateral Manager will indemnify and hold harmless the Issuer (in such case, the Collateral Manager being the "*Indemnifying Party*" and the Issuer being the "*Indemnified Party*") from and against any and all Liabilities, and will reimburse the Issuer for all Expenses, as such Expenses are incurred in investigating, preparing, pursuing or defending any Actions, to the extent caused by, or arising out of or in connection with any actions or omissions by the Collateral Manager or any IM Affiliate constituting Collateral Manager Breaches; *provided* that in no event will either the Collateral Manager or any other Manager Related Party be liable for any consequential (including loss of profit, loss of turnover or loss of business), indirect, special or punitive damages or losses.

In performing its duties under the Collateral Management Agreement, the Collateral Manager will use commercially reasonable endeavors to manage the Collateral Obligations with the objectives of producing the greatest likelihood that expected payments thereon, and any expected cash proceeds of any permitted disposition thereof, will be sufficient for the Issuer and the Co-Issuer, as applicable, to (i) pay interest on the Secured Notes in a timely manner, (ii) repay the principal of the Secured Notes in full on or prior to their respective stated maturity dates and (iii) subject to clauses (i) and (ii), maximize the returns to the Holders of Subordinated Notes. Notwithstanding the preceding sentence, the Collateral Manager will not be liable if such objectives are not achieved and under no circumstances will the Collateral Manager be deemed an obligor or guarantor or otherwise deemed to be responsible for payment of principal, interest, dividends or other amounts due on the Assets or the Notes unless otherwise stated under the Collateral Management Agreement.

The Co-Issuers

General

Allegro CLO I, Ltd. (the "*Issuer*") is an exempted company incorporated with limited liability under the laws of the Cayman Islands and is a special purpose entity established for the sole purpose of acquiring the Collateral Obligations, issuing the Offered Securities and engaging in certain related transactions. The Issuer was incorporated on July 10, 2013 in the Cayman Islands with registered number HL-279355 and has an indefinite existence. The Issuer's registered office and the business address of each of the directors of the Issuer is at the offices of Appleby Trust (Cayman) Ltd., Clifton House, 75 Fort Street, PO Box 1350, Grand Cayman KY1-1108, Attention: The Directors, telephone no. +1 (345) 949-4900, facsimile no. +1 (345) 949-4901. The directors of the Issuer are George Bashforth, David Boyd and Richard McMillan. The directors of the Issuer serve as directors of and provide services to other special purpose entities that issue collateralized obligations and perform other duties for the Administrator. The Issuer has no prior operating history. The Issuer does not publish any financial statements.

Subject to the contracting restrictions imposed upon the Issuer by the Indenture, the directors of the Issuer have the power to borrow on behalf of the Issuer. A director of the Issuer is not required to own any shares in the Issuer in order to qualify as a director.

A director of the Issuer (or his alternate director or duly appointed proxy in his absence) is at liberty to vote in respect of any contract or transaction in which he is interested; provided that the nature of the interest of any director or alternate director in any such contract or transaction is disclosed by him or the alternate director appointed by him at or prior to its consideration and any vote on it.

The authorized share capital of the Issuer is US\$250 divided into 250 ordinary shares of US\$1.00 each, 250 of which have been issued. All of the issued shares (the "*Issuer Ordinary Shares*") are fully-paid and are held by Appleby Trust (Cayman) Ltd. as share trustee (in such capacity, the "*Share Trustee*") under the terms of a declaration of trust (the "*Declaration of Trust*") dated on or about January 29, 2014 under which the Share Trustee holds the Issuer Ordinary Shares in trust until the Termination Date (as defined in the Declaration of Trust) and may only dispose or otherwise deal with the Issuer Ordinary Shares with the approval of the Trustee for so long as there are any Notes outstanding. Prior to the Termination Date, the trust is an accumulation trust, but the Share Trustee has power with the consent of the Trustee, to benefit the Holders of the Notes or Qualified Charities (as defined in the Declaration of Trust). It is not anticipated that any distribution will be made whilst any Note is outstanding. Following the Termination Date, the Share Trustee will wind up the trust and make a final distribution to charity. The Share Trustee has no beneficial interest in, and derives no benefit (other than its fee for acting as Share Trustee) from, its holding of the Issuer Ordinary Shares. The Issuer will not have any material assets other than the Collateral Obligations and certain other eligible assets. The Collateral Obligations and certain other eligible assets will be pledged to the Trustee as security for the Issuer's obligations under the Secured Notes and the Indenture.

Allegro CLO I, LLC (the "*Co-Issuer*") was formed under the laws of the State of Delaware and is a special purpose entity established for the sole purpose of co-issuing the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes. The Co-Issuer was formed on October 2, 2013, in the State of Delaware with registered number 5441298 and has an indefinite existence. The Co-Issuer's registered office is at c/o Donald J. Puglisi, 850 Library Avenue, Suite 204, Newark, New Castle County, Delaware, 19711. The Co-Issuer has no substantial assets and will not pledge any assets to secure the Notes. The Co-Issuer will only be capitalized to the extent of its membership interests of U.S.\$10.00. The Co-Issuer is a wholly-owned subsidiary of the Issuer.

The sole independent manager of the Co-Issuer is Donald J. Puglisi. The principal outside function of Donald J. Puglisi consists of being a finance professor emeritus at the University of Delaware and serving as a corporate director for a variety of entities. Donald J. Puglisi may be contacted at the principal office

of the Co-Issuer. The Co-Issuer's principal office is at c/o Puglisi & Associates, 850 Library Avenue, Suite 204, Newark, DE 19711, telephone no. (302) 738-6680. The Co-Issuer has no prior operating history. Unless otherwise required pursuant to the Indenture, the Co-Issuer will not publish any financial statements.

The Notes are not obligations of the Trustee, the Collateral Manager, JPMorgan, the Collateral Administrator, or any of their respective affiliates, the Administrator, the Share Trustee or any directors, managers or officers of the Co-Issuers. The Co-Issuer will not make any payments of interest or principal on the Offered Securities.

Capitalization of the Issuer

The Issuer's initial proposed capitalization and indebtedness as of the Closing Date after giving effect to the issuance of the Offered Securities and the Issuer Ordinary Shares (before deducting expenses of the offering) is set forth below:

	Amount
Class A-1 Notes	\$213,800,000
Class A-2 Notes	\$45,700,000
Class B Notes.....	\$28,500,000
Class C Notes	\$19,100,000
Class D Notes	\$17,000,000
Subordinated (A) Notes	\$22,625,000
Subordinated (B) Notes	\$22,625,000
Total Debt.....	\$369,350,000
Issuer Ordinary Shares	\$250
Retained Earnings	\$0
Total Equity	\$250
Total Capitalization.....	\$369,350,250

The Co-Issuer has no other liabilities other than the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes.

Business of the Co-Issuers

The Issuer's Memorandum of Association describes the objects of the Issuer, which are restricted and include the activities to be carried out by the Issuer in connection with the Offered Securities.

So long as any of the Notes remain outstanding, the Issuer shall not, without the consent of the Trustee, incur any other indebtedness for borrowed moneys or engage in any business (other than acquiring and holding assets in connection with the Notes), issuing the Notes and entering into related agreements and transactions as provided for in the Transaction Documents, or, *inter alia*, declare any dividends, have any subsidiaries other than the Co-Issuer and any ETB Subsidiary or employees, purchase, own, lease, or otherwise acquire any real property (including office premises or like facilities), consolidate or merge with any other person or convey or transfer its properties or assets substantially as an entity to any person (otherwise than as contemplated in the Transaction Documents) or issue any shares (other than the Issuer Ordinary Shares in issue on the date hereof or as contemplated in the Transaction Documents).

The Issuer has, and will have, no assets other than the sum of US\$250 representing the issued and paid-up share capital, such fees (as agreed) payable to it in connection with the issuance of the Notes and the acquisition of assets in connection with the Notes, the bank account into which such paid-up share capital and fees are deposited, any interest earned thereon and the assets on which the Notes are secured. Save in respect of fees generated in connection with the issuance of the Notes any related profits and proceeds of any deposits and investments made from such fees or from amounts representing the Issuer's issued and paid-up share capital, the Issuer does not expect to accumulate any surpluses.

The Notes are the obligations of the Issuer (and Co-Issuer, in the case of the Class A Notes, the Class B Notes and the Class C Notes) and not the Share Trustee. Furthermore, they are not the obligations of, or guaranteed in any way by any other party, including, but not limited to, the Collateral Manager and the Trustee.

The Co-Issuer's limited liability company agreement describes the powers of the Co-Issuer, which include the activities to be carried out by the Co-Issuer in connection with the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes. The Co-Issuers have not issued securities which are currently outstanding, other than common shares or ordinary shares (as applicable), prior to the date of Offering Circular and have not listed any securities on any exchange. The Co-Issuers will not undertake any activities other than the issuance, redemption and payment of the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes and any additional notes issued pursuant to the Indenture and, in the case of the Issuer, the issuance, redemption and payment of the Class D Notes and the Subordinated Notes and any additional notes issued pursuant to the Indenture, the acquisition, holding, selling, exchanging, redeeming and pledging of Collateral Obligations and Eligible Investments, solely for its own account, and other incidental activities, including entering into the Transaction Documents to which it is a party. The Issuer will have no subsidiaries other than the Co-Issuer and any subsidiary that (x) meets the then-current general criteria of the Rating Agencies for bankruptcy remote entities, (y) is formed for the purpose of holding equity interests in "partnerships" (within the meaning of Section 7701(a)(2) of the Code), "grantor trusts" (within the meaning of the Code) or entities that are disregarded as separate from their owners for U.S. federal income tax purposes that are or may be engaged or deemed to be engaged in a trade or business in the United States, in each case received in a workout of a Defaulted Obligation or otherwise acquired in connection with a workout of a Collateral Obligation (and not in a purchase from the market) (each, an "*ETB Subsidiary*") and (z) includes customary "non-petition" and "limited recourse" provisions in any agreement to which it is a party; *provided* that an ETB Subsidiary may not hold any interest that is treated as a real property interest for purposes of Section 897 of the Code or causes the Issuer's subsidiary to have or be deemed to have an ownership interest or a controlling interest in real property or an ownership interest in an entity that has a controlling interest in real property. The Co-Issuer will have no subsidiaries. In general, subject to the credit quality and diversity of the Collateral Obligations and general market conditions and the need (in the judgment of the Collateral Manager) to satisfy the Coverage Tests, the Concentration Limitations and the Collateral Quality Test or to obtain funds for the redemption or payment of the Offered Securities, the Issuer will own the Assets and will receive payments of interest and principal on the Collateral Obligations and Eligible Investments as the principal source of its income. The ability to purchase additional Collateral Obligations and sell Collateral Obligations prior to maturity is subject to significant restrictions under the Indenture. See "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria."

In addition, pursuant to the terms of the Collateral Administration Agreement, the Issuer will retain the Collateral Administrator to, among other things, compile certain reports with respect to the Collateral Obligations. The compensation paid by the Issuer for such services will be in addition to the fees paid to the Collateral Manager and will be treated as an expense of the Issuer and will be subject to the Priority of Payments.

Appleby Trust (Cayman) Ltd. will also act as the administrator of the Issuer (in such capacity and together with its successors, the "*Administrator*"). The office of the Administrator will serve as the general business office of the Issuer. Through the office, and pursuant to the terms of an Administration Agreement to be entered into between the Issuer and the Administrator (as amended from time to time, the "*Administration Agreement*"), the Administrator will perform in the Cayman Islands or such other jurisdiction as may be agreed by the parties from time to time various management functions on behalf of the Issuer and the provision of certain clerical, administrative, registered office and other corporate services until termination of the Administration Agreement. In consideration of the foregoing, the Administrator will receive various fees payable by the Issuer at rates agreed upon from time to time, plus expenses. The Administration Agreement provides that either party shall be entitled to terminate such agreements by giving at least sixty days' notice in writing to the other party.

The Administrator will be subject to the overview of the Issuer's Board of Directors.

The Administrator's principal office is at Appleby Trust (Cayman) Ltd., Clifton House, 75 Fort Street, PO Box 1350, Grand Cayman KY1-1108, Cayman Islands.

Certain U.S. Federal Income Tax Considerations

The following is a general discussion based upon present law of certain United States federal income tax considerations for prospective purchasers of the Notes. The discussion addresses only persons that purchase the Notes in the original offering, hold the Notes as capital assets, and use the United States dollar as their functional currency. The discussion does not consider the circumstances of particular purchasers, which are subject to special tax regimes (such as financial institutions, insurance companies, regulated investment companies, dealers, traders who elect to mark their investment to market, persons subject to the alternative minimum tax and persons holding the Notes as part of a hedge, straddle, conversion, constructive sale or integrated transaction). The discussion does not address any state, local or non-U.S. taxes or the federal alternative minimum tax or Medicare tax on net investment income. Special rules also apply to individuals, certain of which may not be discussed below.

TO ENSURE COMPLIANCE WITH INTERNAL REVENUE SERVICE CIRCULAR 230, HOLDERS ARE HEREBY NOTIFIED THAT: (A) ANY DISCUSSION OF FEDERAL TAX ISSUES IN THIS OFFERING CIRCULAR IS NOT INTENDED OR WRITTEN BY US TO BE RELIED UPON, AND CANNOT BE RELIED UPON BY HOLDERS FOR THE PURPOSE OF AVOIDING PENALTIES THAT MAY BE IMPOSED ON HOLDERS UNDER THE INTERNAL REVENUE CODE; (B) SUCH DISCUSSION IS WRITTEN IN CONNECTION WITH THE PROMOTION OR MARKETING OF THE TRANSACTIONS OR MATTERS ADDRESSED HEREIN; AND (C) HOLDERS SHOULD SEEK ADVICE BASED ON THEIR PARTICULAR CIRCUMSTANCES FROM AN INDEPENDENT TAX ADVISOR.

EACH PROSPECTIVE PURCHASER IS ALSO URGED TO CONSULT ITS OWN TAX ADVISOR ABOUT THE TAX CONSEQUENCES OF AN INVESTMENT IN THE NOTES UNDER THE STATE AND LOCAL LAWS OF THE UNITED STATES AND THE LAWS OF THE CAYMAN ISLANDS AND ANY OTHER JURISDICTION WHERE THE PURCHASER MAY BE SUBJECT TO TAXATION.

For purposes of this offering circular, "U.S. Holder" means the beneficial owner of a Note that is (i) a citizen or resident of the United States, (ii) a corporation or other entity treated as a corporation for U.S. federal income tax purposes that is organized in or under the laws of the United States or any political subdivision thereof, (iii) a trust subject to the control of one or more U.S. persons and the primary supervision of a United States court or (iv) an estate the income of which is subject to United States federal income taxation regardless of its source. "Non-U.S. Holder" means a person other than a U.S. Holder. The treatment of partners in a partnership that owns Notes may depend on the status of such partners and the status and activities of the partnership and such persons should consult their own tax advisors about the consequences of an investment in the Notes.

United States federal income tax treatment of the Issuer

The Issuer will adopt certain operating procedures intended to reduce the risk that the Issuer will be deemed to have engaged in the conduct of a trade or business in the United States. The Issuer will receive an opinion of Milbank, Tweed, Hadley & McCloy LLP subject to customary assumptions and qualifications to the effect that, assuming the Issuer and Collateral Manager comply with the Issuer's operating procedures and the transaction documents, the Issuer will not be engaged in a trade or business in the United States. The Issuer will not obtain any ruling from the IRS and such an opinion of counsel is not binding on the IRS or any court. If the Issuer is not engaged in a United States trade or business, the Issuer will not be subject to United States federal income tax on its net income. If the Issuer were found to be engaged in a United States trade or business, it could be subject to substantial United States federal income taxes the imposition of which would materially impair its ability to pay interest on and principal of the Secured Notes and make distributions on the Subordinated Notes. In addition, if the Issuer is found to be engaged in a United States trade or business, payments in respect of

the Secured Notes may be treated as U.S. source income subject to withholding tax unless non-U.S. investors have provided appropriate certifications entitling them to an exemption.

The Issuer expects that, based on current law and market practice, subject to the discussion of FATCA below, payments received on the Collateral Obligations and Eligible Investments generally will not be subject to withholding tax imposed by the United States or reduced by withholding taxes imposed by any other country. However, the treatment under current law of certain types of income the Issuer may receive (such as certain fees and income on certain derivatives and Letter of Credit Reimbursement Obligations) may not be entirely clear, and the Issuer will likely be subject to withholding tax on Equity Securities. The Collateral Obligations are required at the time of purchase not to be subject to withholding tax other than with respect to FATCA unless (subject to limited exceptions) the issuer of the Collateral Obligation is required to make "gross-up" payments to cover the full amount of such withholding tax. There can be no assurance, however, that payments on the Collateral Obligations and Eligible Investments will not become subject to withholding as a result of any change in, or in the interpretation or administration of any applicable law, treaty, rule or regulation or other causes. The imposition of unanticipated withholding taxes could materially impair the Issuer's ability to pay interest on and principal of the Secured Notes and make distributions with respect to the Subordinated Notes.

If withholding or deduction of any taxes from payments is required by law in any jurisdiction, the Issuer will be under no obligation to make any additional payments to any holder in respect of such withholding or deduction.

Notwithstanding the foregoing, any commitment fee, facility fee or similar fee that the Issuer earns may be subject to a 30% withholding tax and any lending fees received under a securities lending agreement may also be subject to withholding tax. In the event withholding in respect of an Excluded Collateral Obligation is not initially imposed but is imposed retroactively, such withholding would reduce amounts otherwise available to make payments on the Notes (and could adversely affect some classes of Notes that would not have been adversely affected had the withholding been imposed initially).

United States federal income taxation of the holders

Notes issued in additional offerings by the Issuer or the Co-Issuer may not be fungible for U.S. federal income tax purposes with the Notes issued in this original offering.

U.S. holders of Secured Notes

Milbank, Tweed, Hadley & McCloy LLP, special U.S. federal income tax counsel to the Issuer in respect of the issuance of the Notes, will provide an opinion to the Issuer, subject to certain assumptions and qualifications, to the effect that the Class A-1 Notes, the Class A-2 Notes, the Class B Notes, and the Class C Notes will, and the Class D Notes should, be treated as debt for United States federal income tax purposes. However, no ruling has been sought as to the proper classification of the Secured Notes for U.S. federal income tax purposes. The IRS may take the position that the Secured Notes, particularly the Class D Notes, represent equity interests in the Issuer for U.S. federal income tax purposes. If that position were sustained, a U.S. Holder of such Notes generally would be treated like a holder of Subordinated Notes. Because the Class D Notes could be treated as equity, a U.S. Holder of Class D Notes should discuss with its own tax advisor whether it is possible or advisable to make a protective election to treat the Issuer as a qualified electing fund (as discussed more fully below) and how income should be allocated to each Class of Notes treated as equity if such election were respected.

Subject to the discussion of original issue discount below, interest paid on Notes treated as debt generally will be includible in the gross income of a U.S. Holder in accordance with its regular method of tax accounting.

In general, if the issue price of a Secured Note (the first price at which a substantial amount of the relevant Class of Notes is sold to investors) is less than its "stated redemption price at maturity" by at least a statutory de minimis amount, the Note will be considered to have original issue discount ("OID"). If

a U.S. Holder acquires a Secured Note with OID, then, regardless of such holder's method of accounting, the U.S. Holder will be required to include such OID in income on a constant yield to maturity basis, whether or not it receives a cash payment on any payment date. Interest and OID on a Secured Note will be ordinary income from sources outside the United States.

The Issuer will be permitted to defer interest payments on the Class B Notes, Class C Notes and Class D Notes (in each case so long as a more senior Class of Notes is outstanding). Interest payable on a Class of Notes that provides for interest deferral (including interest on accrued but unpaid interest) also will be treated as OID if there is more than a remote likelihood, within the meaning of applicable regulations, that the Issuer will defer interest payments. The Issuer intends to take the position that the likelihood of interest being deferred on the Class B Notes and the Class C Notes is, solely for purposes of the applicable regulations, remote. Based on this position, the Class B Notes and the Class C Notes will not be treated as having OID unless their issue price is less than their stated principal amount. However, the Issuer intends to take the position that, solely for purposes of the applicable regulations, there is more than a remote likelihood that interest on the Class D Notes will be deferred, and therefore that such Notes will for United States federal income tax purposes be treated as having OID whether or not their issue price is less than their stated principal amount. A U.S. Holder of a Class D Note therefore will be required to include such OID in income on a yield to maturity basis. A U.S. Holder must include OID in income on a constant yield to maturity basis whether or not it receives a cash payment on any payment date. Even if the likelihood of deferral were remote, a U.S. Holder must accrue interest as OID on the principal amount (including accrued but undistributed interest as OID) of any Notes on which interest actually was deferred.

The timing of accrual of OID could be affected by special rules applicable to debt instruments that are subject to principal acceleration due to prepayments on debt obligations that secure them. U.S. Holders should consult their own tax advisors about the proper basis for accruing OID on the Notes.

A U.S. Holder generally will recognize a gain or loss on the disposition of a Secured Note in an amount equal to the difference between the amount realized (other than with respect to accrued and unpaid interest, which will be treated as interest income) and the holder's adjusted tax basis in such Note. A U.S. Holder's adjusted tax basis in a Secured Note generally will equal the cost of such Note increased by any OID previously accrued and decreased by any principal payments received. The gain or loss generally will be capital gain or loss. Gain and loss (other than loss attributable to accrued but unpaid interest) recognized by a U.S. Holder generally will be from sources within the United States.

Re-pricing

The treatment of a Re-Pricing of a Class of Secured Notes for U.S. federal income tax purposes is not entirely clear. It is possible that the Re-Pricing could be treated as occurring pursuant to a unilateral option of the Issuer. In that event, the Re-Pricing would not result in a deemed exchange of the Secured Notes of the Re-Priced Class for new notes. It is likely, however, that a Re-Pricing will be treated as a deemed exchange of old Secured Notes of the Re-Priced Class for new notes of the Re-Priced Class. In that event, a U.S. Holder may be required to recognize gain or loss with respect to its Secured Notes that are part of the Re-Priced Class. This gain or loss would be equal to the difference between the issue price of the deemed new notes of the Re-Priced Class, which depending on whether such notes are then treated as traded on an established market, may be the fair market value rather than the principal amount of the notes, and the U.S. Holder's tax basis in the deemed old notes of the Re-Priced Class. A deemed exchange may also result in a loss of "grandfathered" status for FATCA purposes.

In the event that the stated redemption price at maturity of the new notes of a Re-Priced Class received in the deemed exchange is greater than the issue price of such notes, a U.S. Holder of a new note of a Re-Priced Class may be required to include additional OID in income as a result of the Re-Pricing. In the event that the issue price of the deemed new notes of the Re-Priced Class is less than the principal amount of such notes, the Issuer may be required to recognize cancellation of indebtedness income. This may result in adverse consequences for the Subordinated Notes (or any other Class of

Notes treated as equity). For example, a U.S. Holder of a Subordinated Note may be required to include its pro rata share of the Issuer's cancellation of indebtedness income if such holder has in effect a QEF election or, in certain circumstances, if the holder is a U.S. 10% Shareholder of the Issuer. Each prospective investor should consult its own tax advisor regarding the tax consequences to it of a Re-Pricing, including the source and character of income recognized as a result of a Re-Pricing.

Alternative characterization of the Secured Notes

Holders and beneficial owners therein should recognize that there is some uncertainty regarding the appropriate classification of instruments such as the Secured Notes. It is possible, for example, that the IRS may contend that the Class D Notes or any other Class of Secured Notes, should be treated in whole or in part as equity interests in the Issuer. Such a recharacterization might result in material adverse U.S. federal income tax consequences to U.S. Holders. If U.S. Holders of one or more Classes of the Secured Notes were treated as owning equity interests in the Issuer, the U.S. federal income tax consequences to those U.S. Holders would be as described under "— U.S. Holders of Subordinated Notes" and "—Transfer and Other Reporting Requirements." In order to avoid the application of the PFIC rules described below, each U.S. Holder of a Secured Note should consider making a qualified electing fund election provided in Section 1295 of the Code on a "protective" basis (although such a protective election may not be respected by the IRS because current regulations do not specifically authorize such an election). See "— U.S. Holders of Subordinated Notes". Further, U.S. Holders of Secured Notes should consult with their own tax advisors with respect to whether, if those Secured Notes were treated, in whole or in part, as representing equity in the Issuer, they would be required to file information returns in accordance with sections 6038, 6038B, and 6046 of the Code (and, if so, whether they should file such returns on a protective basis).

U.S. Holders of Subordinated Notes

The Subordinated Notes will likely be treated as equity for U.S. federal income tax purposes. Subject to the passive foreign investment company rules and the controlled foreign corporation rules discussed below, a U.S. Holder of Subordinated Notes generally would be required to treat distributions received with respect to such Subordinated Notes as dividend income. Except as otherwise required by the rules discussed below, gain or loss on the sale or other disposition of Subordinated Notes generally would be capital gain or loss.

The Issuer will be a passive foreign investment company (a "PFIC") for United States federal income tax purposes. Because the Issuer will be a PFIC, a U.S. Holder of Subordinated Notes will, except in circumstances discussed below, be subject to additional tax on excess distributions received with respect to the Subordinated Notes or gains realized on the disposition of such Subordinated Notes. A U.S. Holder will have an excess distribution if distributions during any tax year exceed 125% of the average amount received during the three preceding tax years (or, if shorter, the U.S. Holder's holding period). A U.S. Holder may realize gain on a Subordinated Note not only through a sale or other disposition, but also by pledging the Subordinated Note as security for a loan or entering into certain constructive disposition transactions. To compute the tax on an excess distribution or any gain, (i) the excess distribution or gain is allocated ratably over the U.S. Holder's holding period, (ii) the amount allocated to the current tax year is taxed as ordinary income, and (iii) the amount allocated to each previous tax year is taxed at the highest applicable marginal rate in effect for that year and an interest charge is imposed to recover the deemed benefit from the deferred payment of the tax. These rules effectively prevent a U.S. Holder from treating the gain realized on the disposition of the Subordinated Note as capital gain.

A U.S. Holder of Subordinated Notes may wish to avoid the risk of the PFIC treatment just described by making an election to treat the Issuer as a qualified electing fund ("QEF"). If the U.S. Holder has made a valid QEF election, the holder will be required to include in gross income each year (i) as ordinary income, its pro rata share of the Issuer's earnings and profits in excess of net capital gains and (ii) as long-term capital gains, its pro rata share of the Issuer's net capital gains, in each case, whether or not the Issuer actually makes any distribution. The amounts recognized by a U.S. Holder making a QEF

election generally are treated as income from sources outside the United States. If, however, U.S. Holders hold at least half of the Subordinated Notes, a percentage of those amounts equal to the proportion of its income that the Issuer receives from United States sources will be U.S. source income for the U.S. Holders for purposes of computing a U.S. Holder's foreign tax credit limitation. Because such amounts are subject to tax currently as income of the U.S. Holder, the amounts recognized will not be subject to tax when they are distributed to a U.S. Holder. An electing U.S. Holder's basis in the Subordinated Notes will be increased by any amounts included in income currently as described above and decreased by any amounts not subjected to tax at the time of distribution. The Issuer expects to provide U.S. Holders on request with the information they will need to make a QEF election but cannot provide any absolute assurance that it will be able to do so in a timely manner.

The Issuer will provide, upon request, all information that a U.S. holder of Subordinated Notes making a QEF election is required to obtain for U.S. federal income tax purposes (e.g., the U.S. holder's pro rata share of ordinary income and net capital gain), and will provide, upon request, a "PFIC Annual Information Statement" as described in Treasury Regulation section 1.1295-1 (or in any successor IRS release or Treasury regulation), including all representations and statements required by such statement, and will take any other steps it reasonably can to facilitate such election. The Issuer will also provide, upon request, such information to a U.S. holder of Class D Notes that is making a protective QEF election, as described below.

As discussed above, a U.S. Holder that makes a QEF election will be required to include in income currently its pro rata share of the Issuer's earnings and profits (computed based on federal income tax principles) whether or not the Issuer actually distributes earnings. Accordingly, in a number of circumstances a U.S. Holder could be required to include phantom income. For example, the use of investment proceeds to fund reserves or pay down debt could cause a U.S. Holder to recognize income in excess of amounts it actually receives from the Issuer. In addition, the Issuer's income from an investment for federal income tax purposes may exceed the amount the Issuer actually receives in the relevant period. A U.S. Holder may be able to elect to defer payment, subject to an interest charge for the deferral period, of the tax on income recognized on account of the QEF election. Prospective purchasers should consult their tax advisors about the advisability of making the QEF election, protective QEF election and deferred payment election.

Any U.S. Holder who owns Subordinated Notes during any year that the Issuer is a PFIC will, subject to certain exceptions (which a U.S. Holder should discuss with its own tax advisor), be required to file IRS Form 8621. Recently promulgated regulations set forth the applicable filing requirements and IRS Form 8621 has been revised (as of December 2013) to reflect the new annual filing requirements. Each prospective purchaser should consult its tax advisor about the new filing requirements.

The Issuer also may be a controlled foreign corporation (a "CFC") if U.S. Holders that each own (directly, indirectly, or by attribution) at least 10% of the Issuer's voting shares (each a "U.S. 10% Shareholder") together own more than half of such voting shares. It is not entirely clear whether the Subordinated Notes would be treated as voting shares for this purpose. If the Issuer is a CFC, a U.S. Holder that is a U.S. 10% Shareholder on the last day of the Issuer's taxable year will be required to recognize ordinary income equal to its pro rata share of the Issuer's earnings (including both ordinary earnings and capital gains) for the tax year, whether or not the Issuer makes a distribution. Under these rules a U.S. Holder could recognize material amounts of phantom income. The income will be treated as income from sources within the United States to the extent derived by the Issuer from United States sources for purposes of computing a U.S. Holder's foreign tax credit limitation. Earnings subjected to tax currently as income of the U.S. Holder will not be taxed again when they are distributed to the U.S. Holder. A U.S. Holder's basis in such Subordinated Notes is increased by any amounts included in income currently as described above and decreased by any amounts not subjected to tax at the time of distribution. Subject to a special limitation in the case of individual U.S. Holders that have held such Subordinated Notes for more than one year, gain from disposition of a Subordinated Note by a U.S. Holder that is a U.S. 10% Shareholder will be treated as dividend income to the extent the Issuer has accumulated earnings and profits attributable to the Subordinated Note while it is held by that holder that have not previously been included in income.

The relationship among the PFIC and CFC rules and the possible consequences of those rules for a particular U.S. Holder depend upon the circumstances of the Issuer and the U.S. Holder. In general, if the Issuer is both a CFC and a PFIC, a U.S. Holder subject to the CFC rules will not be subject to the PFIC rules. Each prospective purchaser should, however, consult its tax advisor about the possible application of the PFIC and CFC rules to its particular situation.

Non-U.S. Holders

Subject to the discussion under "—FATCA", below, and provided that the Issuer is not treated as engaged in a U.S. trade or business, interest on a Secured Note paid to a Non-U.S. Holder and distributions on a Subordinated Note to such a holder generally will not be subject to United States federal income tax if the income is not effectively connected with the holder's conduct of a trade or business in the United States. Gain realized by a Non-U.S. Holder on the disposition of a Note generally will not be subject to United States federal income tax unless (i) the gain is effectively connected with the holder's conduct of a United States trade or business or (ii) the holder is an individual present in the United States for at least 183 days during the taxable year of disposition and certain other conditions are met.

United States information reporting and backup withholding generally will not apply to payments on a Subordinated Note to, and proceeds from the disposition of such Note by, a Non-U.S. Holder if the holder certifies as to its non-United States status on the appropriate IRS Form W-8. Backup withholding is not an additional tax and may be refunded or credited against the holder's U.S. federal income tax liability if certain required information is furnished to the IRS. But see "—FATCA", below, for a discussion of reporting obligations of Non-U.S. Holders with respect to recently enacted legislation.

Transfer and other reporting requirements

In general, U.S. Holders who acquire any Subordinated Notes (or any Class of Notes that is recharacterized as equity in the Issuer) for cash may be required to file an IRS Form 926 with the IRS and to supply certain additional information to the IRS if (i) such U.S. Holder owns (directly or indirectly) immediately after the transfer, at least 10% by vote or value of the Issuer or (ii) the transfer when aggregated with all related transfers under applicable regulations, exceeds U.S. \$100,000. In the event a U.S. Holder that is required to file fails to file such form, that U.S. Holder could be subject to a penalty of up to U.S.\$100,000 (computed as 10% of the gross amount paid for the Subordinated Notes) or more if the failure to file was due to intentional disregard of its obligation.

In addition, a U.S. Holder of Subordinated Notes that owns (actually or constructively) at least 10% by vote or value of the Issuer (and each officer or director of the Issuer that is a U.S. citizen or resident) may be required to file an information return on IRS Form 5471. A U.S. Holder of Subordinated Notes generally is required to provide additional information regarding the Issuer annually on IRS Form 5471 if it owns (actually or constructively) more than 50% by vote or value of the Issuer. U.S. Holders should consult their own tax advisors regarding whether they are required to file IRS Form 5471. In the event a U.S. Holder that is required to file such form fails to file such form, the U.S. Holder could be subject to a penalty of U.S.\$10,000 for each such failure to file (in addition to other consequences).

Prospective investors in the Subordinated Notes (or any Class of Notes or other interest that could be recharacterized as equity in the Issuer) should consult with their own tax advisors regarding whether they are required to file IRS Form 8886 in respect of this transaction. Such filing generally will be required if such investors file a U.S. federal income tax return or U.S. federal information return and recognizes a loss in excess of a specified threshold, and significant penalties may be imposed on taxpayers that fail to file the form timely. Such filing will also generally be required by a U.S. Holder of the Subordinated Notes if the Issuer both participates in certain types of transactions that are treated as "reportable transactions", such as a transaction in which its loss exceeds a specified threshold and either (x) such U.S. Holder owns 10% or more of the aggregate amount of the Subordinated Notes and makes a QEF Election with respect to the Issuer or (y) the Issuer is treated as a CFC and such U.S. Holder is a

"U.S. Shareholder" (as defined above) of the Issuer. If the Issuer does participate in a reportable transaction, it will make reasonable efforts to make such information available. Significant penalties may be imposed on taxpayers required to file IRS Form 8886 that fail to do so timely.

A U.S. Holder that is an individual and holds certain foreign financial assets must file new IRS Form 8938 to report the ownership of such assets if the total value of those assets exceeds the applicable threshold amounts. The threshold varies depending on whether the individual lives in the United States or files a joint income tax return with a spouse. For example, an unmarried U.S. Holder living in the United States is required to file IRS Form 8938 if the total value of all specified foreign financial assets is more than \$50,000 on the last day of the tax year or more than \$75,000 at any time during the tax year. U.S. Holders in other situations have the same or a greater threshold. In general, specified foreign financial assets include debt or equity interests (that are not regularly traded on an established securities market) issued by foreign financial institutions (such as the Issuer), and any interest in a foreign entity that is not a financial institution, including any stock or security, and any financial instrument or contract held for investment that has an issuer or counterparty that is not a U.S. person. Proposed regulations also would require certain domestic entities that are formed, or availed of, for purposes of holding, directly or indirectly, specified foreign financial assets to file IRS Form 8938. In addition, certain non-resident alien individuals may be required to file IRS Form 8938, notwithstanding the availability of any special treatment under an income tax treaty.

Taxpayers who fail to make the required disclosure with respect to any taxable year are subject to a penalty of \$10,000 for such taxable year, which may be increased up to \$50,000 for a continuing failure to file the form after being notified by the IRS. In addition, the failure to file IRS Form 8938 will extend the statute of limitations for a taxpayer's entire related income tax return (and not just the portion of the return that relates to the omission) until at least 3 years after the date on which the IRS Form 8938 is filed.

All U.S. Holders are urged to consult with their own tax advisors with respect to whether a Note is a foreign financial asset that (if the applicable threshold was met) would be subject to this rule.

FATCA

Under the "Foreign Account Tax Compliance Act" provisions of the Hiring Incentives to Restore Employment Act (the "*HIRE Act*", also referred to as "FATCA"), the Issuer (and any agent or broker through which a Holder purchases its Notes, or any nominee or other entity through which a Holder holds its Notes (any such agent, broker, nominee or other entity, an "*Intermediary*") may be subject to a 30% withholding tax on the income it receives beginning July 1, 2014, from certain of its assets, and on the gross proceeds it receives beginning January 1, 2017, from the sale of certain of its assets. As a general matter, this withholding tax will not be imposed if (i) the payment is made with respect to an obligation outstanding on or prior to July 1, 2014 (that has not been modified after June 30, 2014, and treated as re-issued for U.S. federal income tax purposes or, as a result of additional issuance of Notes, cannot be distinguished from the new Notes) (a "*Grandfathered Obligation*"), or (ii) the Issuer (and each foreign withholding agent (if any) in the chain of custody of payments made to the Issuer) enters into an agreement (an "*FFI Agreement*") with the IRS that requires the Issuer to satisfy certain withholding tax and information reporting requirements regarding its Holders or complies with local legislation implemented to give effect to an IGA (as defined below). An FFI Agreement will require the Issuer to obtain certain information from the Holders of Notes and to report this information to the IRS. The Noteholder Reporting Obligation is expected to require information that includes the name, address, taxpayer identification number and certain other information with respect to Holders and certain direct and indirect owners of the holders. The FFI Agreement also will require the Issuer to withhold amounts from Holders of Subordinated Notes (and any Class of Notes that are recharacterized as equity in the Issuer for U.S. federal income tax purposes) and Holders of the Notes that are treated as re-issued for U.S. federal income tax purposes after June 30, 2014, in either case, that are Recalcitrant Holders. Accordingly, it is possible that the Issuer will be subject to a 30% U.S. withholding tax on its income and gain beginning July 1, 2014. Such a withholding tax could materially adversely affect the Issuer's ability to make payments on the Notes.

Subject to the discussion of an IGA below, if it is required to do so to avoid FATCA withholding, the Issuer intends to enter into an FFI Agreement. Accordingly, the Issuer expects to be obligated to comply with certain withholding tax obligations imposed on payments made to Recalcitrant Holders. As such, the Issuer will be obligated to withhold tax at a 30 percent rate on certain "pass-thru payments" made to Recalcitrant Holders. Such withholding would begin no earlier than January 1, 2017. Preliminary guidance that was not included in the applicable regulations suggested that a payment on a Note will be treated as a "pass-thru payment" to the extent of (i) the amount (if any) of the payment that is treated as U.S. source payments plus (ii) the remainder of the payment multiplied by a ratio equal to the Issuer's average U.S. assets to its average total assets, determined as of specified testing dates. U.S. assets likely will be defined broadly for purposes of this determination. Applicable regulations reserved on the definition of a "pass-thru payment" and do not contain the above formulation. However, the Notes (other than any Class of Notes treated as equity for U.S. federal income tax purposes), but not the Subordinated Notes, will be Grandfathered Obligations unless such Notes are materially modified after the June 30, 2014 or deemed to be issued or re-issued after the relevant grandfathering cutoff date. The Subordinated Notes and any other Class of Notes treated as equity in the Issuer for U.S. federal income tax purposes are not eligible for grandfathering regardless of when issued because they represent equity in the Issuer. As a result, there is no assurance that a Holder will be exempt from FATCA withholding on the Notes if it fails to comply with FATCA's reporting requirements.

The Cayman Islands government and the United States have recently signed a Model 1B intergovernmental agreement (an "IGA"), which will require FFIs to report tax information about U.S. account holders directly to the Cayman Islands Tax Information Authority. The Cayman Islands Tax Information Authority will in turn relay that information to the IRS. The Cayman Islands' legislation implementing the IGA has not yet been released, but the Issuer will be required to register with the IRS and may comply with Cayman Islands legislation that is implemented to give effect to such IGA, rather than enter into an FFI Agreement. The terms of such legislation are at this stage still uncertain but, when implemented will require the Issuer to report account holder information to the Cayman Islands Tax Information Authority, who will exchange such information with the IRS under the terms of the IGA. It is also anticipated that, under the terms of the IGA, withholding will not be imposed on payments made to the Issuer, or on payments made by the Issuer to an account holder (other than certain foreign pass-thru payment withholding), unless the IRS has specifically listed the Issuer as a non-participating financial institution, or the Issuer has otherwise assumed responsibility for withholding under U.S. federal tax law.

Under certain circumstances, if the Issuer fails to comply with the legislation implemented to give effect to the IGA or provide the necessary FATCA information with respect to its investments, it could be subject to a material amount of withholding that would substantially reduce the amount of cash available to pay all its Holders, and such withholding may be allocated disproportionately to a particular class of Holders (including Holders that have provided the Issuer with all requested information) and there will be no "gross up" (or any other additional amount) payable by way of compensation to the Holders for the deducted amounts. In addition, if the Issuer becomes subject to withholding on account of its inability to comply with the new reporting requirements, which inability is attributable to a Holder's non-compliance with the Issuer's requests for certification and identifying information, the Issuer may, at its option, cause the forced transfer of Notes (including some held by compliant Holders) and such transfers may be for less than the fair market value of such Notes.

Under the Indenture, each Holder or beneficial owner of a Note agrees to (i) provide the Issuer (and its agents) and any applicable Intermediary with the information required under the Noteholder Reporting Obligations requested by the Issuer or an Intermediary (or agent thereof) to be provided by or regarding the Holders or beneficial owners of Notes that in the reasonable judgment of the Issuer or such intermediary is necessary to permit it to ascertain and comply with its withholding and reporting obligations under FATCA (including the IGA) and (ii) permit the Issuer, the Collateral Manager, an Intermediary and the Trustee (on behalf of the Issuer) to (x) share such information with the Cayman Islands Tax Information Authority and the IRS, (y) compel or effect the sale of Notes held by any such Holder that fails to comply with the foregoing requirement and (z) make other amendments to the Indenture to enable the Issuer to comply with FATCA and/or assign to such Note a separate CUSIP or CUSIPs.

The Issuer is permitted to enter into a supplemental indenture without the consent of Holders to provide for the issuance of new Notes of a Class of Notes or the creation of sub-classes of such Class of Notes (in each case, with new identifiers) if it determines or the Trustee receives written notice that one or more beneficial owners of such Class of Notes is a Recalcitrant Holder. The intent of such a supplemental indenture would be to allow Holders of such Class that are not Recalcitrant Holders to take an interest in such new Note(s) or sub-class(es) in order to isolate the identity of the Recalcitrant Holder(s) and lessen the likelihood that Holders, other than any applicable Recalcitrant Holder(s), would be subject to withholding due to the failure of a Recalcitrant Holder to provide the Issuer (and its agents) Noteholder Reporting Obligations. However, there can be no assurance that any such supplemental indenture will be entered into or, if it is, that it will have the effect of eliminating or reducing withholding on any Holder's Notes caused by a Recalcitrant Holder.

Each potential purchaser of Notes should consult its own tax advisor to obtain a more detailed explanation of FATCA and to learn how it might affect such investor in its particular circumstance.

Information reporting and backup withholding

Information reporting to the IRS may be required with respect to payments of principal or interest (including any original issue discount) on the Secured Notes, distributions on the Subordinated Notes and payments of proceeds of the disposition of the Notes to holders other than corporations and other exempt recipients. A "backup" withholding tax may apply to those payments that are subject to information reporting if the holder fails to provide certain required documentation to the payor. Non-U.S. Holders may be required to comply with certification procedures to establish that they are not U.S. Holders in order to avoid information reporting and backup withholding. Holders should consult their tax advisers about the procedures for obtaining an exemption from backup withholding. Amounts withheld under the backup withholding rules will be refunded or allowed as a credit against a holder's U.S. federal income tax liabilities if the required information is furnished to the IRS.

Tax-Exempt U.S. Investors

Special considerations apply to U.S. pension plans and other investors ("Tax-Exempt U.S. Investors") that are subject to tax only on their unrelated business taxable income ("UBTI"). A Tax-Exempt Investor's income from an investment in the Issuer generally should not be treated as resulting in UBTI under current law, so long as such investor's acquisition of the Notes is not debt-financed, and, with respect to an investment in the Secured Notes, such investor does not (in addition to the investment in such Secured Notes) own more than 50% of the Issuer's equity (which would include the Subordinated Notes and any Class of Notes (if any) or portion of the Collateral Manager's fee that is recharacterized as equity).

Tax-Exempt U.S. Investors should consult their own tax advisors regarding an investment in the Issuer.

Non-U.S. state and local taxes

Holders of Notes may be liable for non-U.S. state and local taxes in the country, state, or locality in which they are resident or doing business. Since the tax laws of each country, state, and locality may differ, each prospective investor should consult its own tax counsel with respect to any taxes other than United States federal income taxes that may be payable as a result of an investment in the Notes.

Cayman Islands Tax Considerations

The following is a discussion of certain Cayman Islands tax consequences of an investment in the Offered Securities. The discussion is a general summary of present law, which is subject to prospective and retroactive change. It is not intended as tax advice, does not consider your particular circumstances, and does not consider tax consequences other than those arising under Cayman Islands law.

Under existing Cayman Islands laws:

- (i) Payments of interest, principal and other amounts on the Secured Notes and amounts in respect of the Subordinated Notes will not be subject to taxation in the Cayman Islands and no withholding will be required on the payment of interest and principal and other amounts on the Secured Notes or a distribution to any holder of the Subordinated Notes, nor will gains derived from the disposal of the Offered Securities be subject to Cayman Islands income or corporation tax. The Cayman Islands currently have no income, corporation or capital gains tax and no estate duty, inheritance tax or gift tax;
- (ii) No stamp duty is payable in respect of the issue of the Offered Securities. The Holder of any Offered Securities (or a legal personal representative of such Holder) whose Offered Securities are brought into the Cayman Islands may in certain circumstances be liable to pay stamp duty imposed under the laws of the Cayman Islands in respect of such Offered Securities; and
- (iii) An instrument transferring title to an Offered Security, if brought to or executed in the Cayman Islands, would be subject to Cayman Islands stamp duty.

The Issuer has been incorporated as an exempted company with limited liability under the laws of the Cayman Islands and, as such, is expected to receive an undertaking from the Governor in Cabinet of the Cayman Islands in the following form:

**"The Tax Concessions Law
(2011 Revision)
Undertaking As To Tax Concessions**

In accordance with the provision of Section 6 of the Tax Concession Law (2011 Revision) the Governor in Cabinet undertakes with:

Allegro CLO I, Ltd. "the Company"

- (a) that no Law which is hereafter enacted in the Islands imposing any tax to be levied on profits, income, gains or appreciations shall apply to the Company or its operations; and
- (b) in addition, that no tax to be levied on profits, income, gains or appreciations or which is in the nature of estate duty or inheritance tax shall be payable
 - (i) on or in respect of the shares debentures or other obligations of the Company; or
 - (ii) by way of the withholding in whole or part of any relevant payment as defined in Section 6(3) of the Tax Concessions Law (2011 Revision).

These concessions shall be for a period of THIRTY years from the 23rd day of July 2013.

***CLERK OF THE CABINET"

The Cayman Islands does not have an income tax treaty with the United States or any other country; however, the Cayman Islands has entered into a tax information exchange agreement with the United States.

United Kingdom and Cayman Islands Information Sharing Agreement

Holders of Notes who are resident in the United Kingdom for tax purposes should be aware that the United Kingdom has now signed an intergovernmental automatic information exchange agreement with the Cayman Islands (and is in the process of negotiating and agreeing similar agreements with other United Kingdom Overseas Territories and Crown Dependencies), modeled on the intergovernmental agreement between the United Kingdom and the United States that implements the United States FATCA legislation. Though not yet in force, if implemented in accordance with its proposed terms, under this automatic information exchange agreement, the Cayman Islands will likely require the Issuer to identify any direct or indirect United Kingdom resident account holders (including debtholders and equity holders) in the Issuer and obtain and provide to the Cayman Islands Tax Information Authority certain information about such United Kingdom resident account holders. Such information is then automatically exchanged by the Cayman Islands Tax Information Authority with the United Kingdom tax authorities. A holder of Notes that is resident in the United Kingdom for tax purposes or is an entity that is identified as having one or more controlling persons that is resident in the United Kingdom for tax purposes will generally be required to provide to the Issuer information which identifies such United Kingdom tax resident persons and the extent of their respective interests in the Issuer. Holders who may be affected should consult their own tax advisers regarding the possible implications of these rules.

Certain ERISA and related considerations

THE STATEMENTS ABOUT U.S. FEDERAL TAX ISSUES ARE MADE TO SUPPORT MARKETING OF THE NOTES. NO TAXPAYER CAN RELY ON THEM TO AVOID TAX PENALTIES. EACH PROSPECTIVE PURCHASER SHOULD SEEK ADVICE FROM AN INDEPENDENT TAX ADVISOR ABOUT THE TAX CONSEQUENCES UNDER ITS OWN PARTICULAR CIRCUMSTANCES OF INVESTING IN NOTES UNDER THE LAWS OF THE CAYMAN ISLANDS, THE UNITED STATES AND ITS CONSTITUENT JURISDICTIONS AND ANY OTHER JURISDICTION WHERE THE PURCHASER MAY BE SUBJECT TO TAXATION.

ERISA imposes certain requirements on "employee benefit plans" (as defined in Section 3(3) of ERISA) which are subject to Title I of ERISA, including entities such as collective investment funds and separate accounts whose underlying assets include the assets of such plans (collectively, "*ERISA Plans*") and on those Persons who are fiduciaries with respect to ERISA Plans. Investments by ERISA Plans are subject to ERISA's general fiduciary requirements, including the requirement of investment prudence and diversification and the requirement that an ERISA Plan's investments be made in accordance with the documents governing the ERISA Plan. The prudence of a particular investment must be determined by the responsible fiduciary of an ERISA Plan by taking into account the ERISA Plan's particular circumstances and all of the facts and circumstances of the investment including, but not limited to, the matters discussed under "Risk factors" and the fact that in the future there may be no market in which such fiduciary will be able to sell or otherwise dispose of the Notes.

Section 406 of ERISA and Section 4975 of the Code prohibit certain transactions involving the assets of an ERISA Plan (as well as those plans that are not subject to ERISA but which are subject to Section 4975 of the Code, such as individual retirement accounts (together with ERISA Plans, "*Plans*") and certain Persons ("parties in interest" as defined in Section 3(14) of ERISA (each a "*Party in Interest*") for purposes of ERISA or "disqualified persons" as defined in Section 4975(e)(2) of the Code (each a "*Disqualified Person*") for purposes of Section 4975 of the Code) having certain relationships to such Plans, unless a statutory or administrative exemption is applicable to the transaction. A Party in Interest or Disqualified Person who engages in a prohibited transaction may be subject to excise taxes and other penalties and liabilities under ERISA and Section 4975 of the Code.

Regulations promulgated by the United States Department of Labor at 29 C.F.R. Section 2510.3-101, as modified by Section 3(42) of ERISA, describe what constitutes the assets of a Plan with respect to the Plan's investment in an entity for purposes of certain provisions of ERISA and Section 4975 of the Code, including the fiduciary responsibility provisions of Title I of ERISA and prohibited transaction provisions of Title I of ERISA and Section 4975 of the Code. Under the Plan Asset Regulations, if a Plan invests in an "equity interest" of an entity that is neither a "publicly offered security" nor a security issued by an investment company registered under the Investment Company Act, the Plan's assets include both the equity interest and an undivided interest in each of the entity's underlying assets, unless it is established that the entity is an "operating company" or, as further discussed below, that participation in the entity by "benefit plan investors" constitutes less than 25% of the value of each class of equity in the entity, determined in accordance with the Plan Asset Regulations.

For purposes of the Plan Asset Regulations, a "publicly offered security" is a security that is (a) "freely transferable," (b) part of a class of securities that is "widely held," and (c)(i) sold to the Plan as part of an offering of securities to the public pursuant to an effective registration statement under the Securities Act and the class of securities to which such security is a part is registered under the Exchange Act within 120 days after the end of the fiscal year of the issuer during which the offering of such securities to the public has occurred, or (ii) is part of a class of securities that is registered under Section 12 of the Exchange Act.

It is not anticipated that (i) the Notes will constitute "publicly offered securities" for purposes of the Plan Asset Regulations, (ii) the Issuer will be an investment company registered under the Investment

Company Act or (iii) the Issuer will qualify as an operating company within the meaning of the Plan Asset Regulations.

Whether or not the underlying assets of the Issuer are deemed to include "plan assets," as described below, prohibited transactions within the meaning of Section 406 of ERISA or Section 4975 of the Code may arise if Notes are acquired with the assets of a Plan with respect to which the Issuer, JPMorgan, the Trustee, the Collateral Manager, any seller of Collateral Obligations to the Issuer or any of their respective affiliates, is a Party in Interest or a Disqualified Person. Certain exemptions from the prohibited transaction provisions of Section 406 of ERISA and Section 4975 of the Code may be applicable, however, depending in part on the type of Plan fiduciary making the decision to acquire a Note and the circumstances under which such decision is made. Included among these exemptions are Prohibited Transaction Class Exemption ("PTCE") 91-38 (relating to investments by bank collective investment funds), PTCE 84-14 (relating to transactions effected by a "qualified professional asset manager"), PTCE 90-1 (relating to investments by insurance company pooled separate accounts), PTCE 95-60 (relating to investments by insurance company general accounts), PTCE 96-23 (relating to transactions effected by in-house asset managers), and Section 408(b)(17) of ERISA and Section 4975(d)(20) of the Code, regarding certain transactions with non-fiduciary service providers for "adequate consideration". Even if one or more exemptions is available, there can be no assurance that relief will be provided from all prohibited transactions that may result if any Note or any interest therein is acquired or held by a Plan.

Governmental plans, certain church plans and non-U.S. plans, while not subject to the prohibited transaction provisions of Section 406 of ERISA or Section 4975 of the Code, may nevertheless be subject to other state, local, other federal or non-U.S. laws or regulations that are substantially similar to the prohibited transaction provisions of Section 406 of ERISA or Section 4975 of the Code (any such law or regulation, "*Other Plan Law*"). Fiduciaries of any such plans should consult with their counsel before acquiring any Notes.

Any insurance company proposing to invest assets of its general account in Notes should consider the extent to which such investment would be subject to the requirements of Title I of ERISA and Section 4975 of the Code in light of the U.S. Supreme Court's decision in *John Hancock Mutual Life Insurance Co. v. Harris Trust and Savings Bank*, 510 U.S. 86 (1993), and the enactment of Section 401(c) of ERISA on August 20, 1996. In particular, such an insurance company should consider (i) the exemptive relief granted by the U.S. Department of Labor for transactions involving insurance company general accounts in PTCE 95-60 and (ii) if such exemptive relief is not available, whether its acquisition of Notes will be permissible under the final regulations issued under Section 401(c) of ERISA.

The Plan Asset Regulations define an "equity interest" as any interest in an entity other than an instrument that is treated as indebtedness under applicable local law and which has no substantial equity features. Generally, a profits interest in a partnership, an undivided ownership interest in property and a beneficial ownership interest in a trust are deemed to be "equity interests" under the Plan Asset Regulations. The assets of an equity interest will be deemed to be the assets of an investing Plan (in the absence of another applicable Plan Asset Regulation exception) if 25% or more of the value of any class of equity interest in the entity is held by "benefit plan investors" as calculated under the Plan Asset Regulations (the "*25% Limitation*"). The term "benefit plan investor" is defined by Section 3(43) of ERISA to include (a) an employee benefit plan that is subject to the fiduciary responsibility provisions of Title I of ERISA, (b) a plan that is subject to Section 4975 of the Code or (c) any entity whose underlying assets include "plan assets" by reason of any such employee benefit plan's or plan's investment in the entity (collectively, "*Benefit Plan Investors*"). For purposes of making the 25% determination, the value of any equity interests held by a Person (other than a Benefit Plan Investor) who has discretionary authority or control with respect to the assets of the entity or any Person who provides investment advice for a fee (direct or indirect) with respect to such assets, or any affiliate of any such Person (each, a "*Controlling Person*"), is disregarded. Under the Plan Asset Regulations, an "affiliate" of a Person includes any Person, directly or indirectly through one or more intermediaries, controlling, controlled by or under common control with the Person. "Control" with respect to a Person other than an individual means the power to exercise a controlling influence over the management or policies of such Person.

Although there is little guidance on how this definition applies, the Issuer believes that the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes, will be treated as indebtedness without substantial equity features for purposes of the Plan Asset Regulations, although no assurance can be given in this regard. However, the Class D Notes and the Subordinated Notes will likely be treated as equity interests in the Issuer for purposes of the Plan Asset Regulations. Accordingly, in an effort to avoid issues that could arise if the assets of the Issuer were to be treated as plan assets for purposes of ERISA or Section 4975 of the Code, the Class D Notes and the Subordinated Notes will be subject to restrictions on ownership by Benefit Plan Investors and Controlling Persons.

If you are a purchaser or transferee of Class A-1 Notes, Class A-2 Notes, Class B Notes or Class C Notes, or an interest therein, you will be required or deemed to represent, warrant and agree that (1) if you are, or are acting on behalf of, a Benefit Plan Investor, your acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt prohibited transaction under Section 406 of ERISA or Section 4975 of the Code, and (2) if you are a governmental, church, non-U.S. or other plan which is subject to any Other Plan Law, your acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any such Other Plan Law.

If you are a purchaser or transferee of Class D Notes, you will be required or deemed to represent, warrant and agree that (i) (1) you are not, and are not acting on behalf of, a Benefit Plan Investor and (2) if you are a governmental, church, non-U.S. or other plan, (x) you are not, and for so long as you hold such Notes or interest therein will not be, subject to any federal, state, local non-U.S. or other law or regulation that could cause the underlying assets of the Issuer to be treated as assets of the investor in any Note (or any interest therein) by virtue of its interest and thereby subject the Issuer or the Collateral Manager (or other persons responsible for the investment and operation of the Issuer's assets) to Other Plan Law ("*Similar Law*") and (y) your acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any Other Plan Law and (ii) you will agree to certain transfer restrictions regarding your interest in such Notes.

With respect to the Regulation S Global Subordinated Notes, (i) (1) if you are a purchaser or transferee of Regulation S Global Subordinated Notes from the Issuer as part of the initial offering, you will be required to represent and warrant (a) whether or not you are a Benefit Plan Investor, (b) whether or not you are a Controlling Person and (c) (i) if you are a Benefit Plan Investor, your acquisition, holding and disposition of such Subordinated Notes will not constitute or result in a non-exempt prohibited transaction under Section 406 of ERISA or Section 4975 of the Code or (ii) if you are a governmental, church, non-U.S. or other plan, (x) you are not, and for so long as you hold such Notes or interest therein will not be, subject to Similar Law and (y) your acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any Other Plan Law and (2) if you are a purchaser or subsequent transferee, as applicable, of an interest in a Regulation S Global Subordinated Note from Persons other than from the Issuer, on each day from the date on which you acquire your interest in such Subordinated Notes through and including the date on which you dispose of your interest in such Subordinated Notes, you will be deemed to have represented and agreed that (a) you are not, and are not acting on behalf of, a Benefit Plan Investor or a Controlling Person and (b) if you are a governmental, church, non-U.S. or other plan, (x) you are not, and for so long as you hold such Notes or interest therein will not be, subject to Similar Law and (y) your acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any Other Plan Law and (ii) you will be required or deemed to represent, warrant and agree to certain transfer restrictions regarding your interest in such Notes.

If you are a purchaser of Certificated Subordinated Notes at any time, you will be required to (i) represent and warrant in writing to the Trustee (1) whether or not, for so long as you hold such Notes or interest herein, you are, or are acting on behalf of, a Benefit Plan Investor, (2) whether or not, for so long as you hold such Notes or interest therein, you are a Controlling Person and (3) that (a) if you are, or are acting on behalf of, a Benefit Plan Investor, your acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt prohibited transaction under Section 406 of ERISA or Section 4975 of the Code and (b) if you are a governmental, church or non-U.S. plan, (x) you are not, and for so long as you hold such Notes or interest therein will not be, subject to Similar Law and (y) your acquisition, holding

and disposition of such Notes will not constitute or result in a non-exempt violation of any Other Plan Law, and (ii) agree to certain transfer restrictions regarding your interest in such Notes.

No transfer of an interest in Class D Notes, Subordinated (A) Notes or Subordinated (B) Notes will be permitted or recognized if it would cause the 25% Limitation described above to be exceeded with respect to the Class D Notes, the Subordinated (A) Notes or the Subordinated (B) Notes.

If any Person shall become the beneficial owner of a Note who has made or is deemed to have made a prohibited transaction, Benefit Plan Investor, Controlling Person, Similar Law or Other Plan Law representation that is subsequently shown to be false or misleading or whose beneficial ownership otherwise causes a violation of the 25% Limitation (any such Person a "*Non-Permitted ERISA Holder*"), the Issuer shall, promptly after discovery that such Person is a Non-Permitted ERISA Holder by the Issuer (or upon notice to the Issuer from the Trustee if it obtains actual knowledge or the Trustee if it makes the discovery), send notice to such Non-Permitted ERISA Holder demanding that such Non-Permitted ERISA Holder transfer its interest to a Person that is not a Non-Permitted ERISA Holder within 14 days after the date of such notice. If such Non-Permitted ERISA Holder fails to so transfer its interest in such Notes, the Issuer shall have the right, without further notice to the Non-Permitted ERISA Holder, to sell its interest in such Notes to a purchaser selected by the Issuer that is not a Non-Permitted ERISA Holder on such terms as the Issuer may choose. The Issuer may select the purchaser by soliciting one or more bids from one or more brokers or other market professionals that regularly deal in securities similar to the Notes, as applicable, and selling such Notes, as applicable, to the highest such bidder. The holder of each Note, as applicable, the Non-Permitted ERISA Holder and each other Person in the chain of title from the holder to the Non-Permitted ERISA Holder, by its acceptance of an interest in the Notes agrees to cooperate with the Issuer to effect such transfers. The proceeds of such sale, net of any commissions, expenses and taxes due in connection with such sale shall be remitted to the Non-Permitted ERISA Holder. The terms and conditions of any sale under this sub-section shall be determined in the sole discretion of the Issuer, and none of the Issuer, the Co-Issuer, the Trustee or the Collateral Manager shall be liable to any Person having an interest in the Notes sold as a result of any such sale or the exercise of such discretion.

Further considerations

There can be no assurance that, despite the transfer restrictions relating to acquisitions by Benefit Plan Investors and Controlling Persons and the procedures to be employed by the Issuer to attempt to limit ownership by Benefit Plan Investors of the Class D Notes, Subordinated (A) Notes and Subordinated (B) Notes to less than 25%, Benefit Plan Investors will not in actuality own 25% or more of the outstanding Class D Notes, Subordinated (A) Notes or Subordinated (B) Notes.

If for any reason the assets of the Issuer were deemed to be "plan assets" of a Plan, certain transactions that the Issuer might enter into, or may have entered into, in the ordinary course of its business might constitute non-exempt "prohibited transactions" under Section 406 of ERISA or Section 4975 of the Code and might have to be rescinded at significant cost to the Issuer. The Collateral Manager, on behalf of the Issuer, may be prevented from engaging in certain investments or other transactions or fee arrangements because they might be deemed to cause non-exempt prohibited transactions. Moreover, if the underlying assets of the Issuer were deemed to be assets constituting plan assets, (i) the assets of the Issuer could be subject to ERISA's reporting and disclosure requirements, (ii) a fiduciary causing a Benefit Plan Investor to make an investment in the equity of the Issuer could be deemed to have delegated its responsibility to manage the assets of the Benefit Plan Investor, (iii) various providers of fiduciary or other services to the Issuer, and any other parties with authority or control with respect to the Issuer, could be deemed to be Plan fiduciaries or otherwise Parties in Interest or Disqualified Persons by virtue of their provision of such services, and (iv) it is not clear that Section 404(b) of ERISA, which generally prohibits plan fiduciaries from maintaining the indicia of ownership of assets of plans subject to Title I of ERISA outside the jurisdiction of the district courts of the United States, would be satisfied in all instances.

Any Plan fiduciary or other Person who proposes to use assets of any Plan to acquire any Notes should consult with its counsel regarding the applicability of the fiduciary responsibility and prohibited transaction provisions of ERISA and Section 4975 of the Code to such an

investment, and to confirm that such investment will not constitute or result in a non-exempt prohibited transaction or any other violation of an applicable requirement of ERISA.

The sale of any Notes to a plan, or to a Person using assets of any plan to effect its acquisition of any Notes, is in no respect a representation by the Issuer, JPMorgan, the Trustee, the Collateral Administrator or the Collateral Manager that such an investment meets all relevant legal requirements with respect to investments by Plans generally or any particular Plan, or that such an investment is appropriate for Plans generally or any particular Plan.

ANY POTENTIAL INVESTOR CONSIDERING AN INVESTMENT IN THE OFFERED SECURITIES THAT IS, OR IS ACTING ON BEHALF OF, A PLAN IS STRONGLY URGED TO CONSULT ITS OWN LEGAL AND TAX ADVISORS REGARDING THE CONSEQUENCES OF SUCH AN INVESTMENT UNDER ERISA, THE CODE AND ANY SIMILAR LAWS AND ITS ABILITY TO MAKE THE REPRESENTATIONS DESCRIBED ABOVE.

Legal investment considerations

If your investment activities are subject to regulation by federal, state or local law or governmental authorities you should review the applicable laws and/or rules, policies and guidelines adopted from time to time by such authorities before purchasing any Subordinated Notes or Secured Notes. No representation is made as to the proper characterization of the Offered Securities for legal investment or other purposes or as to the ability of particular investors to purchase any Subordinated Notes or Secured Notes under applicable law or other legal investment restrictions. Accordingly, if your investment activities are subject to such laws and/or regulations, regulatory capital requirements or review by regulatory authorities you should consult your own legal advisors in determining whether and to what extent the Offered Securities constitute a legal investment or are subject to investment, capital or other restrictions.

None of the Issuer, the Co-Issuer, the Collateral Manager, JPMorgan, the Trustee or the Collateral Administrator make any representation as to the proper characterization of the Offered Securities for legal investment or other purposes, as to the ability of particular investors to purchase the Offered Securities for legal investment or other purposes or as to the ability of particular investors to purchase the Offered Securities under applicable investment restrictions. All institutions whose activities are subject to legal investment laws and regulations, regulatory capital requirements or review by regulatory authorities should consult their own legal advisors in determining whether and to what extent the Offered Securities are subject to investment, capital or other restrictions. Without limiting the generality of the foregoing, none of the Issuer, the Co-Issuer, the Collateral Manager, JPMorgan, the Trustee or the Collateral Administrator makes any representation as to the characterization of the Offered Securities as a U.S.-domestic or foreign (non-U.S.) investment under any state insurance code or related regulations, and they are not aware of any published precedent that addresses such characterization. Although they are not making any such representation, the Co-Issuers understand that the New York State Insurance Department, in response to a request for guidance, has been considering the characterization (as U.S.-domestic or foreign (non-U.S.)) of certain collateralized debt obligation securities co-issued by a non-U.S. issuer and a U.S. co-issuer. There can be no assurance as to the nature of any advice or other action that may result from such consideration. The uncertainties described above (and any unfavorable future determinations concerning legal investment or financial institution regulatory characteristics of the Offered Securities) may affect the liquidity of the Offered Securities.

Anti-money laundering and anti-terrorism requirements and disclosures

In order to comply with U.S. laws and regulations, including the USA PATRIOT Act, aimed at the prevention of money laundering and the prohibition of transactions with certain countries, organizations and individuals, the Issuer (or the Placement Agent on its behalf) may request from an investor or a prospective investor such information as it reasonably believes is necessary to verify the identity of such investor or prospective investor, and to determine whether such investor or prospective investor is permitted to be an investor in the Issuer or the Offered Securities pursuant to such laws and regulations. In the event of the delay or failure by any investor or prospective investor in the Offered Securities to deliver to the Issuer any such requested information, the Issuer (or the Placement Agent on its behalf) may (a) require such investor to immediately transfer any Note, or beneficial interest therein, held by such investor to an investor meeting the requirements of this Offering Circular and the Indenture, (b) refuse to accept the subscription of a prospective investor, or (c) take any other action required to comply with such laws and regulations. In addition, following the delivery of any such information, the Issuer (or the Placement Agent on its behalf) may take any of the actions identified in clauses (a)-(c) above. In certain circumstances, the Issuer, the Trustee or the Placement Agent may be required to provide information about investors to regulatory authorities and to take any further action as may be required by law. None of the Issuer, the Co-Issuer, the Trustee, the Collateral Administrator, the Collateral Manager or the Placement Agent will be liable for any loss or injury to an investor or prospective investor that may occur as a result of disclosing such information, refusing to accept the subscription of any potential investor, redeeming any investment in a Note or taking any other action required by law.

The Administrator is, and the Issuer may be, subject to the Cayman Islands Money Laundering Regulations (2010 Revision) ("*Regulations*"). The Regulations apply to anyone conducting "relevant financial business" in or from the Cayman Islands intending to form a business relationship or carry out a one-off transaction. The Regulations require a financial service provider to maintain certain anti-money laundering procedures including those for the purposes of verifying the identity and source of funds of an "applicant for business"; e.g. an investor. Except in certain circumstances, including where an entity is regulated by a recognized overseas regulatory authority and/or listed on a recognized stock exchange in an approved jurisdiction, the Administrator will likely be required to verify each investor's identity and the source of the payment used by such investor for purchasing the Notes in a manner similar to the obligations imposed under the laws of other major financial centers. In addition, if any person resident in the Cayman Islands knows or suspects, or has reasonable grounds for knowing or suspecting that another person is engaged in criminal conduct, or is involved with terrorism or terrorist property, and the information for that knowledge or suspicion came to their attention in the course of business in the regulated sector, or other trade, profession, business or employment, the person will be required to report such knowledge or suspicion to (i) the Financial Reporting Authority of the Cayman Islands ("*FRA*"), pursuant to the Proceeds of Crime Law, 2008 of the Cayman Islands ("*PCL*"), if the disclosure relates to criminal conduct or money laundering, or (ii) a police officer of the rank of constable or higher, or the FRA, pursuant to the Terrorism Law (2011 Revision) of the Cayman Islands, if the disclosure relates to involvement with terrorism or terrorist financing and property. If the Issuer were determined by the Cayman Islands authorities to be in violation of the PCL, the Terrorism Law or Regulations, the Issuer could be subject to substantial criminal penalties. The Issuer may be subject to similar restrictions in other jurisdictions. Such a violation could materially adversely affect the timing and amount of payments by the Issuer to the holders of the Notes.

Plan of distribution

Subject to the terms and conditions contained in a placement agreement (the "*Placement Agreement*") to be entered into among the Co-Issuers and JPMorgan, as Placement Agent for the Offered Securities (the "*Placement Agent*"), JPMorgan will agree to use commercially reasonable efforts to place certain Offered Securities on behalf of the Co-Issuers or the Issuer, as applicable. Any Offered Securities sold to the Collateral Manager or any of its Affiliates, employees or clients or certain other investors will be sold directly by the Issuer in privately negotiated transactions, and JPMorgan will not act as Placement Agent with respect to such sales.

The applicable Offered Securities will be offered by the Issuer or the Co-Issuers, as applicable, through the Placement Agent from time to time for sale to investors in negotiated transactions at varying prices to be determined in each case at the time of sale. The Placement Agreement will provide that the obligations of the Placement Agent to act as placement agent are subject to certain conditions.

In the Placement Agreement, each of the Issuer and the Co-Issuer will agree to indemnify the Placement Agent against certain liabilities under the Securities Act or to contribute to payments the Placement Agent may be required to make in respect thereof. In addition, the Issuer will pay certain fees to the Placement Agent and agree to reimburse the Placement Agent for certain of its expenses incurred in connection with the closing of the transactions contemplated hereby.

The offering of the Offered Securities has not been and will not be registered under the Securities Act and may not be offered or sold in non-offshore transactions except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act.

No action has been taken or is being contemplated by the Issuer that would permit a public offering of the Offered Securities or possession or distribution of this Offering Circular or any amendment thereof, or supplement thereto or any other offering material relating to the Offered Securities in any jurisdiction (other than Ireland) where, or in any other circumstances in which, action for those purposes is required. No offers, sales or deliveries of any Offered Securities, or distribution of this Offering Circular or any other offering material relating to the Offered Securities, may be made in or from any jurisdiction except in circumstances that will result in compliance with any applicable laws and regulations and will not impose any obligations on the Issuer or the Placement Agent. Because of the restrictions contained in the front of this Offering Circular, purchasers are advised to consult legal counsel prior to making any offer, resale, pledge or transfer of the Offered Securities.

In the Placement Agreement, the Placement Agent will agree that it or one or more of its Affiliates will place the Offered Securities on behalf of the Issuer or the Co-Issuers, as applicable, only (I) to non-U.S. persons outside the United States in reliance on Regulation S and (II) to, or for the account or benefit of, persons that are both (A) (x) Qualified Institutional Buyers or (y) solely in the case of Offered Securities issued as Certificated Secured Notes or Certificated Subordinated Notes, Institutional Accredited Investors and (B) (x) Qualified Purchasers or (y) entities owned exclusively by Qualified Purchasers. In the Placement Agreement, JPMorgan, as the Placement Agent, will also agree that it will send to each other dealer to which it sells Offered Securities pursuant to Regulation S during the distribution compliance period a confirmation or other notice setting forth the restrictions on offers and sales of the Offered Securities in non-offshore transactions or to, or for the account or benefit of, U.S. persons. Until 40 days after completion of the distribution by the Issuer, an offer or sale of Offered Securities, in a non-offshore transaction by a dealer (whether or not participating in the offering) may violate the registration requirements of the Securities Act if the offer or sale is made otherwise than pursuant to Rule 144A or a transaction exempt from the registration requirements under the Securities Act. Resales of the Offered Securities offered in reliance on Rule 144A or in a transaction exempt from the registration requirements under the Securities Act, as the case may be, are restricted as described under the "Transfer restrictions." Beneficial interests in Regulation S Global Secured Notes and Regulation S Global Subordinated Notes may not be held by a U.S. person (other than a distributor of the Notes) at any time, and resales of the

Notes offered in offshore transactions to non-U.S. persons in reliance on Regulation S may be effected only in accordance with the transfer restrictions described herein. As used in this paragraph, the terms "United States" and "U.S." have the meanings given to them by Regulation S.

The Offered Securities are a new issue of securities for which there is currently no market. The Placement Agent is under no obligation to make a market in any Class of Offered Securities and any market making activity, if commenced, may be discontinued at any time. There can be no assurance that a secondary market for any Class of Offered Securities will develop, or if one does develop, that it will continue. Accordingly, no assurance can be given as to the liquidity of or trading market for the Offered Securities.

In connection with the offering of the Offered Securities, the Placement Agent may, as permitted by applicable law, overallocate or effect transactions that stabilize or maintain the market price of the Offered Securities at a level which might not otherwise prevail in the open market. The stabilizing, if commenced, may be discontinued at any time.

The Placement Agent may be contacted at J.P. Morgan Securities LLC, 383 Madison Avenue, 3rd Floor, New York, NY 10179.

Transfer restrictions

Because of the following restrictions, you are advised to consult legal counsel prior to making any offer, resale, or transfer of the Offered Securities.

JPMorgan will receive notice of any transfer of Offered Securities.

The Offered Securities have not been registered under the Securities Act or any state securities or "Blue Sky" laws or the securities laws of any other jurisdiction and, accordingly, may not be reoffered, resold, pledged or otherwise transferred except in accordance with the restrictions described herein and set forth in the Indenture.

Without limiting the foregoing, by holding an Offered Security, you will acknowledge and agree, among other things, that you understand that neither of the Co-Issuers is registered as an investment company under the Investment Company Act, and that the Co-Issuers are exempt from registration as such by virtue of Section 3(c)(7) of the Investment Company Act. Section 3(c)(7) excepts from the provisions of the Investment Company Act those issuers who privately place their securities solely to Persons who at the time of purchase are "qualified purchasers" or are "knowledgeable employees" with respect to the Issuer. In general terms, "*qualified purchaser*" is defined to mean, among other things, any natural person who owns not less than U.S.\$5,000,000 in investments; any Person who in the aggregate owns and invests on a discretionary basis, not less than U.S.\$25,000,000 in investments; and trusts as to which both the settlor and the decision-making trustee are qualified purchasers (but only if such trust was not formed for the specific purpose of making such investment). In general terms, "*knowledgeable employees*" is defined to mean, among other things, executive officers, directors and certain investment professionals and employees of an issuer and its related investment manager.

Global Secured Notes and Regulation S Global Subordinated Notes

If you are either an initial purchaser or a transferee of Offered Securities represented by an interest in a Global Secured Note or a Regulation S Global Subordinated Note you will be deemed to have represented and agreed (or in the case of a Regulation S Global Subordinated Note purchased from the Issuer on the Closing Date, will represent and agree) as follows (except as may be expressly agreed in writing between you and the Issuer, if you are an initial purchaser):

- (i) In connection with the purchase of such Offered Securities: (A) none of the Co-Issuers, the Collateral Manager, JPMorgan, the Trustee, the Collateral Administrator or any of their respective affiliates is acting as a fiduciary or financial or investment advisor for such beneficial owner; (B) such beneficial owner is not relying (for purposes of making any investment decision or otherwise) upon any advice, counsel or representations (whether written or oral) of the Co-Issuers, the Collateral Manager, the Trustee, the Collateral Administrator, JPMorgan or any of their respective affiliates other than any statements in the final Offering Circular for such Offered Securities, and such beneficial owner has read and understands such final Offering Circular; (C) such beneficial owner has consulted with its own legal, regulatory, tax, business, investment, financial and accounting advisors to the extent it has deemed necessary and has made its own investment decisions (including decisions regarding the suitability of any transaction pursuant to the Indenture) based upon its own judgment and upon any advice from such advisors as it has deemed necessary and not upon any view expressed by the Co-Issuers, the Collateral Manager, the Trustee, the Collateral Administrator, JPMorgan or any of their respective affiliates; (D) such beneficial owner is either (1) (in the case of a beneficial owner of an interest in a Rule 144A Global Secured Note) both (a) a "qualified institutional buyer" (as defined under Rule 144A under the Securities Act) that is not a broker-dealer which owns and invests on a discretionary basis less than U.S.\$25,000,000 in securities of issuers that are not affiliated persons of the dealer and is not a plan referred to in paragraph (a)(1)(d) or

(a)(1)(e) of Rule 144A under the Securities Act or a trust fund referred to in paragraph (a)(1)(f) of Rule 144A under the Securities Act that holds the assets of such a plan, if investment decisions with respect to the plan are made by beneficiaries of the plan and (b) a "qualified purchaser" for purposes of Section 3(c)(7) of the Investment Company Act or an entity owned exclusively by "qualified purchasers" or (2) not a "U.S. person" as defined in Regulation S and is acquiring the Offered Securities in an offshore transaction (as defined in Regulation S) in reliance on the exemption from registration provided by Regulation S; (E) such beneficial owner is acquiring its interest in such Offered Securities for its own account; (F) such beneficial owner was not formed for the purpose of investing in such Offered Securities; (G) such beneficial owner understands that the Issuer may receive a list of participants holding interests in the Offered Securities from one or more book-entry depositories; (H) such beneficial owner will hold and transfer at least the minimum denomination of such Offered Securities; (I) (in the case of the Subordinated Notes) such beneficial owner is a sophisticated investor and is purchasing the Offered Securities with a full understanding of all of the terms, conditions and risks thereof, and is capable of and willing to assume those risks; (J) such beneficial owner will provide notice of the relevant transfer restrictions to subsequent transferees; and (K) if it is not a U.S. person, it is not acquiring any Note as part of a plan to reduce, avoid or evade U.S. federal income tax; *provided* that any purchaser or transferee of Notes, which purchaser or transferee is any of (I) the Collateral Manager, (II) an Affiliate of the Collateral Manager, (III) a fund or account managed by the Collateral Manager (or any of its Affiliates) as to which the Collateral Manager (or such Affiliate) has discretionary voting authority, or (IV) any Knowledgeable Employee with respect to the Issuer that is an employee, partner, director, officer, shareholder or member of AXA IM or any of its Affiliates, in each case shall not be required or deemed to make the representations set forth in clauses (A), (B) and (C) above with respect to the Collateral Manager.

- (ii) (x) With respect to the Class A-1 Notes, Class A-2 Notes, Class B Notes, Class C Notes, (a) if it is, or is acting on behalf of, a Benefit Plan Investor, its acquisition, holding and disposition of such Notes does not and will not constitute or result in a non-exempt prohibited transaction under Section 406 of ERISA or Section 4975 of the Code, and (b) if it is a governmental, church, non-U.S. or other plan which is subject to any Other Plan Law, its acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any such Other Plan Law.

(y) With respect to the Class D Notes (a) it is not, and is not acting on behalf of, a Benefit Plan Investor and (b) if it is a governmental, church, non-U.S. or other plan, (x) it is not, and for so long as it holds such Notes or interest therein will not be, subject to Similar Law and (y) its acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any Other Plan Law.

(z) With respect to the Regulation S Global Subordinated Notes, (1) each Person who purchases an interest in a Regulation S Global Subordinated Note from the Issuer as part of the initial offering will be required to represent and warrant (a) whether or not the purchaser is a Benefit Plan Investor, (b) whether or not the purchaser is a Controlling Person and (c) (i) if it is a Benefit Plan Investor, its acquisition, holding and disposition of such Subordinated Notes will not constitute or result in a non-exempt prohibited transaction under Section 406 of ERISA or Section 4975 of the Code or (ii) if it is a governmental, church, non-U.S. or other plan, (x) it is not, and for so long as it holds such Notes or interest therein will not be, subject to Similar Law and (y) its acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any Other Plan Law and (2) each purchaser or subsequent transferee, as applicable, of an interest in a Regulation S Global Subordinated Note from Persons other than from the Issuer, on each day from the date on which such beneficial owner acquires its interest in such Subordinated Notes through and including the date on which such beneficial owner disposes of its interest in such Subordinated Notes, will be deemed to have represented

and agreed that (a) it is not, and is not acting on behalf of, a Benefit Plan Investor or a Controlling Person and (b) if it is a governmental, church, non-U.S. or other plan, (x) it is not, and for so long as it holds such Notes or interest therein will not be, subject to Similar Law and (y) its acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt violation of any Other Plan Law.

- (iii) Such beneficial owner understands that such Offered Securities are being offered only in a transaction not involving any public offering in the United States within the meaning of the Securities Act, such Offered Securities have not been and will not be registered under the Securities Act, and, if in the future such beneficial owner decides to offer, resell, pledge or otherwise transfer such Offered Securities, such Offered Securities may be offered, resold, pledged or otherwise transferred only in accordance with the provisions of the Indenture and the legend on such Offered Securities. Such beneficial owner acknowledges that no representation has been made as to the availability of any exemption under the Securities Act or any state securities laws for resale of such Offered Securities. Such beneficial owner understands that neither of the Co-Issuers has been registered under the Investment Company Act, and that the Co-Issuers are exempt from registration as such by virtue of Section 3(c)(7) of the Investment Company Act.
- (iv) Such beneficial owner is aware that, except as otherwise provided in the Indenture, any Offered Securities being sold to it in reliance on Regulation S will be represented by one or more Regulation S Global Secured Notes or Regulation S Global Subordinated Notes, as applicable, and that in each case beneficial interests therein may be held only through DTC for the respective accounts of Euroclear or Clearstream.
- (v) Such beneficial owner will provide notice to each Person to whom it proposes to transfer any interest in the Offered Securities of the transfer restrictions and representations set forth in the Indenture.
- (vi) Such beneficial owner agrees to be subject to the Bankruptcy Subordination Agreement.

In addition, each Person who purchases an interest in a Regulation S Global Subordinated Note from the Issuer as part of the initial offering will be required to provide the Placement Agent with a representation letter containing representations substantially similar to those set forth in Annex A-2 hereto.

Certificated Secured Notes

If you are a purchaser or transferee of a Certificated Secured Note (including by way of a transfer of an interest in a Global Secured Note to you as a transferee acquiring a Certificated Secured Note), no such purchase or transfer will be recorded or otherwise recognized unless you have provided the Trustee with a certificate substantially in the form of Annex A-3 hereto or, in the case of certain purchasers of Certificated Secured Notes on the Closing Date, enter into a purchase agreement with the Issuer in a form that is acceptable to the Issuer and the Placement Agent and incorporates the representations set forth in Annex A-3.

Certificated Subordinated Notes

No purchase or transfer of a Certificated Subordinated Note (including a transfer of an interest in a Regulation S Global Subordinated Note to a transferee acquiring a Subordinated Note in certificated form) will be recorded or otherwise recognized unless the purchaser or transferee has provided the Issuer and the Trustee with certificates substantially in the form of Annex A-1 and Annex A-2 hereto. Purchasers of the Certificated Subordinated Notes on the Closing Date will be required to provide JPMorgan with a representation letter containing representations substantially similar to those set forth in Annex A-1 and Annex A-2 hereto.

Additional restrictions

No transfer of any Note will be effective, and no such transfer will be recognized, if it may result in 25% or more of the value of the Class D Notes, Subordinated (A) Notes or Subordinated (B) Notes being held by Benefit Plan Investors. For purposes of this determination, the value of Notes held by JPMorgan, the Trustee, the Collateral Manager and certain of their affiliates (other than those interests held by a Benefit Plan Investor) or a Person (other than a Benefit Plan Investor) who is a Controlling Person is disregarded. If you are a Benefit Plan Investor, you may not acquire Class D Notes or Regulation S Global Subordinated Notes (other than Regulation S Global Subordinated Notes purchased from the Issuer on the Closing Date) or any interest therein. See "Certain ERISA and related considerations".

Each purchaser and subsequent transferee of Regulation S Global Subordinated Notes will be required or deemed to represent that such purchaser or subsequent transferee, as applicable, is not an Affected Bank. If you are a purchaser or transferee of Certificated Subordinated Notes, you will be required to provide the Issuer and the Trustee written certification by the delivery of a certificate in the form of Annex A-2 hereto that you are not an Affected Bank (unless such acquisition is authorized by the Issuer in writing). If you purchase an interest in a Subordinated Note on the Closing Date, you will be required to provide the Issuer and JPMorgan with a representation letter containing representations substantially similar to those set forth in Annex A-2 indicating that you are not an Affected Bank. "Affected Bank" means a "bank" for purposes of Section 881 of the Code or an entity affiliated with such a bank that owns, directly or indirectly, more than 33-1/3% of the Aggregate Outstanding Amount of the Subordinated Notes and is neither (x) a United States person nor (y) entitled to the benefits of an income tax treaty with the United States under which withholding taxes on interest payments made by obligors resident in the United States to such bank are reduced to 0%.

Each purchaser, beneficial owner and subsequent transferee of Notes or interest therein will: (1) be required or deemed to agree to provide the Issuer and Trustee (i) any information as is necessary (in the sole determination of the Issuer or the Trustee, as applicable) for the Issuer and the Trustee to determine whether or not such purchaser, beneficial owner or transferee is a United States person as defined in Section 7701(a)(30) of the Code ("*United States person*") or a United States owned foreign entity as described in Section 1471(d)(3) of the Code ("*United States owned foreign entity*") and (ii) any additional information that the Issuer or its agent requests in connection with FATCA and (2) if it is a United States person or a United States owned foreign entity that is a holder or beneficial owner of Notes or an interest therein, be required to (x) provide the Issuer and Trustee its name, address, U.S. taxpayer identification number, if it is a United States owned foreign entity, the name, address and taxpayer identification number of each of its substantial United States owners as defined in Section 1473(2) of the Code ("*substantial United States owner*") and any other information requested by the Issuer or its agent upon request to comply with FATCA and (y) update any such information provided in clause (x) promptly upon learning that any such information previously provided has become obsolete or incorrect or is otherwise required (the foregoing agreements, the "*Noteholder Reporting Obligations*"). Each purchaser and subsequent transferee of Notes will be required or deemed to acknowledge that the Issuer or the Trustee may provide such information and any other information concerning its investment in the Notes to the Cayman Islands Tax Information Authority and/or the U.S. Internal Revenue Service. Each purchaser and subsequent transferee of an interest in a Note will be required or deemed to understand and acknowledge that the Issuer and the Trustee have the right, under the Indenture, to compel any Holder or beneficial owner of an interest in a Note that fails to comply with the foregoing requirements to sell its interest in such Note, or may sell such interest on behalf of such owner, or to make other amendments to the Indenture as needed to enable the Issuer to comply with FATCA.

The Issuer may, upon notice to the Trustee, impose additional transfer restrictions on the Subordinated Notes to comply with the Uniting and Strengthening America by Providing Appropriate Tools Required to Intercept and Obstruct Terrorism Act of 2001 and other similar laws or regulations, including, without limitation, requiring each transferee of a Subordinated Note, as applicable, to make representations to the Issuer in connection with such compliance.

Legends

The Secured Notes will bear a legend substantially to the following effect unless the Issuer determines otherwise in compliance with applicable law:

THIS NOTE HAS NOT BEEN AND WILL NOT BE REGISTERED UNDER THE SECURITIES ACT OF 1933, AS AMENDED (THE "SECURITIES ACT") OR THE SECURITIES LAWS OF ANY STATE OF THE UNITED STATES, AND MAY BE REOFFERED, RESOLD, PLEDGED OR OTHERWISE TRANSFERRED ONLY (A) TO A "QUALIFIED PURCHASER" (AS DEFINED FOR PURPOSES OF SECTION 3(C)(7) OF THE INVESTMENT COMPANY ACT) THAT IS EITHER (1) A "QUALIFIED INSTITUTIONAL BUYER" (AS DEFINED IN RULE 144A UNDER THE SECURITIES ACT) IN RELIANCE ON THE EXEMPTION FROM SECURITIES ACT REGISTRATION PROVIDED BY SUCH RULE THAT IS NOT A BROKER-DEALER WHICH OWNS AND INVESTS ON A DISCRETIONARY BASIS LESS THAN U.S.\$25 MILLION IN SECURITIES OF ISSUERS THAT ARE NOT AFFILIATED PERSONS OF THE DEALER AND IS NOT A PLAN REFERRED TO IN PARAGRAPH (A)(1)(D) OR (A)(1)(E) OF RULE 144A OR A TRUST FUND REFERRED TO IN PARAGRAPH (A)(1)(F) OF RULE 144A THAT HOLDS THE ASSETS OF SUCH A PLAN, IF INVESTMENT DECISIONS WITH RESPECT TO THE PLAN ARE MADE BY THE BENEFICIARIES OF THE PLAN OR (2) SOLELY IN THE CASE OF SECURED NOTES ISSUED AS CERTIFICATED SECURED NOTES, AN INSTITUTIONAL "ACCREDITED INVESTOR" (AS DEFINED IN RULE 501(A)(1), (2), (3) OR (7) UNDER THE SECURITIES ACT) (AN "IAI") OR (B) TO A PERSON THAT IS NOT A "U.S. PERSON" (AS DEFINED IN REGULATION S UNDER THE SECURITIES ACT) IN A TRANSACTION EXEMPT FROM REGISTRATION UNDER THE SECURITIES ACT, AND IN EACH CASE IN COMPLIANCE WITH THE CERTIFICATION AND OTHER REQUIREMENTS SPECIFIED IN THE INDENTURE REFERRED TO HEREIN AND IN COMPLIANCE WITH ANY APPLICABLE SECURITIES LAW OF ANY APPLICABLE JURISDICTION.

[THE ISSUER HAS THE RIGHT, UNDER THE INDENTURE, TO COMPEL ANY HOLDER OR BENEFICIAL OWNER OF A [CLASS A-1] [CLASS A-2] [CLASS B] [CLASS C] NOTE WHO HAS MADE OR HAS BEEN DEEMED TO MAKE A PROHIBITED TRANSACTION OR OTHER PLAN LAW REPRESENTATION THAT IS SUBSEQUENTLY SHOWN TO BE FALSE OR MISLEADING OR WHOSE OWNERSHIP OTHERWISE CAUSES A VIOLATION OF THE 25% LIMITATION TO SELL ITS INTEREST IN SUCH NOTE, OR MAY SELL SUCH INTEREST ON BEHALF OF SUCH OWNER.]³

[THE ISSUER HAS THE RIGHT, UNDER THE INDENTURE, TO COMPEL ANY HOLDER OR BENEFICIAL OWNER OF A CLASS D NOTE WHO HAS MADE OR HAS BEEN DEEMED TO MAKE A PROHIBITED TRANSACTION, BENEFIT PLAN INVESTOR, CONTROLLING PERSON, SIMILAR LAW OR OTHER PLAN LAW REPRESENTATION THAT IS SUBSEQUENTLY SHOWN TO BE FALSE OR MISLEADING OR WHOSE OWNERSHIP OTHERWISE

³ Inserted into a Class A-1 Note, Class A-2 Note, Class B Note or Class C Note

CAUSES A VIOLATION OF THE 25% LIMITATION TO SELL ITS INTEREST IN THE CLASS D NOTE, OR MAY SELL SUCH INTEREST ON BEHALF OF SUCH OWNER.]⁴

THE ISSUER HAS THE RIGHT, UNDER THE INDENTURE, TO COMPEL ANY HOLDER OR BENEFICIAL OWNER OF AN INTEREST IN A NOTE THAT IS A U.S. PERSON AND IS NOT BOTH (A) A QUALIFIED PURCHASER OR, IN THE CASE OF SECURED NOTES PURCHASED FROM THE ISSUER ON THE CLOSING DATE, A "KNOWLEDGEABLE EMPLOYEE" WITH RESPECT TO THE ISSUER, OR A CORPORATION, PARTNERSHIP, LIMITED LIABILITY COMPANY OR OTHER ENTITY (OTHER THAN A TRUST) EACH SHAREHOLDER, PARTNER, MEMBER OR OTHER EQUITY OWNER OF WHICH IS A QUALIFIED PURCHASER OR, IN THE CASE OF SECURED NOTES PURCHASED FROM THE ISSUER ON THE CLOSING DATE, "KNOWLEDGEABLE EMPLOYEES" WITH RESPECT TO THE ISSUER AND (B) A QUALIFIED INSTITUTIONAL BUYER, AN IAI OR, IN THE CASE OF SECURED NOTES PURCHASED FROM THE ISSUER ON THE CLOSING DATE, ANOTHER "ACCREDITED INVESTOR" (AS DEFINED IN RULE 501(A) UNDER THE SECURITIES ACT) THAT IS ALSO A "KNOWLEDGEABLE EMPLOYEE" WITH RESPECT TO THE ISSUER, TO SELL ITS INTEREST IN THE NOTE, OR MAY SELL SUCH INTEREST ON BEHALF OF SUCH OWNER.

[EACH PURCHASER OR TRANSFEREE OF THIS NOTE WILL BE REQUIRED OR DEEMED TO REPRESENT AND WARRANT THAT (A) IF IT IS, OR IS ACTING ON BEHALF OF, A BENEFIT PLAN INVESTOR, ITS ACQUISITION, HOLDING AND DISPOSITION OF SUCH NOTES WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT PROHIBITED TRANSACTION UNDER SECTION 406 OF THE EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974, AS AMENDED ("ERISA") OR SECTION 4975 OF THE INTERNAL REVENUE CODE OF 1986, AS AMENDED (THE "CODE"), AND (B) IF IT IS A GOVERNMENTAL, CHURCH, NON-U.S. OR OTHER PLAN WHICH IS SUBJECT TO ANY STATE, LOCAL, OTHER FEDERAL OR NON-U.S. LAW OR REGULATION THAT IS SUBSTANTIALLY SIMILAR TO THE PROHIBITED TRANSACTION PROVISIONS OF SECTION 406 OF ERISA OR SECTION 4975 OF THE CODE (ANY SUCH LAW OR REGULATION, AN "OTHER PLAN LAW"), ITS ACQUISITION, HOLDING AND DISPOSITION OF SUCH NOTES WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT VIOLATION OF ANY SUCH OTHER PLAN LAW. "BENEFIT PLAN INVESTOR" MEANS A BENEFIT PLAN INVESTOR, AS DEFINED IN SECTION 3(42) OF ERISA, AND INCLUDES (A) AN EMPLOYEE BENEFIT PLAN (AS DEFINED IN SECTION 3(3) OF TITLE I OF ERISA) THAT IS SUBJECT TO THE FIDUCIARY RESPONSIBILITY PROVISIONS OF ERISA, (B) A PLAN THAT IS SUBJECT TO SECTION 4975 OF THE CODE OR (C) ANY ENTITY WHOSE UNDERLYING ASSETS INCLUDE "PLAN ASSETS" BY REASON OF ANY SUCH EMPLOYEE BENEFIT PLAN'S OR PLAN'S INVESTMENT IN THE ENTITY.]⁵

⁴ Inserted into a Class D Note

⁵ Inserted into a Class A-1 Note, Class A-2 Note, Class B Note or Class C Note

[EACH PURCHASER OR TRANSFEREE OF THIS NOTE WILL BE REQUIRED OR DEEMED TO REPRESENT AND WARRANT THAT (A) IT IS NOT, AND IS NOT ACTING ON BEHALF OF, A BENEFIT PLAN INVESTOR AND (B) IF IT IS A GOVERNMENTAL, CHURCH, NON-U.S. OR OTHER PLAN, (I) IT IS NOT, AND FOR SO LONG AS IT HOLDS THIS NOTE OR AN INTEREST HEREIN IT WILL NOT BE, SUBJECT TO ANY FEDERAL, STATE, LOCAL NON-U.S. OR OTHER LAW OR REGULATION THAT COULD CAUSE THE UNDERLYING ASSETS OF THE ISSUER TO BE TREATED AS ASSETS OF THE INVESTOR IN ANY NOTE (OR INTEREST THEREIN) BY VIRTUE OF ITS INTEREST AND THEREBY SUBJECT THE ISSUER AND THE COLLATERAL MANAGER (OR OTHER PERSONS RESPONSIBLE FOR THE INVESTMENT AND OPERATION OF THE ISSUER'S ASSETS) TO LAWS OR REGULATIONS THAT ARE SIMILAR TO THE PROHIBITED TRANSACTION PROVISIONS OF SECTION 406 OF THE EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974, AS AMENDED ("ERISA") OR SECTION 4975 OF THE INTERNAL REVENUE CODE OF 1986, AS AMENDED (THE "CODE") ("SIMILAR LAW"), AND (II) ITS ACQUISITION, HOLDING AND DISPOSITION OF THIS NOTE WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT VIOLATION OF ANY APPLICABLE STATE, LOCAL, OTHER FEDERAL OR NON-U.S. LAWS OR REGULATIONS THAT ARE SUBSTANTIALLY SIMILAR TO THE PROHIBITED TRANSACTION PROVISIONS OF SECTION 406 OF ERISA OR SECTION 4975 OF THE CODE ("OTHER PLAN LAW"). "BENEFIT PLAN INVESTOR" MEANS A BENEFIT PLAN INVESTOR, AS DEFINED IN SECTION 3(42) OF ERISA, AND INCLUDES (A) AN EMPLOYEE BENEFIT PLAN (AS DEFINED IN SECTION 3(3) OF TITLE I OF ERISA) THAT IS SUBJECT TO THE FIDUCIARY RESPONSIBILITY PROVISIONS OF ERISA, (B) A PLAN THAT IS SUBJECT TO SECTION 4975 OF THE CODE OR (C) ANY ENTITY WHOSE UNDERLYING ASSETS INCLUDE "PLAN ASSETS" BY REASON OF ANY SUCH EMPLOYEE BENEFIT PLAN'S OR PLAN'S INVESTMENT IN THE ENTITY.]⁶

[ANY TRANSFER, PLEDGE OR OTHER USE OF THIS NOTE FOR VALUE OR OTHERWISE BY OR TO ANY PERSON IS WRONGFUL SINCE THE REGISTERED OWNER HEREOF, CEDE & CO., HAS AN INTEREST HEREIN, UNLESS THIS NOTE IS PRESENTED BY AN AUTHORIZED REPRESENTATIVE OF THE DEPOSITORY TRUST COMPANY ("DTC"), NEW YORK, NEW YORK, TO THE CO-ISSUERS OR THEIR AGENT FOR REGISTRATION OF TRANSFER, EXCHANGE OR PAYMENT AND ANY NOTE ISSUED IS REGISTERED IN THE NAME OF CEDE & CO. OR OF SUCH OTHER ENTITY AS IS REQUESTED BY AN AUTHORIZED REPRESENTATIVE OF DTC (AND ANY PAYMENT HEREON IS MADE TO CEDE & CO.).

TRANSFERS OF THIS NOTE SHALL BE LIMITED TO TRANSFERS IN WHOLE, BUT NOT IN PART, TO NOMINEES OF DTC OR TO A SUCCESSOR THEREOF OR SUCH SUCCESSOR'S NOMINEE.]⁷

⁶ Inserted into a Class D Note

⁷ Inserted in the case of Global Secured Notes only

TRANSFERS OF THIS NOTE SHALL BE LIMITED TO TRANSFERS MADE IN ACCORDANCE WITH THE RESTRICTIONS SET FORTH IN THE INDENTURE REFERRED TO HEREIN.

PRINCIPAL OF THIS NOTE IS PAYABLE AS SET FORTH HEREIN. ACCORDINGLY, THE OUTSTANDING PRINCIPAL OF THIS NOTE AT ANY TIME MAY BE LESS THAN THE AMOUNT SHOWN ON THE FACE HEREOF. ANY PERSON ACQUIRING THIS NOTE MAY ASCERTAIN ITS CURRENT PRINCIPAL AMOUNT BY INQUIRY OF THE TRUSTEE.

THE FAILURE TO PROVIDE THE ISSUER, THE TRUSTEE AND ANY PAYING AGENT WITH THE PROPERLY COMPLETED AND SIGNED TAX CERTIFICATIONS (GENERALLY, IN THE CASE OF U.S. FEDERAL INCOME TAX, AN INTERNAL REVENUE SERVICE FORM W-9 (OR APPLICABLE SUCCESSOR FORM) IN THE CASE OF A PERSON THAT IS A "UNITED STATES PERSON" WITHIN THE MEANING OF SECTION 7701(a)(30) OF THE CODE OR THE APPROPRIATE INTERNAL REVENUE SERVICE FORM W-8 (OR APPLICABLE SUCCESSOR FORM) IN THE CASE OF A PERSON THAT IS NOT A "UNITED STATES PERSON" WITHIN THE MEANING OF SECTION 7701(a)(30) OF THE CODE) OR THE FAILURE TO MEET ITS NOTEHOLDER REPORTING OBLIGATIONS MAY RESULT IN WITHHOLDING FROM PAYMENTS IN RESPECT OF SUCH NOTE, INCLUDING U.S. FEDERAL WITHHOLDING OR BACK-UP WITHHOLDING.

EACH HOLDER AND BENEFICIAL OWNER OF THIS NOTE AGREES TO (I) PROVIDE THE ISSUER (AND ITS AUTHORIZED AGENTS) WITH THE INFORMATION REQUIRED BY THE NOTEHOLDER REPORTING OBLIGATIONS AND (II) PERMIT THE ISSUER, AND THE COLLATERAL MANAGER AND TRUSTEE (ON BEHALF OF THE ISSUER) TO (X) SHARE SUCH INFORMATION WITH THE IRS OR THE CAYMAN ISLANDS TAX INFORMATION AUTHORITY, (Y) COMPEL OR EFFECT THE SALE OF THIS NOTE IF SUCH HOLDER OR BENEFICIAL OWNER FAILS TO COMPLY WITH THE FOREGOING REQUIREMENTS AND (Z) MAKE OTHER AMENDMENTS TO THE INDENTURE TO ENABLE THE ISSUER TO COMPLY WITH FATCA.

EACH HOLDER AND EACH BENEFICIAL OWNER OF THIS NOTE, BY ACQUIRING THIS NOTE OR ITS INTEREST IN THIS NOTE, AS THE CASE MAY BE, SHALL BE DEEMED TO HAVE AGREED TO TREAT, AND SHALL TREAT, THIS NOTE AS DEBT OF THE ISSUER FOR U.S. FEDERAL AND, TO THE EXTENT PERMITTED BY LAW, STATE AND LOCAL INCOME AND FRANCHISE TAX PURPOSES AND SHALL TAKE NO ACTION INCONSISTENT WITH SUCH TREATMENT UNLESS REQUIRED BY ANY RELEVANT TAXING AUTHORITY; PROVIDED THAT THIS SHALL NOT LIMIT A HOLDER FROM MAKING A PROTECTIVE QUALIFIED ELECTING FUND ELECTION OR FILING (AS A PROTECTIVE MATTER) UNITED STATES TAX INFORMATION RETURNS REQUIRED OF ONLY CERTAIN EQUITY OWNERS WITH RESPECT TO REPORTING REQUIREMENTS UNDER THE CODE.

Additionally, the Class B Notes, Class C Notes and Class D Notes will bear a legend substantially to the following effect unless the Issuer determines otherwise in compliance with applicable law:

THIS NOTE HAS BEEN ISSUED WITH ORIGINAL ISSUE DISCOUNT ("OID") FOR UNITED STATES FEDERAL INCOME TAX PURPOSES. THE ISSUE PRICE, AMOUNT OF OID, ISSUE DATE AND YIELD TO MATURITY OF THIS NOTE MAY BE OBTAINED BY WRITING TO THE ISSUER.

The Subordinated Notes in the form of a Regulation S Global Subordinated Note will bear a legend substantially to the following effect unless the Issuer determines otherwise in compliance with applicable law:

THIS SUBORDINATED NOTE HAS NOT BEEN AND WILL NOT BE REGISTERED UNDER THE SECURITIES ACT OF 1933, AS AMENDED (THE "SECURITIES ACT") OR THE SECURITIES LAWS OF ANY STATE OF THE UNITED STATES, AND MAY BE REOFFERED, RESOLD, PLEDGED OR OTHERWISE TRANSFERRED ONLY (A) TO A PERSON THAT IS (1) (i) A "QUALIFIED PURCHASER", (ii) A "KNOWLEDGEABLE EMPLOYEE" WITH RESPECT TO THE ISSUER OR (iii) A CORPORATION, PARTNERSHIP, LIMITED LIABILITY COMPANY OR OTHER ENTITY (OTHER THAN A TRUST) EACH SHAREHOLDER, PARTNER, MEMBER OR OTHER EQUITY OWNER OF WHICH IS A QUALIFIED PURCHASER OR A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER (IN EACH CASE, AS DEFINED FOR PURPOSES OF SECTION 3(c)(7) OF THE INVESTMENT COMPANY ACT) AND (2) (X) A "QUALIFIED INSTITUTIONAL BUYER" (AS DEFINED IN RULE 144A UNDER THE SECURITIES ACT) IN RELIANCE ON THE EXEMPTION FROM SECURITIES ACT REGISTRATION PROVIDED BY SUCH RULE THAT IS NOT A BROKER-DEALER WHICH OWNS AND INVESTS ON A DISCRETIONARY BASIS LESS THAN U.S.\$25 MILLION IN SECURITIES OF ISSUERS THAT ARE NOT AFFILIATED PERSONS OF THE DEALER AND IS NOT A PLAN REFERRED TO IN PARAGRAPH (A)(1)(D) OR (A)(1)(E) OF RULE 144A OR A TRUST FUND REFERRED TO IN PARAGRAPH (A)(1)(F) OF RULE 144A THAT HOLDS THE ASSETS OF SUCH A PLAN, IF INVESTMENT DECISIONS WITH RESPECT TO THE PLAN ARE MADE BY THE BENEFICIARIES OF THE PLAN, (Y) AN INSTITUTIONAL "ACCREDITED INVESTOR" (AS DEFINED IN RULE 501(A)(1), (2), (3) OR (7) UNDER THE SECURITIES ACT) (AN "IAI") OR (Z) ANOTHER "ACCREDITED INVESTOR" (AS DEFINED IN RULE 501(A) UNDER THE SECURITIES ACT) THAT IS ALSO A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER OR (B) TO A PERSON THAT IS NOT A "U.S. PERSON" (AS DEFINED IN REGULATION S UNDER THE SECURITIES ACT) AND IS ACQUIRING THIS SUBORDINATED NOTE IN RELIANCE ON THE EXEMPTION FROM SECURITIES ACT REGISTRATION PROVIDED BY SUCH REGULATION, AND IN EACH CASE IN COMPLIANCE WITH THE CERTIFICATION AND OTHER REQUIREMENTS SPECIFIED IN THE INDENTURE REFERRED TO HEREIN AND IN COMPLIANCE WITH ANY APPLICABLE SECURITIES LAW OF ANY APPLICABLE JURISDICTION.

(1) EACH PERSON WHO PURCHASES AN INTEREST IN THIS NOTE FROM THE ISSUER AS PART OF THE INITIAL OFFERING WILL BE REQUIRED TO REPRESENT AND WARRANT IN WRITING TO THE TRUSTEE (A) WHETHER OR NOT, FOR SO LONG AS IT HOLDS THIS NOTE OR AN INTEREST HEREIN, IT IS, OR IS ACTING ON BEHALF OF, A BENEFIT PLAN INVESTOR, (B) WHETHER OR NOT, FOR SO LONG AS IT HOLDS THIS NOTE OR AN INTEREST HEREIN, IT IS A CONTROLLING PERSON AND (C) THAT (I) IF IT IS, OR IS ACTING ON

BEHALF OF, A BENEFIT PLAN INVESTOR, ITS ACQUISITION, HOLDING AND DISPOSITION OF THIS NOTE WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT PROHIBITED TRANSACTION UNDER SECTION 406 OF THE EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974, AS AMENDED ("ERISA") OR SECTION 4975 OF THE INTERNAL REVENUE CODE OF 1986, AS AMENDED (THE "CODE") AND (II) IF IT IS A GOVERNMENTAL, CHURCH, NON-U.S. OR OTHER PLAN, (X) IT IS NOT, AND FOR SO LONG AS IT HOLDS THIS NOTE OR AN INTEREST HEREIN IT WILL NOT BE, SUBJECT TO ANY FEDERAL, STATE, LOCAL NON-U.S. OR OTHER LAW OR REGULATION THAT COULD CAUSE THE UNDERLYING ASSETS OF THE ISSUER TO BE TREATED AS ASSETS OF THE INVESTOR IN ANY NOTE (OR INTEREST THEREIN) BY VIRTUE OF ITS INTEREST AND THEREBY SUBJECT THE ISSUER AND THE COLLATERAL MANAGER (OR OTHER PERSONS RESPONSIBLE FOR THE INVESTMENT AND OPERATION OF THE ISSUER'S ASSETS) TO LAWS OR REGULATIONS THAT ARE SIMILAR TO THE PROHIBITED TRANSACTION PROVISIONS OF SECTION 406 OF ERISA OR SECTION 4975 OF THE CODE ("SIMILAR LAW") AND (Y) ITS ACQUISITION, HOLDING AND DISPOSITION OF THIS NOTE WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT VIOLATION OF ANY APPLICABLE STATE, LOCAL, OTHER FEDERAL OR NON-U.S. LAWS OR REGULATIONS THAT ARE SUBSTANTIALLY SIMILAR TO THE PROHIBITED TRANSACTION PROVISIONS OF SECTION 406 OF ERISA OR SECTION 4975 OF THE CODE ("OTHER PLAN LAW") AND (2) EACH PURCHASER OR SUBSEQUENT TRANSFEREE, AS APPLICABLE, OF AN INTEREST IN THIS NOTE FROM PERSONS OTHER THAN FROM THE ISSUER, ON EACH DAY FROM THE DATE ON WHICH SUCH BENEFICIAL OWNER ACQUIRES ITS INTEREST IN SUCH SUBORDINATED NOTES THROUGH AND INCLUDING THE DATE ON WHICH SUCH BENEFICIAL OWNER DISPOSES OF ITS INTEREST IN SUCH SUBORDINATED NOTES, WILL BE DEEMED TO HAVE REPRESENTED AND AGREED THAT (A) IT IS NOT, AND IS NOT ACTING ON BEHALF OF, A BENEFIT PLAN INVESTOR OR A CONTROLLING PERSON AND (B) IF IT IS A GOVERNMENTAL, CHURCH, NON-U.S. OR OTHER PLAN, (X) IT IS NOT, AND FOR SO LONG AS IT HOLDS SUCH NOTES OR INTEREST THEREIN WILL NOT BE, SUBJECT TO SIMILAR LAW AND (Y) ITS ACQUISITION, HOLDING AND DISPOSITION OF SUCH NOTES WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT VIOLATION OF ANY OTHER PLAN LAW. "BENEFIT PLAN INVESTOR" MEANS A BENEFIT PLAN INVESTOR, AS DEFINED IN SECTION 3(42) OF ERISA, AND INCLUDES (A) AN EMPLOYEE BENEFIT PLAN (AS DEFINED IN SECTION 3(3) OF TITLE I OF ERISA) THAT IS SUBJECT TO THE FIDUCIARY RESPONSIBILITY PROVISIONS OF ERISA, (B) A PLAN THAT IS SUBJECT TO SECTION 4975 OF THE CODE OR (C) ANY ENTITY WHOSE UNDERLYING ASSETS INCLUDE "PLAN ASSETS" BY REASON OF ANY SUCH EMPLOYEE BENEFIT PLAN'S OR PLAN'S INVESTMENT IN THE ENTITY. "CONTROLLING PERSON" MEANS A PERSON (OTHER THAN A BENEFIT PLAN INVESTOR) WHO HAS DISCRETIONARY AUTHORITY OR CONTROL WITH RESPECT TO THE ASSETS OF THE ISSUER OR ANY PERSON WHO PROVIDES INVESTMENT ADVICE FOR A FEE (DIRECT OR INDIRECT) WITH RESPECT TO SUCH ASSETS, OR ANY AFFILIATE OF ANY SUCH PERSON. AN "AFFILIATE" OF A PERSON INCLUDES ANY PERSON, DIRECTLY OR INDIRECTLY THROUGH ONE OR MORE INTERMEDIARIES, CONTROLLING, CONTROLLED BY OR UNDER COMMON CONTROL WITH THE PERSON. "CONTROL" WITH

RESPECT TO A PERSON OTHER THAN AN INDIVIDUAL MEANS THE POWER TO EXERCISE A CONTROLLING INFLUENCE OVER THE MANAGEMENT OR POLICIES OF SUCH PERSON.

NO TRANSFER OF A SUBORDINATED NOTE OR ANY INTEREST THEREIN WILL BE PERMITTED, AND THE TRUSTEE WILL NOT RECOGNIZE ANY SUCH TRANSFER, IF IT WOULD CAUSE 25% OR MORE OF THE TOTAL VALUE OF THE SUBORDINATED [(A)][(B)] NOTES TO BE HELD BY BENEFIT PLAN INVESTORS, DISREGARDING SUBORDINATED NOTES (OR INTERESTS THEREIN) HELD BY CONTROLLING PERSONS.

THE ISSUER HAS THE RIGHT, UNDER THE INDENTURE, TO COMPEL ANY HOLDER OR BENEFICIAL OWNER OF A SUBORDINATED NOTE WHO HAS MADE OR HAS BEEN DEEMED TO MAKE A PROHIBITED TRANSACTION, BENEFIT PLAN INVESTOR, CONTROLLING PERSON, SIMILAR LAW OR OTHER PLAN LAW REPRESENTATION THAT IS SUBSEQUENTLY SHOWN TO BE FALSE OR MISLEADING OR WHOSE OWNERSHIP OTHERWISE CAUSES A VIOLATION OF THE 25% LIMITATION TO SELL ITS INTEREST IN THE SUBORDINATED NOTE, OR MAY SELL SUCH INTEREST ON BEHALF OF SUCH OWNER.

THE ISSUER HAS THE RIGHT, UNDER THE INDENTURE, TO COMPEL ANY HOLDER OR BENEFICIAL OWNER OF AN INTEREST IN A SUBORDINATED NOTE THAT IS A U.S. PERSON AND IS NOT (A) A QUALIFIED PURCHASER, A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER OR A CORPORATION, PARTNERSHIP, LIMITED LIABILITY COMPANY OR OTHER ENTITY (OTHER THAN A TRUST) EACH SHAREHOLDER, PARTNER, MEMBER OR OTHER EQUITY OWNER OF WHICH IS EITHER A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER OR A QUALIFIED PURCHASER AND (B) A QUALIFIED INSTITUTIONAL BUYER, AN INSTITUTIONAL ACCREDITED INVESTOR OR ANOTHER ACCREDITED INVESTOR THAT IS ALSO A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER TO SELL ITS INTEREST IN THE SUBORDINATED NOTES, OR MAY SELL SUCH INTEREST ON BEHALF OF SUCH OWNER.

ANY TRANSFER, PLEDGE OR OTHER USE OF THIS NOTE FOR VALUE OR OTHERWISE BY OR TO ANY PERSON IS WRONGFUL SINCE THE REGISTERED OWNER HEREOF, CEDE & CO., HAS AN INTEREST HEREIN, UNLESS THIS NOTE IS PRESENTED BY AN AUTHORIZED REPRESENTATIVE OF THE DEPOSITORY TRUST COMPANY ("DTC"), NEW YORK, NEW YORK, TO THE ISSUER OR ITS AGENT FOR REGISTRATION OF TRANSFER, EXCHANGE OR PAYMENT AND ANY NOTE ISSUED IS REGISTERED IN THE NAME OF CEDE & CO. OR OF SUCH OTHER ENTITY AS IS REQUESTED BY AN AUTHORIZED REPRESENTATIVE OF DTC (AND ANY PAYMENT HEREON IS MADE TO CEDE & CO.).

TRANSFERS OF THIS NOTE SHALL BE LIMITED TO TRANSFERS IN WHOLE, BUT NOT IN PART, TO NOMINEES OF DTC OR TO A SUCCESSOR THEREOF OR SUCH SUCCESSOR'S NOMINEE.

TRANSFERS OF THIS NOTE SHALL BE LIMITED TO TRANSFERS MADE IN ACCORDANCE WITH THE RESTRICTIONS SET FORTH IN THE INDENTURE REFERRED TO HEREIN.

DISTRIBUTIONS OF PRINCIPAL PROCEEDS AND INTEREST PROCEEDS TO THE HOLDER OF THE SUBORDINATED NOTES REPRESENTED HEREBY ARE SUBORDINATED TO THE PAYMENT ON EACH PAYMENT DATE OF PRINCIPAL OF AND INTEREST ON THE SECURED NOTES AND THE PAYMENT OF CERTAIN OTHER AMOUNTS, TO THE EXTENT AND AS DESCRIBED IN THE INDENTURE.

THE FAILURE TO PROVIDE THE ISSUER, THE TRUSTEE AND ANY PAYING AGENT WITH THE PROPERLY COMPLETED AND SIGNED TAX CERTIFICATIONS (GENERALLY, IN THE CASE OF U.S. FEDERAL INCOME TAX, AN INTERNAL REVENUE SERVICE FORM W-9 (OR APPLICABLE SUCCESSOR FORM), OR THE FAILURE TO MEET ITS NOTEHOLDER REPORTING OBLIGATIONS MAY RESULT IN WITHHOLDING FROM PAYMENTS IN RESPECT OF SUCH NOTE, INCLUDING U.S. FEDERAL WITHHOLDING OR BACK-UP WITHHOLDING.

EACH HOLDER AND BENEFICIAL OWNER OF THIS NOTE AGREES TO (I) PROVIDE THE ISSUER (AND ITS AUTHORIZED AGENTS) WITH THE INFORMATION REQUIRED BY THE NOTEHOLDER REPORTING OBLIGATIONS AND (II) PERMIT THE ISSUER, AND THE COLLATERAL MANAGER AND TRUSTEE (ON BEHALF OF THE ISSUER) TO (X) SHARE SUCH INFORMATION WITH THE IRS OR THE CAYMAN ISLANDS TAX INFORMATION AUTHORITY, (Y) COMPEL OR EFFECT THE SALE OF THIS NOTE IF SUCH HOLDER OR BENEFICIAL OWNER FAILS TO COMPLY WITH THE FOREGOING REQUIREMENTS AND (Z) MAKE OTHER AMENDMENTS TO THE INDENTURE TO ENABLE THE ISSUER TO COMPLY WITH FATCA.

EACH HOLDER AND BENEFICIAL OWNER OF THIS SUBORDINATED NOTE OR AN INTEREST IN THIS NOTE (A) WILL MAKE A REPRESENTATION THAT IT IS NOT AN AFFECTED BANK UNLESS SUCH TRANSFER IS SPECIFICALLY AUTHORIZED BY THE ISSUER IN WRITING, OR BY ACQUIRING THIS NOTE OR AN INTEREST IN THIS NOTE WILL BE DEEMED TO MAKE, A REPRESENTATION TO THE EFFECT THAT IT IS NOT AN AFFECTED BANK AND (B) WILL AGREE, OR BY ACQUIRING THIS NOTE OR AN INTEREST IN THIS NOTE WILL BE DEEMED TO AGREE, NOT TO TRANSFER A SUBORDINATED NOTE TO AN AFFECTED BANK UNLESS SUCH TRANSFER IS SPECIFICALLY AUTHORIZED BY THE ISSUER IN WRITING. AN "AFFECTED BANK" IS A "BANK" FOR PURPOSES OF SECTION 881 OF THE CODE OR AN ENTITY AFFILIATED WITH SUCH A BANK THAT OWNS, DIRECTLY OR INDIRECTLY, MORE THAN 33-1/3% OF THE AGGREGATE OUTSTANDING AMOUNT OF THE SUBORDINATED NOTES AND IS NEITHER (X) A UNITED STATES PERSON (WITHIN THE MEANING OF SECTION 7701(a)(30) OF THE CODE) NOR (Y) ENTITLED TO THE BENEFITS OF AN INCOME TAX TREATY WITH THE UNITED STATES UNDER WHICH WITHHOLDING TAXES ON INTEREST PAYMENTS MADE BY OBLIGORS RESIDENT IN THE UNITED STATES TO SUCH BANK ARE REDUCED TO 0%.

EACH HOLDER AND EACH BENEFICIAL OWNER OF THIS SUBORDINATED NOTE, BY ACQUIRING THIS NOTE OR AN INTEREST IN THIS NOTE, AS THE CASE MAY BE, SHALL BE DEEMED TO HAVE AGREED TO TREAT, AND SHALL TREAT, THIS SUBORDINATED NOTE AS EQUITY IN THE ISSUER FOR U.S. FEDERAL AND, TO THE EXTENT

PERMITTED BY LAW, STATE AND LOCAL INCOME AND FRANCHISE TAX PURPOSES AND SHALL TAKE NO ACTION INCONSISTENT WITH SUCH TREATMENT UNLESS REQUIRED BY ANY RELEVANT TAXING AUTHORITY.

The Subordinated Notes in the form of a Certificated Subordinated Note will bear a legend substantially to the following effect unless the Issuer determines otherwise in compliance with applicable law:

THIS SUBORDINATED NOTE HAS NOT BEEN AND WILL NOT BE REGISTERED UNDER THE SECURITIES ACT OF 1933, AS AMENDED (THE "SECURITIES ACT") OR THE SECURITIES LAWS OF ANY STATE OF THE UNITED STATES, AND MAY BE REOFFERED, RESOLD, PLEDGED OR OTHERWISE TRANSFERRED ONLY TO (A) TO A PERSON THAT IS (1) (i) A "QUALIFIED PURCHASER", (ii) A "KNOWLEDGEABLE EMPLOYEE" WITH RESPECT TO THE ISSUER OR (iii) A CORPORATION, PARTNERSHIP, LIMITED LIABILITY COMPANY OR OTHER ENTITY (OTHER THAN A TRUST) EACH SHAREHOLDER, PARTNER, MEMBER OR OTHER EQUITY OWNER OF WHICH IS A QUALIFIED PURCHASER OR A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER (IN EACH CASE, AS DEFINED FOR PURPOSES OF SECTION 3(c)(7) OF THE INVESTMENT COMPANY ACT) AND (2) (X) A "QUALIFIED INSTITUTIONAL BUYER" (AS DEFINED IN RULE 144A UNDER THE SECURITIES ACT) IN RELIANCE ON THE EXEMPTION FROM SECURITIES ACT REGISTRATION PROVIDED BY SUCH RULE THAT IS NOT A BROKER-DEALER WHICH OWNS AND INVESTS ON A DISCRETIONARY BASIS LESS THAN U.S.\$25 MILLION IN SECURITIES OF ISSUERS THAT ARE NOT AFFILIATED PERSONS OF THE DEALER AND IS NOT A PLAN REFERRED TO IN PARAGRAPH (A)(1)(D) OR (A)(1)(E) OF RULE 144A OR A TRUST FUND REFERRED TO IN PARAGRAPH (A)(1)(F) OF RULE 144A THAT HOLDS THE ASSETS OF SUCH A PLAN, IF INVESTMENT DECISIONS WITH RESPECT TO THE PLAN ARE MADE BY THE BENEFICIARIES OF THE PLAN, (Y) AN INSTITUTIONAL "ACCREDITED INVESTOR" (AS DEFINED IN RULE 501(A)(1), (2), (3) OR (7) UNDER THE SECURITIES ACT) (AN "IAI") OR (Z) ANOTHER "ACCREDITED INVESTOR" (AS DEFINED IN RULE 501(A) UNDER THE SECURITIES ACT) THAT IS ALSO A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER OR (B) TO A PERSON THAT IS NOT A "U.S. PERSON" (AS DEFINED IN REGULATION S UNDER THE SECURITIES ACT) AND IS ACQUIRING THIS SUBORDINATED NOTE IN RELIANCE ON THE EXEMPTION FROM SECURITIES ACT REGISTRATION PROVIDED BY SUCH REGULATION, AND IN EACH CASE IN COMPLIANCE WITH THE CERTIFICATION AND OTHER REQUIREMENTS SPECIFIED IN THE INDENTURE REFERRED TO HEREIN AND IN COMPLIANCE WITH ANY APPLICABLE SECURITIES LAW OF ANY APPLICABLE JURISDICTION.

EACH PURCHASER OR TRANSFEREE OF THIS NOTE WILL BE REQUIRED TO (I) REPRESENT AND WARRANT IN WRITING TO THE TRUSTEE (1) WHETHER OR NOT, FOR SO LONG AS IT HOLDS THIS NOTE OR AN INTEREST HEREIN, IT IS, OR IS ACTING ON BEHALF OF, A BENEFIT PLAN INVESTOR, (2) WHETHER OR NOT, FOR SO LONG AS IT HOLDS THIS NOTE OR AN INTEREST HEREIN, IT IS A

CONTROLLING PERSON AND (3) THAT (A) IF IT IS, OR IS ACTING ON BEHALF OF, A BENEFIT PLAN INVESTOR, ITS ACQUISITION, HOLDING AND DISPOSITION OF THIS NOTE WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT PROHIBITED TRANSACTION UNDER SECTION 406 OF THE EMPLOYEE RETIREMENT INCOME SECURITY ACT OF 1974, AS AMENDED ("ERISA") OR SECTION 4975 OF THE INTERNAL REVENUE CODE OF 1986, AS AMENDED (THE "CODE") AND (B) IF IT IS A GOVERNMENTAL, CHURCH, NON-U.S. OR OTHER PLAN, (I) IT IS NOT, AND FOR SO LONG AS IT HOLDS THIS NOTE OR AN INTEREST HEREIN IT WILL NOT BE, SUBJECT TO ANY FEDERAL, STATE, LOCAL NON-U.S. OR OTHER LAW OR REGULATION THAT COULD CAUSE THE UNDERLYING ASSETS OF THE ISSUER TO BE TREATED AS ASSETS OF THE INVESTOR IN ANY NOTE (OR INTEREST THEREIN) BY VIRTUE OF ITS INTEREST AND THEREBY SUBJECT THE ISSUER AND THE COLLATERAL MANAGER (OR OTHER PERSONS RESPONSIBLE FOR THE INVESTMENT AND OPERATION OF THE ISSUER'S ASSETS) TO LAWS OR REGULATIONS THAT ARE SIMILAR TO THE PROHIBITED TRANSACTION PROVISIONS OF SECTION 406 OF ERISA OR SECTION 4975 OF THE CODE, AND (II) ITS ACQUISITION, HOLDING AND DISPOSITION OF THIS NOTE WILL NOT CONSTITUTE OR RESULT IN A NON-EXEMPT VIOLATION OF ANY APPLICABLE STATE, LOCAL, OTHER FEDERAL OR NON-U.S. LAWS OR REGULATIONS THAT ARE SUBSTANTIALLY SIMILAR TO THE PROHIBITED TRANSACTION PROVISIONS OF SECTION 406 OF ERISA OR SECTION 4975 OF THE CODE. EACH PURCHASER OR SUBSEQUENT TRANSFEREE, AS APPLICABLE, OF SUBORDINATED NOTES IN THE FORM OF A CERTIFICATED NOTE WILL BE REQUIRED TO COMPLETE A BENEFIT PLAN INVESTOR CERTIFICATE IDENTIFYING ITS STATUS AS A BENEFIT PLAN INVESTOR OR A CONTROLLING PERSON. "BENEFIT PLAN INVESTOR" MEANS A BENEFIT PLAN INVESTOR, AS DEFINED IN SECTION 3(42) OF ERISA, AND INCLUDES (A) AN EMPLOYEE BENEFIT PLAN (AS DEFINED IN SECTION 3(3) OF TITLE I OF ERISA) THAT IS SUBJECT TO THE FIDUCIARY RESPONSIBILITY PROVISIONS OF ERISA, (B) A PLAN THAT IS SUBJECT TO SECTION 4975 OF THE CODE OR (C) ANY ENTITY WHOSE UNDERLYING ASSETS INCLUDE "PLAN ASSETS" BY REASON OF ANY SUCH EMPLOYEE BENEFIT PLAN'S OR PLAN'S INVESTMENT IN THE ENTITY. "CONTROLLING PERSON" MEANS A PERSON (OTHER THAN A BENEFIT PLAN INVESTOR) WHO HAS DISCRETIONARY AUTHORITY OR CONTROL WITH RESPECT TO THE ASSETS OF THE ISSUER OR ANY PERSON WHO PROVIDES INVESTMENT ADVICE FOR A FEE (DIRECT OR INDIRECT) WITH RESPECT TO SUCH ASSETS, OR ANY AFFILIATE OF ANY SUCH PERSON. AN "AFFILIATE" OF A PERSON INCLUDES ANY PERSON, DIRECTLY OR INDIRECTLY THROUGH ONE OR MORE INTERMEDIARIES, CONTROLLING, CONTROLLED BY OR UNDER COMMON CONTROL WITH THE PERSON. "CONTROL" WITH RESPECT TO A PERSON OTHER THAN AN INDIVIDUAL MEANS THE POWER TO EXERCISE A CONTROLLING INFLUENCE OVER THE MANAGEMENT OR POLICIES OF SUCH PERSON.

NO TRANSFER OF A SUBORDINATED NOTE OR ANY INTEREST THEREIN WILL BE PERMITTED, AND THE TRUSTEE WILL NOT

RECOGNIZE ANY SUCH TRANSFER, IF IT WOULD CAUSE 25% OR MORE OF THE TOTAL VALUE OF THE SUBORDINATED [(A)][(B)] NOTES TO BE HELD BY BENEFIT PLAN INVESTORS, DISREGARDING SUBORDINATED NOTES (OR INTERESTS THEREIN) HELD BY CONTROLLING PERSONS.

THE ISSUER HAS THE RIGHT, UNDER THE INDENTURE, TO COMPEL ANY HOLDER OR BENEFICIAL OWNER OF A SUBORDINATED NOTE WHO HAS MADE OR HAS BEEN DEEMED TO MAKE A PROHIBITED TRANSACTION, BENEFIT PLAN INVESTOR, CONTROLLING PERSON, SIMILAR LAW OR OTHER PLAN LAW REPRESENTATION THAT IS SUBSEQUENTLY SHOWN TO BE FALSE OR MISLEADING OR WHOSE OWNERSHIP OTHERWISE CAUSES A VIOLATION OF THE 25% LIMITATION TO SELL ITS INTEREST IN THE SUBORDINATED NOTE, OR MAY SELL SUCH INTEREST ON BEHALF OF SUCH OWNER.

THE ISSUER HAS THE RIGHT, UNDER THE INDENTURE, TO COMPEL ANY HOLDER OR BENEFICIAL OWNER OF AN INTEREST IN A SUBORDINATED NOTE THAT IS A U.S. PERSON AND IS NOT (A) A QUALIFIED PURCHASER, A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER OR A CORPORATION, PARTNERSHIP, LIMITED LIABILITY COMPANY OR OTHER ENTITY (OTHER THAN A TRUST) EACH SHAREHOLDER, PARTNER, MEMBER OR OTHER EQUITY OWNER OF WHICH IS EITHER A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER OR A QUALIFIED PURCHASER AND (B) A QUALIFIED INSTITUTIONAL BUYER, AN INSTITUTIONAL ACCREDITED INVESTOR OR ANOTHER ACCREDITED INVESTOR THAT IS ALSO A KNOWLEDGEABLE EMPLOYEE WITH RESPECT TO THE ISSUER TO SELL ITS INTEREST IN THE SUBORDINATED NOTES, OR MAY SELL SUCH INTEREST ON BEHALF OF SUCH OWNER.

DISTRIBUTIONS OF PRINCIPAL PROCEEDS AND INTEREST PROCEEDS TO THE HOLDER OF THE SUBORDINATED NOTES REPRESENTED HEREBY ARE SUBORDINATED TO THE PAYMENT ON EACH PAYMENT DATE OF PRINCIPAL OF AND INTEREST ON THE SECURED NOTES AND THE PAYMENT OF CERTAIN OTHER AMOUNTS, TO THE EXTENT AND AS DESCRIBED IN THE INDENTURE.

THE FAILURE TO PROVIDE THE ISSUER, THE TRUSTEE AND ANY PAYING AGENT WITH THE PROPERLY COMPLETED AND SIGNED TAX CERTIFICATIONS (GENERALLY, IN THE CASE OF U.S. FEDERAL INCOME TAX, AN INTERNAL REVENUE SERVICE FORM W-9 OR APPLICABLE W-8 (OR APPLICABLE SUCCESSOR FORM), OR THE FAILURE TO MEET ITS NOTEHOLDER REPORTING OBLIGATIONS MAY RESULT IN WITHHOLDING FROM PAYMENTS IN RESPECT OF SUCH NOTE, INCLUDING U.S. FEDERAL WITHHOLDING OR BACK-UP WITHHOLDING.

EACH HOLDER AND BENEFICIAL OWNER OF THIS NOTE AGREES TO (I) PROVIDE THE ISSUER (AND ITS AUTHORIZED AGENTS) WITH THE INFORMATION REQUIRED BY THE NOTEHOLDER REPORTING OBLIGATIONS AND (II) PERMIT THE ISSUER, AND THE COLLATERAL MANAGER AND TRUSTEE (ON BEHALF OF THE ISSUER) TO (X) SHARE SUCH INFORMATION WITH THE IRS OR

THE CAYMAN ISLANDS TAX INFORMATION AUTHORITY, (Y) COMPEL OR EFFECT THE SALE OF THIS NOTE IF SUCH HOLDER OR BENEFICIAL OWNER FAILS TO COMPLY WITH THE FOREGOING REQUIREMENTS AND (Z) MAKE OTHER AMENDMENTS TO THE INDENTURE TO ENABLE THE ISSUER TO COMPLY WITH FATCA.

EACH HOLDER AND BENEFICIAL OWNER OF THIS SUBORDINATED NOTE OR AN INTEREST IN THIS NOTE (A) WILL MAKE A REPRESENTATION THAT IT IS NOT AN AFFECTED BANK UNLESS SUCH TRANSFER IS SPECIFICALLY AUTHORIZED BY THE ISSUER IN WRITING AND (B) WILL AGREE NOT TO TRANSFER A SUBORDINATED NOTE TO AN AFFECTED BANK UNLESS SUCH TRANSFER IS SPECIFICALLY AUTHORIZED BY THE ISSUER IN WRITING. AN "AFFECTED BANK" IS A "BANK" FOR PURPOSES OF SECTION 881 OF THE CODE OR AN ENTITY AFFILIATED WITH SUCH A BANK THAT OWNS, DIRECTLY OR INDIRECTLY, MORE THAN 33-1/3% OF THE AGGREGATE OUTSTANDING AMOUNT OF THE SUBORDINATED NOTES AND IS NEITHER (X) A UNITED STATES PERSON (WITHIN THE MEANING OF SECTION 7701(a)(30) OF THE CODE) NOR (Y) ENTITLED TO THE BENEFITS OF AN INCOME TAX TREATY WITH THE UNITED STATES UNDER WHICH WITHHOLDING TAXES ON INTEREST PAYMENTS MADE BY OBLIGORS RESIDENT IN THE UNITED STATES TO SUCH BANK ARE REDUCED TO 0%.

EACH HOLDER AND EACH BENEFICIAL OWNER OF THIS SUBORDINATED NOTE, BY ACQUIRING THIS NOTE OR AN INTEREST IN THIS NOTE, AS THE CASE MAY BE, SHALL BE DEEMED TO HAVE AGREED TO TREAT, AND SHALL TREAT, THIS SUBORDINATED NOTE AS EQUITY IN THE ISSUER FOR U.S. FEDERAL AND, TO THE EXTENT PERMITTED BY LAW, STATE AND LOCAL INCOME AND FRANCHISE TAX PURPOSES AND SHALL TAKE NO ACTION INCONSISTENT WITH SUCH TREATMENT UNLESS REQUIRED BY ANY RELEVANT TAXING AUTHORITY.

Non-Permitted Holder/Non-Permitted ERISA Holder

If (w) any U.S. person that is not a Qualified Institutional Buyer and a Qualified Purchaser (other than a U.S. person that is (i) an Institutional Accredited Investor and is also a Qualified Purchaser (or a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a Qualified Purchaser) or (ii) with respect to Certificated Secured Notes purchased from the Issuer on the Closing Date, an Accredited Investor that is also a Knowledgeable Employee with respect to the Issuer (or a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a Knowledgeable Employee with respect to the Issuer)) shall become the Holder or a beneficial owner of an interest in any Secured Note, (x) any U.S. person that is not a Qualified Institutional Buyer, an Institutional Accredited Investor or an Accredited Investor that is also a Knowledgeable Employee with respect to the Issuer and a Qualified Purchaser, a Knowledgeable Employee with respect to the Issuer or a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is either a Qualified Purchaser or a Knowledgeable Employee with respect to the Issuer shall become the Holder or a beneficial owner of an interest in any Subordinated Note or (y) the Holder or a beneficial owner of Notes shall fail to comply with the Noteholder Reporting Obligations and the Issuer determines, in its reasonable judgment, that it is required under FATCA to close out such beneficial owner (any such person a "*Non-Permitted Holder*"), the acquisition of Notes (other than under clause (y)) by such Holder or such beneficial owner shall be

null and void ab initio. The Issuer shall, promptly after discovery that such person is a Non-Permitted Holder by the Issuer, the Co-Issuer or the Trustee (and notice by the Trustee (if a trust officer of the Trustee obtains actual knowledge) or the Co-Issuer to the Issuer, if either of them makes the discovery), send notice to such Non-Permitted Holder demanding that such Non-Permitted Holder transfer its interest in the Notes held by such person to a Person that is not a Non-Permitted Holder within 30 days after the date of such notice. If such Non-Permitted Holder fails to so transfer such Notes, the Issuer shall have the right, without further notice to the Non-Permitted Holder, to sell such Notes or interest in such Notes to a purchaser selected by the Issuer that is not a Non-Permitted Holder on such terms as the Issuer may choose. The Issuer may select the purchaser by soliciting one or more bids from one or more brokers or other market professionals that regularly deal in securities similar to the Notes and sell such Notes to the highest such bidder; *provided* that the Collateral Manager, its Affiliates and accounts, funds, clients or portfolios established and controlled by the Collateral Manager shall be entitled to bid in any such sale. However, the Issuer may select a purchaser by any other means determined by it in its sole discretion. The Holder of each Note, the Non-Permitted Holder and each other Person in the chain of title from the Holder to the Non-Permitted Holder, by its acceptance of an interest in the Notes, agrees to cooperate with the Issuer, the Collateral Manager and the Trustee to effect such transfers. The proceeds of such sale, net of any commissions, expenses and taxes due in connection with such sale shall be remitted to the Non-Permitted Holder. The terms and conditions of any sale under this sub-section shall be determined in the sole discretion of the Issuer, and none of the Issuer, the Co-Issuer, the Trustee or the Collateral Manager shall be liable to any Person having an interest in the Notes sold as a result of any such sale or the exercise of such discretion.

If a Holder fails for any reason to provide to the Issuer and the Trustee information or documentation, or to update or correct such information or documentation, as may be necessary or helpful (in the sole determination of the Issuer or the Trustee or their agents, as applicable) to achieve FATCA Compliance, or such information or documentation is not accurate or complete, the Issuer shall have the right, in addition to withholding on "pass-thru payments" (as defined in the Code), to (x) compel such Holder to sell its interest in such Note, (y) sell such interest on such Holder's behalf, and/or (z) assign to such Note a separate CUSIP or CUSIPs. Any such sale shall be conducted in accordance with the procedures set forth above.

If any Person shall become the Holder or beneficial owner of an interest in any Note who has made or is deemed to have made a prohibited transaction, Benefit Plan Investor, Controlling Person, Similar Law or Other Plan Law representation that is subsequently shown to be false or misleading or whose beneficial ownership causes a violation of the 25% limitation, the Issuer shall, promptly after discovery that such person is a Non-Permitted ERISA Holder by the Issuer or upon notice from the Trustee (if a trust Officer of the Trustee obtains actual knowledge) or the Co-Issuer to the Issuer, if either of them makes the discovery and who, in each case, agree to notify the Issuer of such discovery, send notice to such Non-Permitted ERISA Holder demanding that such Non-Permitted ERISA Holder transfer all or any portion of the Notes held by such Person or its interest in such Notes to a Person that is not a Non-Permitted ERISA Holder within 14 days after the date of such notice. If such Non-Permitted ERISA Holder fails to so transfer such Notes the Issuer shall have the right, without further notice to the Non-Permitted ERISA Holder, to sell such Notes or interest in such Notes, as applicable, to a purchaser selected by the Issuer that is not a Non-Permitted ERISA Holder on such terms as the Issuer may choose. The Issuer may select the purchaser by soliciting one or more bids from one or more brokers or other market professionals that regularly deal in securities similar to the Notes and sell such Notes to the highest such bidder. The Holder and beneficial owner of each Note, the Non-Permitted ERISA Holder and each other Person in the chain of title from the Holder to the Non-Permitted ERISA Holder, by its acceptance of an interest in the Notes agrees to cooperate with the Issuer, the Collateral Manager and the Trustee to effect such transfers. The proceeds of such sale, net of any commissions, expenses and taxes due in connection with such sale shall be remitted to the Non-Permitted ERISA Holder. The terms and conditions of any sale under this subsection shall be determined in the sole discretion of the Issuer, and none of the Issuer, the Co-Issuer, the Trustee or the Collateral Manager shall be liable to any Person having an interest in the Notes sold as a result of any such sale or the exercise of such discretion.

Cayman Islands placement provisions

JPMorgan has agreed that it has not made and will not make any invitation, whether directly or indirectly, to the public in the Cayman Islands to subscribe for the Offered Securities.

Listing and general information

1. Application has been made to the Irish Stock Exchange for the Offered Securities to be admitted to the Official List (the "*Official List*") and trading on its regulated market. The Offering Circular has been approved by the Central Bank of Ireland ("*Central Bank*"), as competent authority under the Prospectus Directive 2003/71/EC (the "*Prospectus Directive*"). The Central Bank only approves the Offering Circular as meeting the requirements imposed under Irish and EU law pursuant to the Prospectus Directive. Application has been made to the Irish Stock Exchange for the Offered Securities to be admitted to the Official List and trading on its regulated market. Such approval relates only to Offered Securities which are to be admitted to trading on the regulated market of the Irish Stock Exchange or other regulated markets for the purposes of Directive 2004/39/EC or which are to be offered to the public in any Member State of the European Economic Area (the "*EEA*"). There can be no assurance that such listing will be maintained. It is expected that the total expenses related to admission to trading will be approximately €10,190.

2. For the life of the Offering Circular, copies of the Certificate of Incorporation and Memorandum and Articles of Association of the Issuer, the Certificate of Formation and Limited Liability Company Agreement of the Co-Issuer, the Indenture, the Collateral Management Agreement and the Collateral Administration Agreement will be available in electronic form for inspection at the principal office of the Issuer and the offices of the Trustee at 601 Travis Street, 16th Floor, Houston, Texas 77002, and copies thereof may be obtained upon request.

3. Copies of the Certificate of Incorporation and Memorandum and Articles of Association of the Issuer, the Certificate of Formation and Limited Liability Company Agreement of the Co-Issuer, the Administration Agreement, the Board Resolutions of the Issuer authorizing the issuance of the Offered Securities, the Board Resolutions of the Co-Issuer authorizing the issuance of the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes, the Indenture, the Offering Circular, the Collateral Management Agreement, and the Collateral Administration Agreement will be available in electronic and physical form for inspection during the term of the Notes at the office of the Trustee.

4. Since incorporation or formation, as applicable, and as of the date hereof, neither the Issuer nor the Co-Issuer has commenced trading, established any accounts or declared any dividends, except for the transactions described herein.

5. Neither of the Co-Issuers is, or has since incorporation or formation been, involved in any litigation, governmental proceedings or arbitration proceedings relating to claims in amounts which may have or had a significant effect on the Co-Issuers nor, so far as either Co-Issuer is aware, is any such litigation, governmental proceedings or arbitration involving it pending or threatened.

6. The issuance by the Issuer of the Notes has been authorized by Board Resolutions of the Issuer on January 29, 2014 and the issuance by the Co-Issuer of the Class A-1 Notes, the Class A-2 Notes, the Class B Notes and the Class C Notes has been authorized by Board Resolutions of the Co-Issuer on the Closing Date.

7. The Issuer is not required by Cayman Islands law, and the Issuer does not intend, to publish annual reports and accounts, nor has it done so as of the date hereof. The Co-Issuer is not required by State of Delaware law, and the Co-Issuer does not intend, to publish annual reports and accounts, nor has it done so as of the date hereof. The Indenture, however, requires the Issuer to provide the Trustee with written confirmation, on an annual basis, that to the best of its knowledge following review of the activities of the prior year, no Event of Default has occurred and in continuing or, if one has, specifying the same. The Co-Issuers do not intend to provide to the public post-issuance transaction information regarding the securities to be admitted to trading or the performance of the underlying collateral.

8. Each Rating Agency is not established in the European Union and has not registered for the purposes of the EU Regulation on credit rating agencies (Regulation (EC) No.1060/2009), as amended.

9. The Offered Securities sold in offshore transactions in reliance on Regulation S under the Securities Act and represented by the Regulation S Global Secured Notes and the Regulation S Global Subordinated Notes have been accepted for clearance through Clearstream and Euroclear. The Notes sold to Persons that are Qualified Institutional Buyers and Qualified Purchasers pursuant to an exemption from the registration requirements of the Securities Act and represented by Rule 144A Global Secured Notes have been accepted for clearance through DTC. The CUSIP Numbers, International Securities Identification Numbers (ISIN) and Common Codes for the Secured Notes represented by Regulation S Global Secured Notes, Rule 144A Global Secured Notes and Certificated Secured Notes, as applicable, and Subordinated Notes represented by Regulation S Global Subordinated Notes and Certificated Subordinated Notes, as applicable, are as follows:

Rule 144A			
	CUSIP	ISIN	Common Code
Class A-1 Notes	01749GAA6	US01749GAA67	097681546
Class A-2 Notes	01749GAC2	US01749GAC24	097681503
Class B Notes.....	01749GAE8	US01749GAE89	097681511
Class C Notes	01749GAG3	US01749GAG38	097681481
Class D Notes	01749JAA0	US01749JAA07	097681490
Regulation S			
	CUSIP	ISIN	Common Code
Class A-1 Notes	G01783AA0	USG01783AA01	097681465
Class A-2 Notes	G01783AB8	USG01783AB83	097681457
Class B Notes.....	G01783AC6	USG01783AC66	097681422
Class C Notes	G01783AD4	USG01783AD40	097681473
Class D Notes	G01769AA9	USG01769AA90	097681406
Subordinated (A) Notes.....	G01769AB7	USG01769AB73	097681449
Subordinated (B) Notes.....	G01769AC5	USG01769AC56	097680817
Certificated Secured Notes and Certificated Subordinated Notes			
	CUSIP	ISIN	
Class A-1 Notes	01749G AB4	US01749GAB41	
Class A-2 Notes	01749G AD0	US01749GAD07	
Class B Notes.....	01749G AF5	US01749GAF54	
Class C Notes	01749G AH1	US01749GAH11	
Class D Notes	01749J AB8	US01749JAB89	
Subordinated (A) Notes.....	01749JAC6 (144A)	US01749JAC62 (144A)	
	01749JAD4 (IAI)	US01749JAD46 (IAI)	
Subordinated (B) Notes.....	01749JAE2 (144A) 01749JAF9 (IAI)	US01749JAE29 (144A) US01749JAF93 (IAI)	

Legal matters

Certain legal matters with respect to the Notes will be passed upon for the Placement Agent and the Co-Issuers by Milbank, Tweed, Hadley & McCloy LLP. Certain legal matters with respect to the Notes will be passed upon for the Collateral Manager by Latham & Watkins LLP. Certain matters with respect to Cayman Islands law will be passed upon for the Issuer by Appleby (Cayman) Ltd.

Glossary of the defined terms

"*Accounts*" means (i) the Payment Account, (ii) the Collection Account, (iii) the Ramp-Up Account, (iv) the Revolver Funding Account, (v) the Expense Reserve Account, (vi) the Custodial Account, (vii) each Hedge Counterparty Collateral Account, (viii) the Excluded Collateral Obligation Reserve Account, (ix) the Reserve Account and (x) the Contribution Account.

"*Accredited Investor*" has the meaning set forth in Rule 501(a) under the Securities Act.

"*Adjusted Collateral Principal Amount*" means, as of any date of determination:

- (a) the aggregate outstanding principal balance of the Collateral Obligations (other than Defaulted Obligations, Discount Obligations and Deferring Securities); *plus*
- (b) without duplication, the amounts on deposit in the Collection Account and the Ramp-Up Account (including Eligible Investments therein) representing Principal Proceeds; *plus*
- (c) the lesser of the (i) S&P Collateral Value of all Defaulted Obligations and Deferring Securities and (ii) Moody's Collateral Value of all Defaulted Obligations and Deferring Securities; *provided* that the Adjusted Collateral Principal Amount will be zero for any Defaulted Obligation which the Issuer has owned for more than three years after its default date; *plus*
- (d) the aggregate, for each Discount Obligation, of the purchase price, excluding accrued interest, expressed as a percentage of par and multiplied by the outstanding principal balance thereof, for such Discount Obligation; *minus*
- (e) the Excess CCC/Caa Adjustment Amount;

provided, further, that, with respect to any Collateral Obligation that satisfies more than one of the definitions of Defaulted Obligation, Deferring Security, Discount Obligation or any asset that falls into the Excess CCC/Caa Adjustment Amount, such Collateral Obligation shall, for the purposes of this definition, be treated as belonging to the category of Collateral Obligations which results in the lowest Adjusted Collateral Principal Amount on any date of determination.

"*Adjusted Weighted Average Moody's Rating Factor*" means, as of any Measurement Date, a number equal to the Weighted Average Moody's Rating Factor determined in the following manner: for purposes of determining a Moody's Default Probability Rating, Moody's Rating or Moody's Derived Rating in connection with determining the Weighted Average Moody's Rating Factor for purposes of this definition, the last paragraph of the definition of each of "Moody's Rating", "Moody's Derived Rating" and "Moody's Default Probability Rating" shall be disregarded, and instead each applicable rating on credit watch by Moody's that is on (a) positive watch will be treated as having been upgraded by one rating subcategory, (b) negative watch will be treated as having been downgraded by two rating subcategories and (c) negative outlook will be treated as having been downgraded by one rating subcategory.

"*Administrative Expense Cap*" means an amount equal on any Payment Date (when taken together with any Administrative Expenses paid during the period since the preceding Payment Date or in the case of the first Payment Date, the period since the Closing Date), to the sum of (a) 0.0275% *per annum* (prorated for the related Interest Accrual Period on the basis of a 360-day year consisting of twelve 30-day months) of the Fee Basis Amount on the related Determination Date and (b) U.S.\$300,000 *per annum* (prorated for the related Interest Accrual Period on the basis of a 360-day year consisting of twelve 30-day months); *provided* that (1) in respect of any Payment Date after the third Payment Date following the Closing Date, if the aggregate amount of Administrative Expenses paid pursuant to clause (A) under "Overview of Terms—Application of Interest Proceeds", clause (A) under "Overview of Terms—Application of Principal Proceeds" and clause (A) of the Special Priority of Payments described under

"Overview of Terms—Priority of Payments—Special Priority of Payments" (including any excess applied in accordance with this proviso) on the three immediately preceding Payment Dates and during the related Collection Periods is less than the stated Administrative Expense Cap (without regard to any excess applied in accordance with this proviso) in the aggregate for such three preceding Payment Dates, then the excess may be applied to the Administrative Expense Cap with respect to the then-current Payment Date; and (2) in respect of the third Payment Date following the Closing Date, such excess amount shall be calculated based on the Payment Dates preceding such Payment Date.

"*Administrative Expenses*" include fees, expenses (including indemnities) and other amounts due or accrued with respect to any Payment Date (including, with respect to any Payment Date, any such amounts that were due and not paid on any prior Payment Date in accordance with the Priority of Payments) and payable in the following order by the Issuer or the Co-Issuer: *first*, on a *pari passu* basis to the Trustee pursuant to the Indenture, to the Bank in all of its capacities and to the Collateral Administrator pursuant to the Collateral Administration Agreement, *second*, on a *pro rata* basis, the following amounts (excluding indemnities) to the following parties:

- (i) the Independent accountants, agents (other than the Collateral Manager) and counsel of the Co-Issuers and any ETB Subsidiary for fees and expenses and any relevant taxing authority for taxes of any ETB Subsidiary and any governmental fees (including annual fees) and registered office fees payable by any ETB Subsidiary;
- (ii) on a *pro rata* basis, (x) the Rating Agencies for fees and expenses (including any annual fee, amendment fees and surveillance fees) in connection with any rating of the Secured Notes (and in the case of Moody's, the Class A-1 Notes only) or in connection with the rating of (or provision of credit estimates in respect of) any Collateral Obligations and (y) any person in respect of any fees or expenses incurred as a result of compliance with Rule 17g-5 of the Exchange Act;
- (iii) the Collateral Manager under the Indenture and the Collateral Management Agreement, including without limitation (w) reasonable expenses of the Collateral Manager (including fees for its accountants, agents, counsel and administration); (x) out-of-pocket travel and other miscellaneous expenses incurred and paid by the Collateral Manager in connection with (1) the Collateral Manager's management of the Collateral Obligations (including without limitation expenses related to the purchase and sale of any Collateral Obligations, the workout of Collateral Obligations, research systems and compliance monitoring), which shall be allocated among the Issuer and other clients of the Collateral Manager to the extent such expenses are incurred in connection with the Collateral Manager's activities on behalf of the Issuer and such other clients, and (2) the purchase or sale of any Collateral Obligations; (y) any other expenses actually incurred and paid by the Collateral Manager in connection with the Collateral Obligations; and (z) other amounts payable to the Collateral Manager pursuant to the Collateral Management Agreement but excluding the Collateral Management Fee;
- (iv) the Administrator pursuant to the Administration Agreement;
- (v) the independent manager of the Co-Issuer for fees and expenses;
- (vi) any person in respect of any governmental fee, charge or tax (including any FATCA Compliance Costs); and
- (vii) any other Person in respect of any other fees or expenses permitted under the Indenture and the documents delivered pursuant to or in connection with the Indenture (including the payment of all legal and other fees and expenses incurred in connection with the purchase or sale of any Collateral Obligations and any other expenses incurred in connection with the Collateral Obligations) and the Offered Securities, including but not limited to, amounts owed to the Co-Issuer pursuant to the Indenture, any amounts due in respect of the listing of any Notes on any stock exchange or trading system and any fees,

taxes and expenses incurred in connection with the establishment and maintenance of any ETB Subsidiary;

and *third*, on a *pro rata* basis, indemnities payable to any Person pursuant to any Transaction Document; *provided that* (x) amounts due in respect of actions taken on or before the Closing Date shall not be payable as Administrative Expenses but shall be payable only from the Expense Reserve Account pursuant to the Indenture and (y) for the avoidance of doubt, amounts that are expressly payable to any Person under the Priority of Payments in respect of an amount that is stated to be payable as an amount other than as Administrative Expenses (including, without limitation, interest and principal in respect of the Notes) shall not constitute Administrative Expenses.

"*Affiliate*" means, with respect to a Person, (a) any other Person who, directly or indirectly, is in control of, or controlled by, or is under common control with, such Person or (b) any other Person who is a director, officer, employee or general partner (i) of such Person, (ii) of any subsidiary or parent company of such Person or (iii) of any Person described in clause (a) of this sentence; *provided that* unless expressly provided herein to the contrary, funds or accounts managed by the Collateral Manager or Affiliates of the Collateral Manager shall be excluded from the definition hereof. For the purposes of this definition, control of a Person means the power, direct or indirect, (x) to vote more than 50% of the securities having ordinary voting power for the election of directors of such Person or (y) to direct or cause the direction of the management and policies of such Person whether by contract or otherwise. For purposes of this definition, no entity shall be deemed an Affiliate of the Issuer or the Co-Issuer solely because the Administrator or any of its Affiliates acts as administrator or share trustee for such entity.

"*Aggregate Outstanding Amount*" means with respect to any of the Notes as of any date, the aggregate unpaid principal amount of such Notes Outstanding (including any Deferred Interest previously added to the principal amount of any of the Class B Notes, the Class C Notes and the Class D Notes that remains unpaid except to the extent otherwise expressly provided in the Indenture).

"*Anniversary Date*" means the three calendar month anniversary of the Closing Date.

"*Applicable Advance Rate*" means, for each Collateral Obligation and for the applicable number of Business Days between the certification date for a sale or participation as described in "Description of the Offered Securities—Optional Redemption—Redemption Procedures" and the expected date of such sale or participation, the percentage specified below:

	Same Day	1-2 Days	3-5 Days	6-15 Days
Senior Secured Loans with a Market Value of:				
90% or more	100%	93%	92%	88%
below 90%	100%	80%	73%	60%
Other Collateral Obligations with a Moody's Rating of at least "B3" and a Market Value of				
90% or more	100%	89%	85%	75%
All other Collateral Obligations.....	100%	75%	65%	45%

"*Approved Index List*" means the nationally recognized indices specified in a schedule to the Indenture as amended from time to time by the Collateral Manager with prior notice of any amendment to Moody's and satisfaction of the S&P Rating Condition in respect of such amendment and a copy of any such amended Approved Index List to the Collateral Administrator.

"*Asset-backed Commercial Paper*" means commercial paper or other short-term obligations of a program that primarily issues externally rated commercial paper backed by assets or exposures held in a bankruptcy-remote, special purpose entity.

"Assigned Moody's Rating" means the publicly available rating or credit estimate expressly assigned to a debt obligation (or facility) by Moody's that addresses the full amount of the principal and interest promised.

"AXA IM" means AXA Investment Managers, Inc.

"Bank" means The Bank of New York Mellon Trust Company, National Association, a limited purpose national banking association with trust powers (including any organization or entity succeeding to all or substantially all of its corporate trust business) in its individual capacity and not as Trustee or Collateral Administrator, and any successor thereto.

"Bankruptcy Law" means the federal Bankruptcy Code, Title 11 of the United States Code, as amended from time to time, and any successor statute or any other applicable federal or state bankruptcy law or similar law, including, without limitation, Part V of the Companies Law (as amended) of the Cayman Islands, the Companies Winding Up Rules (as amended) of the Cayman Islands, and any bankruptcy, insolvency, winding up, reorganization or similar law enacted under the laws of the Cayman Islands or any other applicable jurisdiction.

"Board Resolution" means with respect to the Issuer, a resolution of the board of directors of the Issuer and, with respect to the Co-Issuer, a resolution of the managers of the Co-Issuer.

"Bridge Loan" means any loan or other obligation that (x) is incurred in connection with a merger, acquisition, consolidation, or sale of all or substantially all of the assets of a Person or similar transaction and (y) by its terms, is required to be repaid within one year of the incurrence thereof with proceeds from additional borrowings or other refinancings (it being understood that any such loan or debt security that has a nominal maturity date of one year or less from the incurrence thereof but has a term-out or other provision whereby (automatically or at the sole option of the obligor thereof) the maturity of the indebtedness thereunder may be extended to a later date is not a Bridge Loan).

"Business Day" means any day other than (i) a Saturday or a Sunday or (ii) a day on which commercial banks are authorized or required by applicable law, regulation or executive order to close in New York, New York or in the city in which the corporate trust office of the Trustee is located or, for any final payment of principal, in the relevant place of presentation.

"Caa Collateral Obligation" means a Collateral Obligation (other than a Defaulted Obligation or a Deferring Security) with a Moody's Rating of "Caa1" or lower.

"Calculation Agent" means the calculation agent appointed by the Issuer, initially the Trustee, for purposes of determining LIBOR for each Interest Accrual Period.

"CCC Collateral Obligation" means a Collateral Obligation (other than a Defaulted Obligation or a Deferring Security) with an S&P Rating of "CCC+" or lower.

"CCC/Caa Collateral Obligations" means the CCC Collateral Obligations and/or the Caa Collateral Obligations, as the context requires.

"CCC/Caa Excess" means the amount equal to the greater of:

- (i) the excess of the principal balance of all CCC Collateral Obligations over an amount equal to 7.5% of the Collateral Principal Amount as of the current Determination Date; and
- (ii) the excess of the principal balance of all Caa Collateral Obligations over an amount equal to 7.5% of the Collateral Principal Amount as of the current Determination Date;

provided that, in determining which of the CCC/Caa Collateral Obligations shall be included in the CCC/Caa Excess, the CCC/Caa Collateral Obligations with the lowest Market Value (assuming that such Market Value is expressed as a percentage of the principal balance of such Collateral Obligations as of

such Determination Date) shall be deemed to constitute such CCC/Caa Excess; *provided, further*, that, if the greater of clause (i) or (ii) above does not result in the largest Excess CCC/Caa Adjustment Amount, then the lesser of clause (i) or (ii) shall be applicable for purposes of this definition.

"*CFR*" means, with respect to an obligor of a Collateral Obligation, if such obligor has a corporate family rating by Moody's, then such corporate family rating; *provided* that if such obligor does not have a corporate family rating by Moody's but any entity in the obligor's corporate family does have a corporate family rating, then the CFR is such corporate family rating.

"*Class*" means, in the case of (i) the Secured Notes, all of the Secured Notes having the same Interest Rate, Stated Maturity and designation and (ii) the Subordinated Notes, each of the Subordinated (A) Notes and the Subordinated (B) Notes; *provided* that, subject to the first paragraph described under the heading "Description of the Offered Securities—The Indenture—Modification of Indenture", for purposes of any vote, request, demand, authorization, direction, notice, consent, waiver, objection or similar action under the Indenture, the Collateral Management Agreement and any other Transaction Document, the Subordinated (A) Notes and the Subordinated (B) Notes shall constitute a single Class.

"*Class A Coverage Tests*" means the Overcollateralization Ratio Test and the Interest Coverage Test, each as applied with respect to the Class A Notes.

"*Class A Notes*" means the Class A-1 Notes and the Class A-2 Notes, collectively.

"*Class A-1 Notes*" means the Class A-1 Senior Secured Floating Rate Notes issued pursuant to the Indenture.

"*Class A-2 Notes*" means the Class A-2 Senior Secured Floating Rate Notes issued pursuant to the Indenture.

"*Class B Coverage Tests*" means the Overcollateralization Ratio Test and the Interest Coverage Test, each as applied with respect to the Class B Notes.

"*Class B Notes*" means the Class B Senior Secured Deferrable Floating Rate Notes issued pursuant to the Indenture.

"*Class Break-even Default Rate*" means, with respect to any Class or Classes of Secured Notes, the maximum percentage of defaults, at any time, that the Current Portfolio or the Proposed Portfolio, as applicable, can sustain, determined through application of the applicable S&P CDO Monitor chosen by the Collateral Manager in accordance with the definition of "S&P CDO Monitor" that is applicable to the portfolio of Collateral Obligations, which, after giving effect to S&P's assumptions on recoveries, defaults and timing and to the Priority of Payments, will result in sufficient funds remaining for the payment of such Class or Classes of Notes in full. After the Effective Date, S&P will provide the Collateral Manager with the Class Break-even Default Rates for each S&P CDO Monitor based upon the Weighted Average Floating Spread and the Weighted Average S&P Recovery Rate to be associated with such S&P CDO Monitor as selected by the Collateral Manager (with a copy to the Collateral Administrator) from Section 2 of Annex C or any other Weighted Average Floating Spread and Weighted Average S&P Recovery Rate selected by the Collateral Manager from time to time.

"*Class C Coverage Tests*" means the Overcollateralization Ratio Test and the Interest Coverage Test, each as applied with respect to the Class C Notes.

"*Class C Notes*" means the Class C Senior Secured Deferrable Floating Rate Notes issued pursuant to the Indenture.

"*Class D Coverage Tests*" means the Overcollateralization Ratio Test and the Interest Coverage Test, each as applied with respect to the Class D Notes.

"*Class D Notes*" means the Class D Secured Deferrable Floating Rate Notes issued pursuant to the Indenture.

"*Class Default Differential*" means, with respect to any Class of Secured Notes at any time, the rate calculated by subtracting the Class Scenario Default Rate at such time for such Class of Notes from the Class Break-even Default Rate for such Class of Notes at such time.

"*Class Scenario Default Rate*" means, with respect to any Class of Secured Notes, at any time, an estimate of the cumulative default rate for the Current Portfolio or the Proposed Portfolio, as applicable, consistent with S&P's initial rating of such Class of Notes, determined by application by the Collateral Manager of the S&P CDO Monitor at such time.

"*Closing Date*" means January 30, 2014.

"*Code*" means the United States Internal Revenue Code of 1986, as amended and the Treasury regulations promulgated thereunder.

"*Co-Issuers*" means the Issuer together with the Co-Issuer.

"*Collateral Administration Agreement*" means an agreement dated as of the Closing Date, among the Issuer, the Collateral Manager and the Collateral Administrator, as amended from time to time in accordance with the terms hereof and thereof.

"*Collateral Administrator*" means The Bank of New York Mellon Trust Company, National Association, in its capacity as collateral administrator under the Collateral Administration Agreement, and any successor thereto.

"*Collateral Interest Amount*" means, as of any date of determination, without duplication, the aggregate amount of Interest Proceeds that has been received or that is expected to be received (other than Interest Proceeds expected to be received from (i) withdrawals of amounts from the Reserve Account or (ii) Defaulted Obligations and Deferring Securities, but including Interest Proceeds actually received from Defaulted Obligations and Deferring Securities), in each case during the Collection Period in which such date of determination occurs (or after such Collection Period but on or prior to the related Payment Date if such Interest Proceeds would be treated as Interest Proceeds with respect to such Collection Period).

"*Collateral Management Agreement*" means an agreement dated as of the Closing Date, between the Issuer and the Collateral Manager relating to the management of the Collateral Obligations and the other Assets by the Collateral Manager on behalf of the Issuer, as amended from time to time in accordance with the terms thereof and of the Indenture.

"*Collateral Manager*" means AXA IM, until a successor Person shall have become the Collateral Manager pursuant to the provisions of the Collateral Management Agreement, and thereafter "Collateral Manager" shall mean such successor Person.

"*Collateral Principal Amount*" means, as of any date of determination, the sum of (a) the aggregate outstanding principal balance of the Collateral Obligations (other than Defaulted Obligations) and (b) without duplication, the amounts on deposit in any Account (including Eligible Investments therein but excluding amounts on deposit in the Revolver Funding Account to the extent of the unfunded funding obligations under all Revolving Collateral Obligations and Delayed Drawdown Collateral Obligations included in the Assets on such date) representing Principal Proceeds.

"*Collection Period*" means, (i) with respect to the first Payment Date, the period commencing on the Closing Date and ending at the close of business on the seventh Business Day prior to the first Payment Date; and (ii) with respect to any other Payment Date, the period commencing on the day immediately following the prior Collection Period and ending (a) in the case of the final Collection Period preceding the latest Stated Maturity of any Class of Notes, on the day of such Stated Maturity, (b) in the case of the final Collection Period preceding an Optional Redemption or Tax Redemption in whole of the Notes, on the Redemption Date and (c) in any other case, at the close of business on the seventh Business Day prior to such Payment Date.

"*Controlling Class*" means the Class A-1 Notes so long as any Class A-1 Notes are Outstanding; then the Class A-2 Notes so long as any Class A-2 Notes are Outstanding; then the Class B Notes so long as any Class B Notes are Outstanding; then the Class C Notes so long as any Class C Notes are Outstanding; then the Class D Notes so long as any Class D Notes are Outstanding; and then the Subordinated Notes.

"*Controlling Equity Owner*" means any Person that is a Holder of, or beneficial owner of an interest in, Notes of the Controlling Class that (1) on the Closing Date acquires, and that as of any relevant date of determination continues to beneficially own for U.S. federal income tax purposes, 85% or more of the Aggregate Outstanding Amount of the Subordinated Notes, (2) as of any such relevant date beneficially owns for U.S. federal income tax purposes 50% or more of the Aggregate Outstanding Amount of the then Controlling Class and (3) if, as of any such relevant date, there are one or more Junior Classes to the Controlling Class (other than the Subordinated Notes), also beneficially owns for U.S. federal income tax purposes 50% or more of the Aggregate Outstanding Amount such Junior Class or Junior Classes. For the avoidance of doubt, if the Subordinated Notes are the only Junior Class to the Controlling Class, then any Person that satisfies clauses (1) and (2) of this definition shall be a Controlling Equity Owner.

"*Cov-Lite Loan*" means a Senior Secured Loan, the Underlying Instruments for which (i) do not contain any financial covenants or (ii) require the underlying obligor to comply with an Incurrence Covenant, but do not require the underlying obligor to comply with any Maintenance Covenant; *provided* that, for all purposes other than the determination of the S&P Recovery Rate for such loan, a Senior Secured Loan described in clause (i) or (ii) above which either contains a cross-default or cross-acceleration provision or is *pari passu* with, another loan of the underlying obligor that requires such underlying obligor to comply with a Maintenance Covenant shall be deemed not to be a Cov-Lite Loan.

"*Credit Improved Criteria*" means, the criteria that will be met with respect to any Collateral Obligation:

- (i) if such Collateral Obligation is a loan or a bond, the Sale Proceeds (excluding Sale Proceeds that constitute Interest Proceeds) of such loan or bond would be at least 101% of its purchase price;
- (ii) if such Collateral Obligation is a loan, the price of such loan has changed during the period from the date on which it was acquired by the Issuer to the proposed sale date by a percentage either at least 0.25% more positive or 0.25% less negative, as the case may be, than the percentage change in the average price of any index specified on the Approved Index List over the same period;
- (iii) if such Collateral Obligation is a floating rate note, the price of such note changed during the period from the date on which it was acquired by the Issuer to the date of determination by a percentage at least 0.50% more positive, or at least 0.50% less negative, as the case may be, than the percentage change in a nationally recognized loan index selected by the Collateral Manager over the same period;
- (iv) if such Collateral Obligation is a bond, the Market Value of such bond has changed since the date of its acquisition by a percentage either at least 1.00% more positive or at least 1.00% less negative than the percentage change in the Merrill Lynch US High Yield Master II Constrained Index, Bloomberg ticker HUC0 (or such other index as the Collateral Manager selects and provides notice of to the Rating Agencies then rating a Class of Secured Notes) over the same period, as determined by the Collateral Manager;
- (v) if such Collateral Obligation is a loan, the spread over the applicable reference rate for such Collateral Obligation has been decreased in accordance with the Underlying Instruments with respect to such Collateral Obligation since the date of acquisition by (a) 0.25% or more (in the case of a loan with a spread (prior to such decrease) less than or equal to 2.00%), (b) 0.375% or more (in the case of a loan with a spread (prior to such decrease) greater than 2.00% but less than or equal to 4.00%) or (c) 0.50% or more (in

the case of a loan with a spread (prior to such decrease) greater than 4.00%) due, in each case, to an improvement in the related borrower's financial ratios or financial results;

- (vi) if with respect to Fixed Rate Obligations, there has been a decrease in the difference between its yield compared to the yield on the relevant United States Treasury security of more than 7.5% since the date of purchase; or
- (vii) if it has a projected cash flow interest coverage ratio (earnings before interest and taxes divided by cash interest expense as estimated by the Collateral Manager) of the underlying borrower or other obligor of such Collateral Obligation that is expected to be more than 1.15 times the current year's projected cash flow interest coverage ratio.

"*Credit Improved Obligation*" means any Collateral Obligation (a) which, in the Collateral Manager's reasonable commercial judgment, has significantly improved in credit quality after it was acquired by the Issuer or (b) with respect to which one or more Credit Improved Criteria is satisfied; *provided* that, during a Restricted Trading Period, a Collateral Obligation will qualify as a Credit Improved Obligation only if (i) it has been upgraded by any Rating Agency at least one rating sub-category or has been placed and remains on a credit watch with positive implication by Moody's or S&P since it was acquired by the Issuer, (ii) one or more of the Credit Improved Criteria are satisfied with respect to such Collateral Obligation or (iii) at the request of the Collateral Manager, a Majority of the Controlling Class agrees to treat such Collateral Obligation as a Credit Improved Obligation.

"*Credit Risk Criteria*" means, the criteria that will be met with respect to any Collateral Obligation:

- (i) if such Collateral Obligation is a loan, the price of such loan has changed during the period from the date on which it was acquired by the Issuer to the proposed sale date by a percentage either at least 0.25% more negative, or at least 0.25% less positive, as the case may be, than the percentage change in the average price of any index specified on the Approved Index List;
- (ii) if such Collateral Obligation is a loan or bond, the Market Value of such Collateral Obligation has decreased by at least 1.00% of the price paid by the Issuer for such Collateral Obligation;
- (iii) if such Collateral Obligation is a bond, the Market Value of such bond has changed since its date of acquisition by a percentage either at least 1.00% more negative or at least 1.00% less positive, as the case may be, than the percentage change in the Merrill Lynch US High Yield Master II Constrained Index, Bloomberg ticker HUC0 (or such other index as the Collateral Manager selects and provides notice of to the Rating Agencies) over the same period, as determined by the Collateral Manager;
- (iv) if such Collateral Obligation is a loan or floating rate note, (A) the spread over the applicable reference rate for such Collateral Obligation has been increased in accordance with the Underlying Instruments with respect to such Collateral Obligation since the date of acquisition by (a) 0.25% or more (in the case of a loan with a spread (prior to such increase) less than or equal to 2.00%), (b) 0.375% or more (in the case of a loan with a spread (prior to such increase) greater than 2.00% but less than or equal to 4.00%) or (c) 0.50% or more (in the case of a loan with a spread (prior to such increase) greater than 4.00%) due, in each case, to a deterioration in the related borrower's financial ratios or financial results;
- (v) if such Collateral Obligation has a projected cash flow interest coverage ratio (earnings before interest and taxes divided by cash interest expense as estimated by the Collateral Manager) of the underlying borrower or other obligor of such Collateral Obligation of less than 1.00 or that is expected to be less than 0.85 times the current year's projected cash flow interest coverage ratio; or

- (vi) if with respect to Fixed Rate Obligations, an increase since the date of purchase of more than 7.5% in the difference between the yield on such Collateral Obligation and the yield on the relevant United States Treasury security.

"*Credit Risk Obligation*" means any Collateral Obligation (a) that, in the Collateral Manager's reasonable commercial judgment, has a significant risk of declining in credit quality or price or (b) with respect to which one or more Credit Risk Criteria is satisfied; *provided* that, during a Restricted Trading Period, a Collateral Obligation will qualify as a Credit Risk Obligation for purposes of sales of Collateral Obligations only if, (i) such Collateral Obligation has been downgraded by any Rating Agency at least one rating sub-category or has been placed and remains on a credit watch with negative implication by Moody's or S&P since it was acquired by the Issuer, (ii) one or more of the Credit Risk Criteria are satisfied with respect to such Collateral Obligation or (iii) at the request of the Collateral Manager, a Majority of the Controlling Class agrees to treat such Collateral Obligation as a Credit Risk Obligation.

"*Current Pay Obligation*" means any Collateral Obligation (other than a DIP Collateral Obligation or a Collateral Obligation that has a Moody's Rating of "Caa3" or below or the Moody's rating of which has been withdrawn) that would otherwise be a Defaulted Obligation but as to which no payments are due and payable that are unpaid and with respect to which the Collateral Manager has certified to the Trustee (with a copy to the Collateral Administrator) in writing that it believes, in its reasonable business judgment, that (a) the issuer or obligor of such Collateral Obligation will continue to make scheduled payments of interest thereon and will pay the principal thereof by maturity or as otherwise contractually due, (b) if the issuer or obligor is subject to a bankruptcy proceeding, it has been the subject of an order of a bankruptcy court that permits it to make the scheduled payments on such Collateral Obligation and all interest and principal payments due thereunder have been paid in cash when due, (c) the Collateral Obligation has a Market Value of at least 80% of its par value and (d) if the Class A-1 Notes are then rated by Moody's (A) the Collateral Obligation has a Moody's Rating of at least "Caa1" and a Market Value of at least 80% of its par value or (B) the Collateral Obligation has a Moody's Rating of "Caa2" and its Market Value is at least 85% of its par value (Market Value being determined, solely for the purposes of clauses (c) and (d), without taking into consideration clause (iii) of the definition of the term "Market Value"); *provided* that for purposes of this definition, with respect to a Collateral Obligation already owned by the Issuer whose Moody's Rating is withdrawn, the Moody's Rating shall be the last outstanding Moody's Rating before the withdrawal.

"*Current Portfolio*" means, at any time, the portfolio of Collateral Obligations, cash and Eligible Investments, representing Principal Proceeds (determined in accordance with certain assumptions included in the Indenture), then held by the Issuer.

"*Defaulted Obligation*" means any Collateral Obligation included in the Assets as to which:

- (a) a default as to the payment of principal and/or interest (including, with respect to a Permitted Deferrable Security, the required cash pay interest component with respect thereto) has occurred and is continuing with respect to such Collateral Obligation (without regard to any grace period applicable thereto, or waiver or forbearance thereof, after the passage (in the case of a default that in the Collateral Manager's judgment, as notified to the Trustee in writing, is not due to credit-related causes) of five Business Days or seven calendar days, whichever is greater, but in no case beyond the passage of any grace period applicable thereto under the related Underlying Instrument);
- (b) a default as to the payment of principal and/or interest has occurred and is continuing on another debt obligation of the same issuer which is senior or *pari passu* in right of payment to such Collateral Obligation (without regard to any grace period applicable thereto, or waiver or forbearance thereof, after the passage (in the case of a default that in the Collateral Manager's judgment, as notified to the Trustee in writing, is not due to credit-related causes) of five Business Days or seven calendar days, whichever is greater, but in no case beyond the passage of any grace period applicable thereto under the related Underlying Instrument; *provided* that both the Collateral Obligation and such

other debt obligation are full recourse obligations of the applicable issuer or secured by the same collateral);

- (c) the issuer or others have instituted proceedings to have the issuer adjudicated as bankrupt or insolvent or placed into receivership and such proceedings have not been stayed or dismissed or such issuer has filed for protection under Chapter 11 of the United States Bankruptcy Code;
- (d) such Collateral Obligation has an S&P Rating of "SD" or "CC" or lower or had such rating before such rating was withdrawn or the Obligor on such Collateral Obligation has a "probability of default" rating assigned by Moody's of "D" or "LD";
- (e) such Collateral Obligation is *pari passu* or subordinate in right of payment as to the payment of principal and/or interest to another debt obligation of the same issuer which has an S&P Rating of "SD" or "CC" or lower or had such rating before such rating was withdrawn or the Obligor on such Collateral Obligation has a "probability of default" rating assigned by Moody's of "D" or "LD"; provided that both the Collateral Obligation and such other debt obligation are full recourse obligations of the applicable issuer or secured by the same collateral;
- (f) a default with respect to which the Collateral Manager has received notice or an authorized officer of the Collateral Manager has actual knowledge that a default has occurred under the Underlying Instruments and any applicable grace period has expired and the holders of such Collateral Obligation have accelerated the repayment of the Collateral Obligation (but only until such acceleration has been rescinded) in the manner provided in the Underlying Instrument;
- (g) the Collateral Manager has in its reasonable commercial judgment otherwise declared such debt obligation to be a "Defaulted Obligation";
- (h) such Collateral Obligation is a Participation Interest with respect to which the Selling Institution has defaulted in any respect in the performance of any of its payment obligations under the Participation Interest; or
- (i) such Collateral Obligation is a Participation Interest in a loan that would, if such loan were a Collateral Obligation, constitute a "Defaulted Obligation" or with respect to which the Selling Institution has (A) an S&P Rating of "SD" or "CC" or lower or had such rating before such rating was withdrawn or (B) a "probability of default" rating assigned by Moody's of "D" or "LD";

provided that (x) a Collateral Obligation shall not constitute a Defaulted Obligation if such Collateral Obligation (or, in the case of a Participation Interest other than a Letter of Credit, the underlying Senior Secured Loan) is a Current Pay Obligation (*provided* that the aggregate outstanding principal balance of Current Pay Obligations exceeding 7.5% of the Collateral Principal Amount will be treated as Defaulted Obligations) and (y) a Collateral Obligation shall not constitute a Defaulted Obligation if such Collateral Obligation (or, in the case of a Participation Interest, the underlying Senior Secured Loan) is a DIP Collateral Obligation (other than a DIP Collateral Obligation that has an S&P Rating of "SD" or "CC" or lower).

Notwithstanding anything in the Indenture to the contrary, the Collateral Manager shall give the Trustee and the Collateral Administrator prompt written notice should the Collateral Manager have actual knowledge that any Collateral Obligation has become a Defaulted Obligation. Until so notified or until an authorized officer of the Trustee obtains actual knowledge that a Collateral Obligation has become a Defaulted Obligation, neither the Trustee nor the Collateral Administrator shall be deemed to have any notice or knowledge that a Collateral Obligation has become a Defaulted Obligation.

"*Deferrable Security*" means a Collateral Obligation (including any Permitted Deferrable Security) that by its terms permits the deferral or capitalization of payment of accrued, unpaid interest.

"*Deferred Interest*" means, with respect to the Class B Notes, the Class C Notes and the Class D Notes, so long as any more senior Classes of Notes are Outstanding, any payment of interest due on the Class B Notes, the Class C Notes or the Class D Notes, respectively, which is not available to be paid in accordance with the Priority of Payments on any Payment Date.

"*Deferring Security*" means a Deferrable Security that is deferring the payment of interest due thereon and has been so deferring the payment of interest due thereon (i) with respect to Collateral Obligations that have a Moody's Rating of at least "Baa3", for the shorter of two consecutive accrual periods or one year, and (ii) with respect to Collateral Obligations that have a Moody's Rating of "Ba1" or below, for the shorter of one accrual period or six consecutive months, which deferred capitalized interest has not, as of the date of determination, been paid in cash.

"*Delayed Drawdown Collateral Obligation*" means any Collateral Obligation that (a) requires the Issuer to make one or more future advances to the borrower under the underlying instruments relating thereto, (b) specifies a maximum amount that can be borrowed on one or more fixed borrowing dates, and (c) does not permit the re-borrowing of any amount previously repaid by the borrower thereunder; but any such Collateral Obligation will be a Delayed Drawdown Collateral Obligation only until all commitments by the Issuer to make advances to the borrower expire or are terminated or are reduced to zero.

"*Determination Date*" means the last day of each Collection Period.

"*DIP Collateral Obligation*" means a loan made to a debtor-in-possession pursuant to Section 364 of the U.S. Bankruptcy Code having the priority allowed by either Section 364(c) or 364(d) of the U.S. Bankruptcy Code and fully secured by senior liens.

"*Discount Obligation*" means any Collateral Obligation forming part of the Assets which was purchased (as determined without averaging prices of purchases on different dates) (a) in the case of a Senior Secured Loan, for less than (i) 85.0% of its principal balance, if such Collateral Obligation has a Moody's Rating lower than "B3" or (ii) 80.0% of its principal balance, if such Collateral Obligation has a Moody's Rating of "B3" or higher or (b) in the case of any other obligation, for less than (i) 75.0% of its principal balance if its Moody's Rating is "B3" or higher or (ii) 80.0% of its principal balance if its Moody's Rating is below "B3"; *provided that*, in each case:

- (w) such Collateral Obligation shall cease to be a Discount Obligation at such time as the Market Value (expressed as a percentage of the par amount of such Collateral Obligation) determined for such Collateral Obligation on each day during any period of 30 consecutive days since the acquisition by the Issuer of such Collateral Obligation, equals or exceeds 90% (or in the case of any Collateral Obligation that is not a Senior Secured Loan, 85%) on each such day;
- (x) any Collateral Obligation that would otherwise be considered a Discount Obligation, but that is purchased with the proceeds of the sale of a Collateral Obligation that was not a Discount Obligation at the time of its purchase, will not be considered a Discount Obligation so long as such purchased Collateral Obligation (A) is purchased at a price (expressed as a percentage of the par amount of such Collateral Obligation) equal to or greater than the sale price of the sold Collateral Obligation, (B) is purchased at a purchase price (expressed as a percentage of the par amount of such Collateral Obligation) not less than 65% of the principal balance thereof, (C) has a Moody's Rating and S&P Rating equal to or greater than the Moody's Rating and S&P Rating of the sold Collateral Obligation, (D) is purchased (or committed to be purchased) within 5 Business Days of such sale, (E) has a Moody's Rating of at least "B3", in the case of sale proceeds of a Caa Collateral Obligation and (F) has an S&P Rating of at least "B-", in the case of sale proceeds of a CCC Collateral Obligation; and

- (y) clause (x) above in this proviso shall not apply to any such Collateral Obligation at any time on or after the acquisition by the Issuer of such Collateral Obligation if, as determined at the time of such acquisition, such application would result in more than 5% of the Collateral Principal Amount consisting of Collateral Obligations to which such clause (x) applies; *provided* that if such obligation would no longer be considered a Discount Obligation as a result of clause (w) above, such obligation shall no longer be included in the calculation of this clause (y).

"*Domicile*" or "*Domiciled*" means, with respect to an issuer of, or obligor with respect to, a Collateral Obligation: (a) except as provided in clause (b) below, its country of organization; or (b) if it is organized in a Tax Jurisdiction, each of such jurisdiction and the country in which, in the Collateral Manager's good faith estimate, a substantial portion of its operations are located or from which a substantial portion of its revenue is derived, in each case directly or through subsidiaries (which shall be any jurisdiction and country known at the time of designation by the Collateral Manager to be the source of the majority of revenues, if any, of such issuer or obligor).

"*DTC*" means The Depository Trust Company, its nominees and their respective successors.

"*Effective Date*" means the earlier to occur of (i) May 27, 2014 and (ii) the first date on which the Collateral Manager certifies to the Trustee and the Collateral Administrator that the Target Initial Par Condition has been satisfied.

"*Effective Date Moody's Condition*" means an Accountants' Report has been delivered to the Trustee and the Issuer indicating that the Collateral Quality Tests (other than the S&P CDO Monitor Test), the Overcollateralization Ratio Tests, the Concentration Limitations and the Target Initial Par Condition are satisfied.

"*Eligible Investment Required Ratings*" are (a) if such obligation or security (i) has both a long-term and a short-term credit rating from Moody's, such ratings are "Aa3" or higher (not on credit watch for possible downgrade) and "P-1" (not on credit watch for possible downgrade), respectively, (ii) has only a long-term credit rating from Moody's, such rating is "Aaa" (not on credit watch for possible downgrade) or (iii) has only a short-term credit rating from Moody's, such rating is "P-1" (not on credit watch for possible downgrade) and (b) "A-1" or higher (or, in the absence of a short-term credit rating, "A+" or higher) from S&P.

"*Eligible Investments*" means either cash or any United States dollar investment that, at the time it is delivered to the Trustee (directly or through an intermediary or bailee), (x) matures not later than the earlier of (A) the date that is 60 days after the date of delivery thereof and (B) the Business Day immediately preceding the Payment Date immediately following the date of delivery thereof (provided that, if an Eligible Investment is issued by the Bank, such Eligible Investment may mature on the relevant Payment Date), and (y) is one or more of the following obligations or securities:

- (i) direct Registered obligations of, and Registered obligations the timely payment of principal and interest on which is fully and expressly guaranteed by, the United States of America or any agency or instrumentality of the United States of America whose obligations are expressly backed by the full faith and credit of the United States of America; *provided* that such obligations satisfy the credit rating specified in clauses (a)(iii) and (b) of the Eligible Investment Required Ratings at the time of such investment or contractual commitment providing for such investment;
- (ii) demand and time deposits in, certificates of deposit of, trust accounts with, bankers' acceptances issued by, or federal funds sold by any depository institution or trust company incorporated under the laws of the United States of America (including the Bank and Affiliates of the Bank) or any state thereof and subject to supervision and examination by federal and/or state banking authorities, in each case payable within 183 days after issuance, so long as the commercial paper and/or the debt obligations of such depository

institution or trust company at the time of such investment or contractual commitment providing for such investment have the Eligible Investment Required Ratings;

- (iii) commercial paper or other short-term obligations (other than Asset-backed Commercial Paper) with the Eligible Investment Required Ratings and that either bear interest or are sold at a discount from the face amount thereof and have a maturity of not more than 183 days from their date of issuance; and
- (iv) money market funds domiciled outside of the United States that have, at all times, credit ratings of "Aaa-mf" by Moody's and "AAAm" or "AAAm-G" by S&P, respectively;

provided that (1) Eligible Investments purchased with funds in the Collection Account shall be held until maturity except as otherwise specifically provided herein and shall include only such obligations or securities, other than those referred to in clause (iv) above, as mature (or are putable at par to the issuer thereof) no later than the Business Day prior to the next Payment Date unless such Eligible Investments are issued by the Trustee in its capacity as a banking institution, in which event such Eligible Investments may mature on such Payment Date; and (2) none of the foregoing obligations or securities shall constitute Eligible Investments if (a) such obligation or security has an "f", "r", "p", "pi", "q", "t" or "sf" subscript assigned by S&P, (b) all, or substantially all, of the remaining amounts payable thereunder consist of interest and not principal payments, (c) payments with respect to such obligations or securities or proceeds of disposition are subject to withholding taxes by any jurisdiction unless the payor is required to make "gross-up payments" that cover the full amount of any such withholding tax on an after-tax basis, (d) such obligation or security is secured by real property, (e) such obligation or security is purchased at a price greater than 100% of the principal or face amount thereof, (f) such obligation or security is subject of a tender offer, voluntary redemption, exchange offer, conversion or other similar action, (g) in the Collateral Manager's judgment, such obligation or security is subject to material non-credit related risks, (h) such obligation is a Structured Finance Obligation or (j) such obligation or security is represented by a certificate of interest in a grantor trust. Eligible Investments may include, without limitation, those investments issued by or made with the Bank or a fund or account managed by the Collateral Manager or an Affiliate thereof or for which the Bank, the Collateral Manager or the Trustee or an Affiliate of the Bank or a fund or account managed by the Collateral Manager or an Affiliate thereof or for which the Bank, the Collateral Manager or the Trustee provides services and receives compensation.

"Equity Security" means any security that by its terms does not provide for periodic payments of interest at a stated coupon rate and repayment of principal at a stated maturity and any other security that is not eligible for purchase by the Issuer as a Collateral Obligation and is not an Eligible Investment; it being understood that Equity Securities may not be purchased by the Issuer but may be received by the Issuer in exchange for a Collateral Obligation or a portion thereof in connection with an insolvency, bankruptcy, reorganization, debt restructuring or workout of the issuer thereof.

"ERISA" means the United States Employee Retirement Income Security Act of 1974, as amended.

"ETB Subsidiary" means any subsidiary of the Issuer that (x) meets the then-current general criteria of the Rating Agencies for bankruptcy remote entities, (y) is formed for the purpose of holding equity interests in "partnerships" (within the meaning of Section 7701(a)(2) of the Code), "grantor trusts" (within the meaning of the Code) or entities that are disregarded as separate from their owners for U.S. federal income tax purposes that are or may be engaged or deemed to be engaged in a trade or business in the United States, in each case received in a workout of a Defaulted Obligation or otherwise acquired in connection with a workout of a Collateral Obligation (and not in a purchase from the market).

"Excess CCC/Caa Adjustment Amount" means, as of any date of determination, an amount equal to the excess, if any, of:

- (a) the aggregate outstanding principal balance of all Collateral Obligations included in the CCC/Caa Excess; over

- (b) the sum of the Market Values of all Collateral Obligations included in the CCC/Caa Excess.

"Exchange Act" means the United States Securities Exchange Act of 1934, as amended.

"Excluded Collateral Obligation" means any Letter of Credit, Delayed Drawdown Collateral Obligation or Revolving Collateral Obligation on which withholding tax is not currently being imposed; provided that no such Letter of Credit, Delayed Drawdown Collateral Obligation or Revolving Collateral Obligation will constitute an Excluded Collateral Obligation if the Issuer (or the Collateral Manager on its behalf) and the Trustee have received an opinion of counsel to the effect that payments with respect to such Collateral Obligation should not or will not be subject to withholding tax (U.S. or non-U.S.).

"FATCA" means Sections 1471 through 1474 of the Code, any current or future regulations or official interpretations thereof, any intergovernmental agreements entered into thereunder (and any foreign legislation implemented to give effect to such intergovernmental agreements) and any agreements entered into pursuant to Section 1471(b)(1) of the Code.

"FATCA Compliance" means compliance with FATCA and any related provisions of law, court decisions, or administrative guidance, including the Issuer entering into and complying with an agreement with the U.S. Internal Revenue Service contemplated by Section 1471(b) of the Code or complying with any intergovernmental agreements entered into thereunder (and any foreign legislation implemented to give effect to such intergovernmental agreements), in each case as necessary so that no tax will be imposed or withheld under those Sections in respect of payments to or for the benefit of Issuer.

"FATCA Compliance Costs" means the costs to the Issuer of achieving FATCA Compliance.

"Fee Basis Amount" means, as of any date of determination, the sum of (a) the Collateral Principal Amount, (b) the aggregate outstanding principal balance of all Defaulted Obligations and (c) all Principal Financed Accrued Interest.

"First Lien Last Out Loan": Any assignment of or Participation Interest in a Loan that: (a) may by its terms become subordinate in right of payment to any other obligation of the obligor of the Loan solely upon the occurrence of a default or event of default by the obligor of the Loan and (b) is secured by a valid perfected first priority security interest or lien in, to or on specified collateral securing the obligor's obligations under the Loan.

"Fixed Rate Obligation" means any Collateral Obligation that bears a fixed rate of interest.

"Floating Rate Note" means any note issued pursuant to an indenture or similar instrument that is expressly stated to bear interest based upon a London interbank offered rate for Dollar deposits in Europe or a relevant reference bank's published base rate or prime rate for Dollar-denominated obligations in the United States or the United Kingdom.

"Floating Rate Obligation" means any Collateral Obligation that bears a floating rate of interest.

"Global Rating Agency Condition" means, with respect to any action taken or to be taken by or on behalf of the Issuer, satisfaction of both the Moody's Rating Condition and the S&P Rating Condition.

"Group I Country" means The Netherlands, Australia, New Zealand and the United Kingdom (or such other countries as may be notified by Moody's to the Collateral Manager from time to time).

"Group II Country" means Germany, Sweden and Switzerland (or such other countries as may be notified by Moody's to the Collateral Manager from time to time).

"Group III Country" means Austria, Belgium, Denmark, Finland, France, Iceland, Liechtenstein, Luxembourg and Norway (or such other countries as may be notified by Moody's to the Collateral Manager from time to time).

"Hedge Agreement" means any interest rate swap, floor and/or cap agreements, including without limitation one or more interest rate basis swap agreements, between the Issuer and any Hedge Counterparty, as amended from time to time, and any replacement agreement entered into in accordance with the Indenture.

"Hedge Counterparty" means any one or more institutions entering into or guaranteeing a Hedge Agreement with the Issuer that satisfies the Required Hedge Counterparty Rating that has entered into a Hedge Agreement with the Issuer, including any permitted assignee or successor under the Hedge Agreements.

"High Yield Bond" means any obligation that is in the form of, or represented by, a bond, note, certificated debt security or other debt security (other than any of the foregoing that evidences a Loan or Participation Interest) and is rated below "Baa3" by Moody's or below "BBB-" by S&P.

"Higher Ranking Class" means, with respect to any Class of Notes, each Class of Notes that is senior in right of payment of principal to such Class in the Note Payment Sequence.

"Holder" means, with respect to any Note the Person whose name appears on the Issuer's note register as the registered holder of such Note.

"Incurrence Covenant" means a covenant by any borrower to comply with one or more financial covenants only upon the occurrence of certain actions of the borrower, including a debt issuance, dividend payment, share purchase, merger, acquisition or divestiture.

"Indenture" means the indenture to be dated January 30, 2014 among the Co-Issuers and the Trustee, as may be amended, modified or supplemented from time to time.

"Independent" means, as to any Person, any other Person (including, in the case of an accountant or lawyer, a firm of accountants or lawyers, and any member thereof, or an investment bank and any member thereof) who (i) does not have and is not committed to acquire any material direct or any material indirect financial interest in such Person or in any Affiliate of such Person, and (ii) is not connected with such Person as an officer, employee, promoter, underwriter, voting trustee, partner, director or Person performing similar functions. "Independent" when used with respect to any accountant may include an accountant who audits the books of such Person if in addition to satisfying the criteria set forth above the accountant is independent with respect to such Person within the meaning of Rule 101 of the Code of Professional Conduct of the American Institute of Certified Public Accountants. For purposes of this definition, no manager or director of any Person will fail to be Independent solely because such Person acts as an independent manager or independent director thereof or of any such Person's affiliate. With respect to the Issuer, the Collateral Manager or Affiliates of the Collateral Manager, funds or accounts managed by the Collateral Manager or Affiliates of the Collateral Manager shall not be Independent of the Issuer, the Collateral Manager or Affiliates of the Collateral Manager.

Whenever any Independent Person's opinion or certificate is to be furnished to the Trustee, such opinion or certificate shall state that the signer has read this definition and that the signer is Independent within the meaning hereof.

Any pricing service, certified public accountant or legal counsel that is required to be Independent of another Person under the Indenture must satisfy the criteria above with respect to the Issuer, the Collateral Manager and their Affiliates.

"Institutional Accredited Investor" means an Accredited Investor under clauses (1), (2), (3) or (7) of Rule 501(a) under the Securities Act.

"Interest Accrual Period" means (i) with respect to the initial Payment Date, the period from and including the Closing Date to but excluding such Payment Date; and (ii) with respect to each succeeding Payment Date, the period from and including the immediately preceding Payment Date to but excluding

the following Payment Date until the principal of the Secured Notes is paid or made available for payment.

"*Interest Determination Date*" means the second London Banking Day preceding the first day of each Interest Accrual Period.

"*Interest Proceeds*" means, with respect to any Collection Period or Determination Date, without duplication, the sum of:

- (i) all payments of interest and delayed compensation (representing compensation for delayed settlement) received in cash by the Issuer during the related Collection Period on the Collateral Obligations and Eligible Investments, including the accrued interest received in connection with a sale thereof during the related Collection Period, less any such amount that represents Principal Financed Accrued Interest;
- (ii) all principal and interest payments received by the Issuer during the related Collection Period on Eligible Investments purchased with Interest Proceeds;
- (iii) all amendment and waiver fees, late payment fees, ticking fees and other fees received by the Issuer during the related Collection Period, except for those in connection with the reduction of the par of the related Collateral Obligation, as determined by the Collateral Manager with notice to the Trustee and the Collateral Administrator;
- (iv) commitment fees and other similar fees received by the Issuer during such Collection Period in respect of Revolving Collateral Obligations and Delayed Drawdown Collateral Obligations;
- (v) any amounts deposited in the Collection Account from the Expense Reserve Account that are designated as Interest Proceeds in the sole discretion of the Collateral Manager pursuant to the Indenture in respect of the related Determination Date;
- (vi) [reserved];
- (vii) any amounts deposited in the Collection Account from the Excluded Collateral Obligation Reserve Account pursuant to the Indenture;
- (viii) any payment received with respect to any Hedge Agreement other than (a) an upfront payment received upon entering into such Hedge Agreement or (b) a payment received as a result of the termination of any Hedge Agreement (net of any amounts due and payable by the Issuer to the related Hedge Counterparty in connection with such termination) to the extent not used by the Issuer to enter into a new or replacement Hedge Agreement; and
- (ix) any amounts deposited in the Interest Collection Subaccount from the Contribution Account or the Reserve Account in accordance with the requirements set forth in the definition of the term "Permitted Use" (in the case of a Contribution, at the direction of the related Contributor (or, if no direction is given by the Contributor, at the Collateral Manager's reasonable discretion));

provided that (i) any amounts received in respect of any Defaulted Obligation will constitute Principal Proceeds (and not Interest Proceeds) until the aggregate of all collections in respect of such Defaulted Obligation since it became a Defaulted Obligation equals the outstanding principal balance of such Collateral Obligation at the time it became a Defaulted Obligation, (ii) the portion of any prepayment of a Collateral Obligation that is above the par amount of such Collateral Obligation will constitute Principal Proceeds (and not Interest Proceeds) and (iii) the Collateral Manager may, on or before the Effective Date, pursuant to the Indenture, designate, by written notice to the Trustee, any amounts that would otherwise constitute Interest Proceeds as Principal Proceeds.

"*Internal Rate of Return*" means, with respect to the Subordinated Notes, an annualized internal rate of return (computed using the "XIRR" function in Microsoft® Excel or an equivalent function in another software package and based on the respective dates of issuance and initial nominal amounts (expressed as a dollar amount) of the Subordinated Notes) on the outstanding investment in the Subordinated Notes as of the applicable Payment Date.

"*Investment Advisers Act*" means the Investment Advisers Act of 1940, as amended.

"*Investment Company Act*" means the United States Investment Company Act of 1940, as amended.

"*JPMorgan*" means J.P. Morgan Securities LLC.

"*Junior Class*" means, respect to a particular Class of Notes, each Class of Notes that is subordinated to such Class, as indicated in "Overview of Terms—Principal terms of the Offered Securities."

"*Knowledgeable Employee*" has the meaning set forth in Rule 3c-5(a)(4) promulgated under the Investment Company Act.

"*LC Commitment Amount*" means, with respect to any Letter of Credit, the amount which the Issuer could be required to pay to the LOC Agent Bank in respect thereof (including, for the avoidance of doubt, any portion thereof which the Issuer has collateralized or deposited into a trust or with the LOC Agent Bank for the purpose of making such payments).

"*Letter of Credit*" means a facility whereby (i) a fronting bank ("*LOC Agent Bank*") issues or will issue a letter of credit ("*LC*") for or on behalf of a borrower pursuant to an Underlying Instrument, (ii) if the LC is drawn upon, and the borrower does not reimburse the LOC Agent Bank, the lender/participant is obligated to fund its portion of the facility, (iii) the LOC Agent Bank passes on (in whole or in part) the fees and any other amounts it receives for providing the LC to the lender/participant and (iv)(a) the related Underlying Instruments require the Issuer to fully collateralize the Issuer's obligations to the related LOC Agent Bank or obligate the Issuer to make a deposit into a trust in an aggregate amount equal to the related LC Commitment Amount, (b) the collateral posted by the Issuer is held by, or the Issuer's deposit is made in, a depository institution meeting the requirement set forth in "Security for the Secured Notes—Account Requirements" and (c) the collateral posted by the Issuer is invested in Eligible Investments.

"*LIBOR*" with respect to the Secured Notes, for any Interest Accrual Period will equal (a) the rate appearing on the Reuters Screen for deposits with a term of three months or (b) if such rate is unavailable at the time LIBOR is to be determined, LIBOR shall be determined on the basis of the rates at which deposits in U.S. Dollars are offered by four major banks in the London market selected by the Calculation Agent after consultation with the Collateral Manager (the "*Reference Banks*") at approximately 11:00 a.m., London time, on the Interest Determination Date to prime banks in the London interbank market for a period approximately equal to such Interest Accrual Period and an amount approximately equal to the amount of the Aggregate Outstanding Amount of the Secured Notes. The Calculation Agent will request the principal London office of each Reference Bank to provide a quotation of its rate. If at least two such quotations are provided, LIBOR shall be the arithmetic mean of such quotations (rounded upward to the next higher 1/100). If fewer than two quotations are provided as requested, LIBOR with respect to such Interest Accrual Period will be the arithmetic mean of the rates quoted by three major banks in New York, New York selected by the Calculation Agent after consultation with the Collateral Manager at approximately 11:00 a.m., New York Time, on such Interest Determination Date for loans in U.S. Dollars to leading European banks for a term approximately equal to such Interest Accrual Period and an amount approximately equal to the amount of the Secured Notes. If the Calculation Agent is required but is unable to determine a rate in accordance with at least one of the procedures described above, LIBOR will be LIBOR as determined on the previous Interest Determination Date. "*LIBOR*", when used with respect to a Collateral Obligation, means the "libor" rate determined in accordance with the terms of such Collateral Obligation. Notwithstanding anything in this definition to the contrary, LIBOR for the first Interest Accrual Period will be determined by (x) calculating LIBOR with respect to each Notional Accrual Period on the applicable Notional Determination Date and using the applicable Notional Designated Maturity (such calculation to be made in the same manner set forth in this definition (e.g. determined by reference

to the Reuters Screen or, if unavailable, by following the procedure set forth in this definition)) and (y)(1) multiplying the rate determined for each Notional Accrual Period by the number of days in such Notional Accrual Period, (2) summing the amounts set forth in clause (y)(1) above and (3) dividing the amount set forth in clause (y)(2) above by the total number of days in the initial Interest Accrual Period.

"*LIBOR Floor Obligation*" means, as of any date of determination, a Floating Rate Obligation (a) the interest in respect of which is paid based on a London interbank offered rate and (b) that provides that such London interbank offered rate is (in effect) calculated as the greater of (i) a specified "floor" rate per annum and (ii) the London interbank offered rate for the applicable interest period for such Collateral Obligation.

"*Loan*" means any obligation for the payment or repayment of borrowed money that is documented by a term loan agreement, revolving loan agreement or other similar credit agreement.

"*London Banking Day*" means a day on which commercial banks are open for business (including dealings in foreign exchange and foreign currency deposits) in London, England.

"*Maintenance Covenant*" means a covenant by any borrower to comply with one or more financial covenants during each reporting period, whether or not such borrower has taken any specified action.

"*Majority*" means, with respect to any Class or Classes of Offered Securities, the holders of more than 50% of the Aggregate Outstanding Amount of the Offered Securities of such Class or Classes.

"*Manager Related Party*" means the Collateral Manager and its Affiliates and their respective directors, officers, employees and agents.

"*Margin Stock*" means "Margin Stock" as defined under Regulation U issued by the Federal Reserve Board, including any debt security which is by its terms convertible into "Margin Stock".

"*Market Value*" means, with respect to any loans or other assets, the amount (determined by the Collateral Manager) equal to the product of the principal amount thereof and the price determined in the following manner:

- (i) the bid price determined (A) in the case of a loan only, by the Loan Pricing Corporation, LoanX Inc. or Markit Group Limited or (B) in the case of a bond only, by Interactive Data Corporation or NASD's TRACE or, in either case, any other nationally recognized loan or bond pricing service, as applicable, selected by the Collateral Manager with notice to Moody's (only for so long as any Class A-1 Notes remain Outstanding) and notified to S&P in writing; or
- (ii) if a price described in clause (i) is not available,
 - (A) the average of the bid prices determined by three broker-dealers active in the trading of such asset that are Independent from each other and the Issuer and the Collateral Manager;
 - (B) if only two such bids can be obtained, the lower of the bid prices of such two bids; or
 - (C) if only one such bid can be obtained, and such bid was obtained from a Qualified Broker/Dealer, such bid, *provided* that the aggregate outstanding principal balance of Collateral Obligations held by the Issuer at any one time with Market Values determined pursuant to this clause (ii)(C) may not exceed 5% of the Collateral Principal Amount; or
- (iii) if a price or such bid described in clause (i) or (ii) is not available, then the Market Value of an asset will be the lower of (x) the higher of (A) such asset's S&P Recovery Amount

and (B) 70% of the notional amount of such asset and (y) the price at which the Collateral Manager reasonably believes such asset could be sold in the market within 30 days, as determined by the Collateral Manager (and notified to the Trustee) consistent with the manner in which it would determine the market value of an asset for purposes of other funds or accounts managed by it; *provided* that, if the Collateral Manager is not a Registered Investment Adviser, the Market Value of any such asset may not be determined in accordance with this clause (iii) for more than 30 days; or

- (iv) if the Market Value of an asset is not determined in accordance with clause (i), (ii) or (iii) above, then such Market Value shall be deemed to be zero until such determination is made in accordance with clause (i) or (ii) above.

"*Measurement Date*" means (i) any day on which a purchase of a Collateral Obligation occurs, (ii) any Determination Date, (iii) the date as of which the information in any monthly report prepared under the Indenture is calculated, (iv) with five Business Days' prior written notice to the Issuer, the Trustee, the Collateral Manager and the Collateral Administrator, any Business Day requested by either Rating Agency then rating any Class of Outstanding Notes and (v) the Effective Date.

"*Medium Obligor Loan*" means any obligation of an Obligor where the total potential indebtedness of such Obligor under all of its loan agreements, indentures and other underlying instruments is less than U.S.\$250,000,000 and greater than U.S.\$150,000,000.

"*Memorandum and Articles of Association*" means the Issuer's Memorandum and Articles of Association, as they may be amended, revised or restated from time to time.

"*Minimum Denominations*" means (x) in respect of the Secured Notes, U.S.\$250,000 and integral multiples of U.S.\$1.00 in excess thereof and (y) in respect of the Subordinated Notes, U.S.\$200,000 and integral multiples of U.S.\$1.00 in excess thereof.

"*Moody's*" means Moody's Investors Service, Inc and any successor thereto.

"*Moody's Collateral Value*" means, on any date of determination, with respect to any Defaulted Obligation or Deferring Security, the lesser of (i) the Moody's Recovery Amount of such Defaulted Obligation or Deferring Security as of such date and (ii) the Market Value of such Defaulted Obligation or Deferring Security as of such date.

"*Moody's Counterparty Criteria*" are, with respect to any Participation Interest or Letter of Credit proposed to be acquired by the Issuer, criteria that will be met if immediately after giving effect to such acquisition, (x) the percentage of the Collateral Principal Amount that consists in the aggregate of Participation Interests or Letters of Credit with Selling Institutions or LOC Agent Banks, as the case may be, that have the same or a lower Moody's credit rating does not exceed the "Aggregate Percentage Limit" set forth below for such Moody's credit rating and (y) the percentage of the Collateral Principal Amount that consists in the aggregate of Participation Interests or Letters of Credit with any single Selling Institution or LOC Agent Bank, as the case may be, that has the Moody's credit rating set forth below or a lower credit rating does not exceed the "Individual Percentage Limit" set forth below for such Moody's credit rating:

Moody's credit rating of Selling Institution or LOC Agent Bank (at or below)	Aggregate Percentage Limit	Individual Percentage Limit
Aaa	20%	20%
Aa1	20%	10%
Aa2	20%	10%
Aa3	15%	10%
A1	10%	5%
A2* and P-1 (both)	5%	5%
A2	0%	0%

* and not on watch for possible downgrade.

"*Moody's Default Probability Rating*" has the meaning specified in Annex B hereto.

"*Moody's Derived Rating*" has the meaning specified in Annex B hereto.

"*Moody's Rating*" has the meaning specified in Annex B hereto.

"*Moody's Rating Condition*" means, with respect to any action taken or to be taken by or on behalf of the Issuer, a condition that is satisfied if Moody's has, upon request of the Collateral Manager or the Issuer, confirmed in writing (including by means of electronic message, facsimile transmission, press release, posting to its internet website, or other means then considered industry standard) to the Issuer, the Trustee, the Collateral Administrator and the Collateral Manager that no withdrawal or reduction with respect to its then-current rating by Moody's of the Class A-1 Notes will occur as a result of such action; *provided that* (i) satisfaction of the Moody's Rating Condition will not be required if no Class A-1 Notes are then Outstanding or (ii) if Moody's makes a public announcement or informs the Issuer, the Collateral Manager or the Trustee in writing that (a) it believes that satisfaction of the Moody's Rating Condition is not required with respect to an action or (b) its practice is not to give such confirmations, satisfaction of the Moody's Rating Condition will not be required with respect to the application action.

"*Moody's Recovery Amount*" means, with respect to any Collateral Obligation that is a Defaulted Obligation or a Deferring Security, an amount equal to:

- (a) the applicable Moody's Recovery Rate; *multiplied by*
- (b) the principal balance of such Collateral Obligation.

"*Non-Compliant FFI*" means a non-U.S. person that holds a debt or equity interest in the Issuer and that has not entered into an FFI Agreement, is not deemed compliant with FATCA, is not otherwise exempt from FATCA, and is not, for any other reason, exempt from the withholding and reporting requirements under FATCA.

"*Non-Emerging Market Obligor*" means an obligor that is Domiciled in any country (x) that has a country ceiling for foreign currency bonds of at least "Aa2" by Moody's and a foreign currency issuer credit rating of at least "AA" by S&P or (y) without duplication, the United States.

"*Non U.S. Holder*" means any Holder other than a U.S. Holder.

"*Noteholder Reporting Obligation*" means the obligations of each purchaser, beneficial owner and subsequent transferee of a Note or interest therein, by acceptance of a Note or an interest in a Note, (1) to provide the Issuer (or its authorized agents) and Trustee (i) any information and certification as is necessary (in the sole determination of the Issuer or the Trustee, as applicable) for the Issuer and the Trustee, as applicable, to determine whether such purchaser, beneficial owner or transferee is a United States person or a United States owned foreign entity (as described in Section 1471(d)(3) of the Code) ("*United States owned foreign entity*") and (ii) any additional information and certification that the Issuer or its agent requests in connection with FATCA and (2) if it is a United States person or a United States owned foreign entity that is a Holder or beneficial owner of Notes or an interest therein, to (x) provide the Issuer (and its authorized agents) and Trustee its name, address, U.S. taxpayer identification number, if it is a United States owned foreign entity, the name, address and taxpayer identification number of each of its substantial United States owners as defined in Section 1473(c) of the Code and any other information requested by the Issuer or its agent upon request and (y) update any such information provided in clause (x) promptly upon learning that any such information previously provided has become obsolete or incorrect or is otherwise required.

"*Note Interest Amount*" means, with respect to any Class of Secured Notes and any Payment Date, the amount of interest for the related Interest Accrual Period payable in respect of each U.S.\$100,000 Outstanding principal amount of such Class of Secured Notes.

"*Notes*" means the Secured Notes and the Subordinated Notes.

"*Notional Accrual Period*" means the period from and including the Closing Date to but excluding the Anniversary Date, and the succeeding period from and including the Anniversary Date to but excluding the first Payment Date.

"*Notional Designated Maturity*" means three months.

"*Notional Determination Date*" means the second London Banking Day preceding the first day of each Notional Accrual Period.

"*Obligor*" means the issuer of a bond or the obligor or guarantor under a loan, as the case may be.

"*Offer*" means a tender offer, voluntary redemption, exchange offer, conversion or other similar action.

"*Offered Securities*" means the Class A-1 Notes, the Class A-2 Notes, the Class B Notes, the Class C Notes, the Class D Notes and the Subordinated Notes.

"*Outstanding*" means with respect to the Notes or the Notes of any specified Class, as of any date of determination, all of the Notes or all of the Notes of such Class, as the case may be, theretofore authenticated and delivered under the Indenture, except: (i) Notes theretofore canceled by the registrar or delivered to the registrar for cancellation in accordance with the terms of the Indenture or registered in the Register on the date the Trustee provides notice to the Holders in accordance with the terms of the Indenture that the Indenture has been discharged; (ii) Repurchased Notes and Surrendered Notes that have not yet been cancelled by the Notes Registrar or the Trustee, *provided* that solely for purposes of calculating the Overcollateralization Ratio, any Repurchased Notes and any Surrendered Notes will be deemed to remain Outstanding until such time as all Notes of the applicable Class and each Higher Ranking Class have been retired or redeemed, having an Aggregate Outstanding Amount equal to the Aggregate Outstanding Amount as of the date of repurchase or surrender reduced proportionately with, and to the extent of, any reduction on the Aggregate Outstanding Amount of that same Class as a result of payments of principal thereafter; (iii) Notes or portions thereof for whose payment or redemption funds in the necessary amount have been theretofore irrevocably deposited with the Trustee or any Paying Agent in trust for the Holders of such Notes pursuant to the Indenture; *provided* that:

- (I) if such Notes or portions thereof are to be redeemed, notice of such redemption has been duly given pursuant to the Indenture or provision therefor satisfactory to the Trustee has been made;
- (iv) Notes in exchange for or in lieu of which other Notes have been authenticated and delivered pursuant to the Indenture, unless proof satisfactory to the Trustee is presented that any such Notes are held by a "protected purchaser" (within the meaning of Section 8-303 of the Uniform Commercial Code as in effect in the State of New York); and (v) Notes alleged to have been mutilated, destroyed, lost or stolen for which replacement Notes have been issued as provided in the Indenture; *provided* that in determining whether the Holders of the requisite Aggregate Outstanding Amount have given any request, demand, authorization, direction, notice, consent or waiver hereunder, (a) Notes owned by (x) the Issuer, (y) the Co-Issuer or (z) only in the case of a vote on the removal of the Collateral Manager for cause, the Collateral Manager, an IM Affiliate thereof or any funds or accounts managed by the Collateral Manager or one of its IM Affiliates as to which the Collateral Manager or one of its IM Affiliates has discretionary voting authority shall be disregarded and deemed not to be Outstanding, except that (A) if the voting rights relating to any Notes described in clause (z) above are controlled solely by Persons that are not the Collateral Manager, an IM Affiliate thereof or any funds or accounts managed by the Collateral Manager or one of its IM Affiliates as to which the Collateral Manager or one of its IM Affiliates has discretionary authority with respect to such voting rights, then such Notes shall not be

disregarded and shall be deemed to be Outstanding for all purposes and (B) in determining whether the Trustee shall be protected in relying upon any such request, demand, authorization, direction, notice, consent or waiver, only Notes that a trust officer of the Trustee actually knows (solely in reliance upon such information) to be so owned shall be so disregarded and (b) Notes so owned that have been pledged in good faith shall be regarded as Outstanding if the pledgee establishes to the reasonable satisfaction of the Trustee the pledgee's right so to act with respect to such Notes and that the pledgee is not one of the Persons specified above; and

- (II) in determining whether the Holders of the requisite Aggregate Outstanding Amount have given any request, demand, authorization, direction, notice, consent or waiver solely in connection with the exercise of any remedy under the Indenture following the occurrence and during the continuance of an Event of Default, (a) Notes owned by a Controlling Equity Owner shall be disregarded and deemed not to be Outstanding, except that in determining whether the Trustee shall be protected in relying upon any such request, demand, authorization, direction, notice, consent or waiver, only Notes that a Trust Officer of the Trustee actually knows (solely in reliance upon such information) to be so owned shall be so disregarded and (b) Notes so owned that have been pledged in good faith shall be regarded as Outstanding if the pledgee establishes to the reasonable satisfaction of the Trustee the pledgee's right so to act with respect to such Notes and that the pledgee is not a Controlling Equity Owner.

"Owner" means, with respect to any Person, any direct or indirect shareholder, member, partner or other equity or beneficial owner thereof.

"*Pari Passu Class*" means with respect to any specified Class of Notes, each Class of Notes that ranks *pari passu* to such Class, as indicated in "Overview of Terms—Principal terms of the Offered Securities."

"*Participation Interest*" means a Letter of Credit or a participation interest in a loan that, at the time of acquisition or the Issuer's commitment to acquire the same, is represented by a contractual obligation of a Selling Institution that has at the time of such acquisition or the Issuer's commitment to acquire the same at least a short-term rating of "A-1" (or if no short-term rating exists, a long-term rating of "A+") by S&P.

"*Paying Agent*" means each of any paying agent appointed under the Indenture.

"*Payment Date*" means the 30th day of January, April, July and October of each year (or, if such day is not a Business Day, the next succeeding Business Day), commencing in July 2014, except that (x) "Payment Date" shall include each date fixed by the Trustee on which payments are made in connection with an Enforcement Event and (y) the final Payment Date (subject to any earlier redemption or payment of the Notes) shall be the Stated Maturity (or, if such day is not a Business Day, the next succeeding Business Day).

"*Permitted Deferrable Security*" means any Deferrable Security the Underlying Instrument of which carries a current cash pay interest rate of not less than (a) in the case of a Floating Rate Obligation, LIBOR plus 1.00% per annum or (b) in the case of a Fixed Rate Obligation, the zero-coupon swap rate in a fixed/floating interest rate swap with a term equal to five years.

"*Permitted Offer*" means an Offer (i) pursuant to the terms of which the offeror offers to acquire a debt obligation (including a Collateral Obligation) in exchange for consideration consisting of (x) cash in an amount equal to or greater than the full face amount of the debt obligation being exchanged *plus* any accrued and unpaid interest or (y) other debt obligations that rank *pari passu* or senior to the debt obligation being exchanged which have a face amount equal to or greater than the full face amount of the debt obligation being exchanged and are eligible to be Collateral Obligations *plus* any accrued and unpaid interest in cash and (ii) as to which the Collateral Manager has determined in its reasonable commercial judgment that the offeror has sufficient access to financing to consummate the Offer.

"Person" means an individual, corporation (including a business trust), partnership, limited liability company, joint venture, association, joint stock company, statutory trust, trust (including any beneficiary thereof), unincorporated association or government or any agency or political subdivision thereof.

"*Placement Agreement*" means the agreement to be entered into among the Co-Issuers and JPMorgan, as placement agent for certain Notes, as amended from time to time.

"*Plan Asset Regulations*" means the U.S. Department of Labor's regulations set forth at 29 C.F.R. Section 2510.3-101 as modified by Section 3(42) of ERISA.

"*Principal Financed Accrued Interest*" means, with respect to (i) any Collateral Obligation owned or purchased by the Issuer on the Closing Date, an amount equal to the unpaid interest on such Collateral Obligation that accrued prior to the Closing Date that is owing to the Issuer and remains unpaid as of the Closing Date and (ii) any Collateral Obligation purchased after the Closing Date, the amount of Principal Proceeds, if any, applied towards the purchase of accrued interest on such Collateral Obligation.

"*Principal Proceeds*" means, with respect to any Collection Period or Determination Date, all amounts received by the Issuer during the related Collection Period that do not constitute Interest Proceeds and any other amounts (including without limitation, any proceeds received in connection with a restructuring or workout of a Defaulted Obligation) that have been designated as Principal Proceeds pursuant to the terms of the Indenture. For the avoidance of doubt, Principal Proceeds shall not include amounts (if any) remaining from the U.S.\$250 transaction fee paid to the Issuer in consideration of the issuance of the Secured Notes and Subordinated Notes, the funds attributable to the issuance and allotment of the Issuer's ordinary shares or the bank account in the Cayman Islands in which such funds are deposited (or any interest thereon).

"*Priority Category*" means, with respect to any Collateral Obligation, the applicable category listed in the table under the heading "Priority Category" in clause 1(b) of Annex C.

"*Priority Class*" means, with respect to any specified Class of Notes, each Class of Notes that ranks senior to such Class, as indicated in "Overview of Terms—Principal terms of the Offered Securities."

"*Priority of Payments*" means the priorities specified under "Overview of Terms—Priority of Payments," (including, without limitation, the Special Priority of Payments).

"*Priority Termination Event*" has the meaning specified in the relevant Hedge Agreement, which may include, without limitation, the occurrence of (i) the Issuer's failure to make required payments or deliveries pursuant to a Hedge Agreement with respect to which the Issuer is the sole Defaulting Party (as defined in the relevant Hedge Agreement), (ii) the occurrence of certain events of bankruptcy, dissolution or insolvency with respect to the Issuer with respect to which the Issuer is the sole Defaulting Party (as defined in the relevant Hedge Agreement), (iii) the liquidation of the Assets due to an Event of Default under the Indenture or (iv) a change in law after the Closing Date which makes it unlawful for the Issuer to perform its obligations under a Hedge Agreement.

"*Proposed Portfolio*" means the portfolio of Collateral Obligations and Eligible Investments resulting from the proposed purchase, sale, maturity or other disposition of a Collateral Obligation or a proposed reinvestment in an additional Collateral Obligation, as the case may be.

"*Qualified Broker/Dealer*" means any of Bank of America/Merrill Lynch; The Bank of Montreal; The Bank of New York Mellon, N.A.; Barclays Bank plc; BNP Paribas; Broadpoint Securities; Citadel Securities LLC; Credit Agricole CIB; Citibank, N.A.; Credit Agricole S.A.; Canadian Imperial Bank of Commerce; Commerzbank; Credit Suisse; Deutsche Bank AG; Dresdner Bank AG; GE Capital; Gleacher & Company Inc.; Goldman Sachs & Co.; HSBC Bank; Imperial Capital LLC; ING Financial Partners, Inc.; Jefferies & Co.; J.P. Morgan Securities LLC; KeyBank; KKR Capital Markets LLC; Lazard; Lloyds TSB Bank; Macquarie Group Limited; Merrill Lynch, Pierce, Fenner & Smith Incorporated; Morgan Stanley & Co.; Natixis; Nomura Securities International, Inc.; Northern Trust Company; Oppenheimer & Co. Inc.; Royal Bank of Canada; The Royal Bank of Scotland plc; R. W. Pressprich & Co.; Scotia Capital; The Seaport Group; Societe Generale; SunTrust Bank; The Toronto-Dominion Bank; UBS AG; U.S. Bank, National Association; and Wells Fargo Bank, National Association.

"*Qualified Institutional Buyer*" has the meaning set forth in Rule 144A.

"*Qualified Purchaser*" has the meaning specified in Section 2(a)(51) of the Investment Company Act and Rule 2a51-2 or 2a51-3 under the Investment Company Act.

"*Rating Agency*" means each of Moody's and S&P, or, with respect to Assets generally, if at any time Moody's or S&P ceases to provide rating services with respect to debt obligations, any other nationally recognized investment rating agency selected by the Issuer (or the Collateral Manager on behalf of the Issuer). If at any time Moody's ceases to provide rating services with respect to debt obligations, references to rating categories of Moody's in the Indenture shall be deemed instead to be references to the equivalent categories (as determined by the Collateral Manager) of such other rating agency as of the most recent date on which such other rating agency and Moody's published ratings for the type of obligation in respect of which such alternative rating agency is used; *provided that*, if any S&P Rating is determined by reference to a rating by Moody's, such change shall be subject to satisfaction of the S&P Rating Condition. If at any time S&P ceases to provide rating services with respect to debt obligations, references to rating categories of S&P in the Indenture shall be deemed instead to be references to the equivalent categories (as determined by the Collateral Manager) of such other rating agency as of the most recent date on which such other rating agency and S&P published ratings for the type of obligation in respect of which such alternative rating agency is used.

"*Recalcitrant Holder*" means a holder of debt or of equity in the Issuer (other than debt or equity interests that are regularly traded on an established securities market) that fails to comply with the Noteholder Reporting Obligations or that is a Non-Compliant FFI.

"*Record Date*" means, with respect to (i) the Global Secured Notes and Regulation S Global Subordinated Notes, the date one Business Day prior to the applicable Payment Date and (ii) all other Notes, the date 15 days prior to the applicable Payment Date.

"*Redemption Date*" means any Payment Date specified for a redemption of Notes pursuant to the Indenture.

"*Redemption Price*" means, (a) for each Secured Note to be redeemed (or re-priced) (x) 100% of the Aggregate Outstanding Amount of such Secured Note, *plus* (y) accrued and unpaid interest thereon (including interest on any accrued and unpaid Deferred Interest, in the case of the Class B Notes, the Class C Notes and the Class D Notes) to the Redemption Date and (b) for each Subordinated Note, its proportional share (based on the outstanding principal amount of such Subordinated Notes) of the amount of the proceeds of the Assets remaining after giving effect to the Optional Redemption or Tax Redemption of the Secured Notes in whole or after all of the Secured Notes have been repaid in full and payment in full of (and/or creation of a reserve for) all expenses (including all Collateral Management Fees and Administrative Expenses) of the Co-Issuers; *provided that*, in connection with any Tax Redemption, Holders of 100% of the Aggregate Outstanding Amount of any Class of Secured Notes may elect to receive less than 100% of the Redemption Price that would otherwise be payable to the Holders of such Class of Secured Notes.

"*Refinancing Proceeds*" means the cash proceeds from a Refinancing.

"*Registered*" means, in registered form for U.S. federal income tax purposes and issued after July 18, 1984, *provided that* a certificate of interest in a grantor trust shall not be treated as Registered unless each of the obligations or securities held by the trust was issued after that date.

"*Registered Investment Adviser*" means a Person duly registered as an investment adviser in accordance with and pursuant to Section 203 of the Investment Advisers Act of 1940, as amended.

"*Regulation S*" has the meaning set forth in Regulation S under the Securities Act.

"*Reinvestment Agreement*" means a guaranteed reinvestment agreement from a bank, insurance company or other corporation or entity having an Eligible Investment Required Rating; *provided that* such agreement provides that it is terminable by the purchaser, without penalty, if the rating assigned to such

agreement by either Rating Agency is at any time lower than such agreement's Eligible Investment Required Rating.

"Reinvestment Overcollateralization Test" means, a test that is satisfied as of any Determination Date occurring on or after the Effective Date and before the last day of the Reinvestment Period on which Class D Notes remain Outstanding if the Overcollateralization Ratio with respect to the Class D Notes as of such Determination Date is at least equal to 104.99%.

"Reinvestment Period" means the period from and including the Closing Date to and including the earliest of (i) the Payment Date in January 2018, (ii) the date of the acceleration of the maturity of any Class of Secured Notes pursuant to the Indenture and (iii) the Special Redemption Date relating to the occurrence of a Reinvestment Special Redemption.

"Reinvestment Target Par Balance" means, as of any date of determination, the Target Initial Par Amount *minus* (i) the amount of any reduction in the Aggregate Outstanding Amount of the Notes *plus* (ii) the aggregate amount of Principal Proceeds from the issuance of any additional notes under and in accordance with the Indenture utilized to purchase additional Collateral Obligations (after giving effect to such issuance of any additional notes); *provided* that the amount of such increase shall not be less than the Aggregate Outstanding Amount of such additional notes *plus* (iii) the aggregate outstanding amount of Deferred Interest accrued through such date with respect to the Class B Notes, the Class C Notes and the Class D Notes.

"Required Hedge Counterparty Rating" means, with respect to any Hedge Counterparty, the ratings required by the criteria of each Rating Agency then rating a Class of Secured Notes in effect at the time of execution of the related Hedge Agreement.

"Restricted Trading Period" means each day during which (A) (1) (a) the Moody's rating of any of the Class A-1 Notes is one or more sub-categories below its initial rating on the Closing Date or (b) the Moody's rating of the Class A-1 Notes has been withdrawn and not reinstated or (2) (a) the S&P rating of any of the Class A Notes is one or more subcategories below its initial rating on the Closing Date or the S&P rating of the Class B Notes is two or more subcategories below its initial rating on the Closing Date or (b) the S&P rating of any of the Class A Notes or the Class B Notes has been withdrawn and not reinstated and (B) after giving effect to any sale of the relevant Collateral Obligations, the aggregate principal balance of the Collateral Obligations (excluding the Collateral Obligation being sold) and Eligible Investments constituting Principal Proceeds (including, without duplication, the anticipated net proceeds of such sale) will be less than the Reinvestment Target Par Balance; *provided* that such period will not be a Restricted Trading Period (x) (so long as the Moody's rating or the S&P rating of the applicable Class of Secured Notes has not been further downgraded, withdrawn or put on watch) upon the direction of the Holders of at least a Majority of the Controlling Class or (y) if the ratings on the Class of Secured Notes are withdrawn because such Class of Secured Notes has been paid in full. For the purpose of making any determination pursuant to clause (B) of the foregoing definition, any Defaulted Obligation that has been held by the Issuer for less than 3 years after its default date shall be deemed to have a Principal Balance equal to its Market Value and any Defaulted Obligation held longer than 3 years after its default date shall be deemed to have a Principal Balance of zero.

"Reuters Screen" means Reuters Page LIBOR01 (or such other page that may replace that page on such service for the purpose of displaying comparable rates) as reported by Bloomberg Financial Markets Commodities News as of 11:00 a.m., London time, on the Interest Determination Date.

"Revolving Collateral Obligation" means any Collateral Obligation (other than a Delayed Drawdown Collateral Obligation) that is a loan (including, without limitation, revolving loans, including funded and unfunded portions of revolving credit lines and letter of credit facilities, unfunded commitments under specific facilities and other similar loans and investments) that by its terms may require one or more future advances to be made to the borrower by the Issuer; *provided* that any such Collateral Obligation will be a Revolving Collateral Obligation only until all commitments to make advances to the borrower expire or are terminated or irrevocably reduced to zero.

"Rule 144A" has the meaning set forth under the Securities Act.

"S&P" means Standard & Poor's Ratings Services, a Standard & Poor's Financial Services LLC business, and any successor or successors thereto.

"S&P CDO Monitor" means each dynamic, analytical computer model developed by S&P used to calculate the default frequency in terms of the amount of debt assumed to default as a percentage of the original principal amount of the Collateral Obligations consistent with a specified benchmark rating level based upon certain assumptions (including the applicable Weighted Average S&P Recovery Rate) and S&P's proprietary corporate default studies, as may be amended by S&P from time to time upon notice to the Issuer, the Collateral Administrator and the Trustee, available at www.structuredfinanceinterface.com (or such successor location notified to the Issuer, Collateral Manager and Collateral Administrator by S&P). Each S&P CDO Monitor shall be chosen by the Collateral Manager and associated with either (x) a Weighted Average S&P Recovery Rate and a Weighted Average Floating Spread from Section 2 of Annex C or (y) a Weighted Average S&P Recovery Rate and a Weighted Average Floating Spread confirmed by S&P, *provided that* (A) solely for the purposes of selecting a S&P CDO Monitor, the Weighted Average Floating Spread shall be determined using an Aggregate Excess Funded Spread deemed to be zero and (B) as of any Measurement Date (i) the Weighted Average S&P Recovery Rate for each Class of Secured Notes Outstanding equals or exceeds the Weighted Average S&P Recovery Rate for such Class chosen by the Collateral Manager and (ii) the Weighted Average Floating Spread plus the Excess Weighted Average Coupon equals or exceeds the Weighted Average Floating Spread chosen by the Collateral Manager. Any requirements that require the use of the S&P CDO Monitor will apply only following receipt of the relevant input files by the Collateral Administrator and the Collateral Manager.

"S&P Collateral Value" means, with respect to any Defaulted Obligation or Deferring Security, the lesser of (i) the S&P Recovery Amount of such Defaulted Obligation or Deferring Security, respectively, as of the relevant date of determination and (ii) the Market Value of such Defaulted Obligation or Deferring Security, respectively, as of the relevant date of determination.

"S&P Rating" has the meaning specified in Annex C hereto.

"S&P Rating Condition" means, with respect to any action taken or to be taken by or on behalf of the Issuer, a condition that is satisfied if S&P has, upon request of the Collateral Manager or the Issuer, confirmed in writing (including by means of electronic message, facsimile transmission, press release, posting to its internet website or any other means implemented by S&P), or has waived the review of such action by such means, to the Issuer, the Trustee, the Collateral Administrator and the Collateral Manager that no immediate withdrawal or reduction with respect to its then-current rating by S&P of any Class of Secured Notes will occur as a result of such action; *provided that* (i) the S&P Rating Condition will be deemed to be satisfied if no Class of Secured Notes then Outstanding is rated by S&P or (ii) if S&P makes a public announcement or informs the Issuer, the Collateral Manager or the Trustee in writing that (a) it believes that satisfaction of the S&P Rating Condition is not required with respect to an action or (b) its practice is not to give such confirmations, satisfaction of the S&P Rating Condition will not be required with respect to such action.

"S&P Recovery Amount" means with respect to any Collateral Obligation, an amount equal to:

- (a) the applicable S&P Recovery Rate; *multiplied by*
- (b) the outstanding principal balance of such Collateral Obligation.

"S&P Recovery Rate" means, with respect to a Collateral Obligation, the recovery rate set forth in Section 1 of Annex C using the initial rating of the most senior Class of Secured Notes Outstanding at the time of determination.

"S&P Recovery Rating" means, with respect to a Collateral Obligation for which an S&P Recovery Rate is being determined, the "Recovery Rating" assigned by S&P to such Collateral Obligation based upon the tables set forth in Annex C hereto.

"*Sale Proceeds*" are all proceeds (excluding accrued interest, if any) received with respect to Assets as a result of sales of such Assets in accordance with the restrictions described in "Security for the Secured Notes—Sales of Collateral Obligations; Additional Collateral Obligations and Investment Criteria," and the termination of any Hedge Agreement, in each case less any reasonable expenses incurred by the Collateral Manager, the Collateral Administrator or the Trustee (other than amounts payable as Administrative Expenses) in connection with such sales and net of any amounts due and payable by the Issuer to the related Hedge Counterparty in connection with any such termination. Sale Proceeds will include Principal Financed Accrued Interest received in respect of such sale.

"*Second Lien Loan*" means any assignment of or Participation Interest in or other interest in a loan that (i) is not (and that by its terms is not permitted to become) subordinate in right of payment to any other obligation of the obligor of the loan other than a Senior Secured Loan with respect to the liquidation of such obligor or the collateral for such loan (subject to customary exceptions for permitted liens) and (ii) is secured by a valid second priority perfected security interest or lien in, to or on specified collateral securing the obligor's obligations under the loan (subject to customary exceptions for permitted liens), the value of which is adequate (in the commercially reasonable judgment of the Collateral Manager) to repay the loan in accordance with its terms and to repay all other loans of equal or higher seniority secured by a lien or security interest in the same collateral, which security interest or lien is not subordinate to the security interest or lien securing any other debt for borrowed money other than a Senior Secured Loan on such specified collateral.

"*Secured Bond*" means any obligation that (a) constitutes borrowed money, (b) is in the form of, or represented by, a bond, note, certificated debt security or other debt security (other than any of the foregoing that evidences a Loan or Participation Interest), (c) is not secured solely by common stock or other equity interests, (d) if it is subordinated by its terms, is subordinated only to indebtedness for borrowed money, trade claims, capitalized leases or other similar obligations and (e) is secured by a valid first priority perfected security interest or lien in, to or on specified collateral securing the obligor's obligations under such obligation.

"*Secured Notes*" means the Class A-1 Notes, the Class A-2 Notes, the Class B Notes, the Class C Notes and the Class D Notes.

"*Secured Parties*" means collectively the holders of the Secured Notes, the Collateral Manager, each Hedge Counterparty, the Collateral Administrator, the Administrator and the Trustee.

"*Securities Account Control Agreement*" means the Securities Account Control Agreement dated as of the Closing Date among the Issuer, the Trustee and The Bank of New York Mellon Trust Company, National Association, as securities intermediary.

"*Securities Act*" means the United States Securities Act of 1933, as amended.

"*Selling Institution*" means the entity obligated to make payments to the Issuer under the terms of a Participation Interest.

"*Senior Secured Bond*" means any obligation that (a) constitutes borrowed money, (b) is in the form of, or represented by, a bond, note, certificated debt security or other debt security (other than any of the foregoing that evidences a Loan, Participation Interest or Senior Secured Floating Rate Note), (c) is not secured solely or primarily by common stock or other equity interests, (d) if it is subordinated by its terms, is subordinated only to indebtedness for borrowed money, trade claims, capitalized leases or other similar obligations and (e) is secured by a valid first priority perfected security interest or lien in, to or on specified collateral securing the obligor's obligations under such obligation.

"*Senior Secured Floating Rate Note*" means any obligation that (a) constitutes borrowed money, (b) is in the form of, or represented by, a bond, note (other than any note evidencing a Loan), certificated debt security or other debt security, (c) is expressly stated to bear interest based upon a London interbank offered rate for Dollar deposits in Europe or a relevant reference bank's published base rate or prime rate for Dollar-denominated obligations in the United States or the United Kingdom, (d) does not constitute,

and is not secured by, Margin Stock, (e) if it is subordinated by its terms, is subordinated only to indebtedness for borrowed money, trade claims, capitalized leases or other similar obligations and (f) is secured by a valid first priority perfected security interest or lien in, to or on specified collateral securing the obligor's obligations under such obligation.

"*Senior Secured Loan*" means any First Lien Last Out Loan or any assignment of or Participation Interest in a Loan that: (a) is not (and cannot by its terms become) subordinate in right of payment to any other obligation of the obligor of the Loan (subject to customary exceptions for permitted liens); (b) is secured by a valid first-priority perfected security interest or lien in, to or on specified collateral securing the obligor's obligations under the Loan (subject to customary exceptions for permitted liens) and (c) the value of the collateral securing the Loan at the time of purchase together with other attributes of the obligor (including, without limitation, its general financial condition, ability to generate cash flow available for debt service and other demands for that cash flow) is adequate (in the commercially reasonable judgment of the Collateral Manager) to repay the Loan in accordance with its terms and to repay all other Loans of equal seniority secured by a first lien or security interest in the same collateral.

"*Small Obligor Loan*" means any obligation of an obligor where the total potential indebtedness of such obligor under all of its loan agreements, indentures and other underlying instruments is less than U.S.\$150,000,000.

"*Special Redemption Date*" means the first Payment Date (and, in the case of an Effective Date Special Redemption, all subsequent Payment Dates until the Issuer obtains the confirmation required as described under the heading "Description of the Offered Securities—Special Redemption") following the Collection Period in which a notice is given in accordance with clauses (i) or (ii) of the first paragraph under the heading under the heading "Description of the Offered Securities—Special Redemption".

"*Specified Event*" means, with respect to any Collateral Obligation that is the subject of a rating estimate or is a private or confidential rating by S&P, the occurrence of any of the following events:

(a) any failure of the Obligor thereunder to pay interest on or principal of such Collateral Obligation when due and payable;

(b) the rescheduling of the payment of principal of or interest on such Collateral Obligation or any other obligations for borrowed money of such Obligor;

(c) the restructuring of any of the debt thereunder (including proposed debt);

(d) any significant sales or acquisitions of assets by the Obligor;

(e) the breach of any covenant of such Collateral Obligation or the reasonable determination by the Collateral Manager that there is a greater than 50% chance that a covenant would be breached in the next six months;

(f) the operating profit or cash flows of the Obligor being more than 20% lower than the Obligor's expected results;

(g) the reduction or increase in the cash interest rate payable by the Obligor thereunder (excluding any increase in an interest rate arising by operation of a default or penalty interest clause under a Collateral Obligation);

(h) the extension of the stated maturity date of such Collateral Obligation; or

(i) the addition of payment-in-kind terms.

"*Stated Maturity*" means the Payment Date in January 2026.

"*Step-Down Obligation*" means an obligation or security which by the terms of the related Underlying Instruments provides for a decrease in the per annum interest rate on such obligation or security (other

than by reason of any change in the applicable index or benchmark rate used to determine such interest rate) or in the spread over the applicable index or benchmark rate, solely as a function of the passage of time; *provided* that an obligation or security providing for payment of a constant rate of interest at all times after the date of acquisition by the Issuer shall not constitute a Step-Down Obligation.

"*Step-Up Obligation*" means an obligation or security which by the terms of the related Underlying Instruments provides for an increase in the per annum interest rate on such obligation or security, or in the spread over the applicable index or benchmark rate, solely as a function of the passage of time; *provided* that an obligation or security providing for payment of a constant rate of interest at all times after the date of acquisition by the Issuer shall not constitute a Step-Up Obligation.

"*Structured Finance Obligation*" means any obligation issued by a special purpose vehicle and secured directly by, referenced to, or representing ownership of, a pool of receivables or other financial assets of any obligor, including collateralized debt obligations and mortgage-backed securities.

"*Subordinated Notes*" means the Subordinated (A) Notes and the Subordinated (B) Notes, collectively.

"*Subordinated (A) Notes*" means the Subordinated (A) Notes issued pursuant to the Indenture.

"*Subordinated (B) Notes*" means the Subordinated (B) Notes issued pursuant to the Indenture.

"*Synthetic Security*" means a security or swap transaction, other than a Participation Interest or Letter of Credit, that has payments associated with either payments of interest on and/or principal of a reference obligation or the credit performance of a reference obligation.

"*Target Initial Par Amount*" equals U.S.\$350,000,000.

"*Target Initial Par Condition*" means a condition satisfied as of the Effective Date if the aggregate outstanding principal balance of Collateral Obligations (i) that are held by the Issuer and (ii) of which the Issuer has committed to purchase on such date, together with the amount of any proceeds of prepayments, maturities or redemptions of Collateral Obligations purchased by the Issuer prior to such date (other than any such proceeds that have been reinvested in Collateral Obligations by the Issuer as of the Effective Date), will equal or exceed the Target Initial Par Amount; *provided* that for purposes of this definition, any Collateral Obligation that becomes a Defaulted Obligation prior to the Effective Date shall be treated as having a principal balance equal to its Moody's Collateral Value.

"*Tax*" means any tax, levy, impost, duty, charge or assessment of any nature (including interest, penalties and additions thereto) imposed by any governmental taxing authority.

"*Tax Event*" means an event that occurs if a change in or the adoption of any U.S. or foreign tax statute or treaty, or any change in or the issuance of any regulation (whether final, temporary or proposed), rule, ruling, practice, procedure or judicial decision or interpretation of the foregoing after the Closing Date results in (i)(x) any obligor under any Collateral Obligation being required to deduct or withhold from any payment under such Collateral Obligation to the Issuer for or on account of any Tax for whatever reason (however, withholding taxes imposed under FATCA shall be disregarded in applying the definition of Tax Event, except that a Tax Event will also occur if (i) FATCA Compliance Costs over the remaining period that any Notes would remain outstanding (disregarding any redemption of Notes arising from a Tax Event under this sentence), as reasonably estimated by the Issuer are expected to be incurred in an aggregate amount in excess of \$250,000 or (ii) despite FATCA compliance, any such withholding taxes are imposed (or are reasonably expected by the Issuer to be imposed) in an aggregate amount in excess of \$500,000) and such obligor is not required to pay to the Issuer such additional amount as is necessary to ensure that the net amount actually received by the Issuer (free and clear of Taxes, whether assessed against such obligor or the Issuer) will equal the full amount that the Issuer would have received had no such deduction or withholding occurred and (y) the total amount of such deductions or withholdings on the Assets results in a payment by, or charge or tax burden to, the Issuer that results or will result in the withholding of 5% or more of scheduled distributions for any Collection

Period, (ii) any jurisdiction imposing net income, profits or similar Tax on the Issuer in an aggregate amount in any Collection Period in excess of U.S.\$100,000 or (iii) a Hedge Counterparty is or will be required to deduct or withhold from any payment under a Hedge Agreement for or on account of any tax for whatever reason and such Hedge Counterparty is not required to pay to the Issuer such additional amount as is necessary to ensure that the net amount actually received by the Issuer (after payment of all taxes, whether assessed against such Hedge Counterparty or the Issuer) will equal the full amount that the Issuer would have received had no such taxes been imposed, and the aggregate amount of such a tax or taxes imposed on the Issuer or withheld from payments to the Issuer and with respect to which the Issuer receives less than the full amount that the Issuer would have received had no such deduction occurred, or "gross up payments" required to be made by the Issuer (x) is in excess of \$1,000,000 during the Collection Period in which such event occurs or (y) the aggregate of all such amounts imposed, or "gross up payment" requirements required to be made by the Issuer, during any 12-month period is, in excess of \$1,000,000.

"*Tax Jurisdiction*" means the Bahamas, Bermuda, the British Virgin Islands, the Cayman Islands, the Channel Islands or the Netherlands Antilles and any other tax advantaged jurisdiction as may be notified by Moody's to the Collateral Manager from time to time.

"*Third Party Credit Exposure*" means, as of any date of determination, the outstanding principal balance of each Collateral Obligation that consists of a Participation Interest.

"*Third Party Credit Exposure Limits*" means limits that shall be satisfied if the Third Party Credit Exposure with counterparties having the ratings below from S&P do not exceed the percentage of the Collateral Principal Amount specified below:

S&P's credit rating of Selling Institution	Aggregate Percentage Limit	Individual Percentage Limit
AAA	20%	20%
AA+	10%	10%
AA	10%	10%
AA-	10%	10%
A+	5%	5%
A	5%	5%
below A	0%	0%

provided that a Selling Institution having an S&P credit rating of "A" must also have a short-term S&P rating of "A-1" otherwise its Aggregate Percentage Limit and Individual Percentage Limit shall be 0%.

"*Transaction Documents*" means the Indenture, the Collateral Management Agreement, the Collateral Administration Agreement, the Securities Account Control Agreement, the Placement Agreement and the Administration Agreement.

"*Transfer Agent*" means the Person or Persons, which may be the Issuer, authorized by the Issuer to exchange or register the transfer of Notes.

"*Trustee*" means The Bank of New York Mellon Trust Company, National Association and any successor thereto.

"*Underlying Instrument*" means the indenture or other agreement pursuant to which an Asset has been issued or created and each other agreement that governs the terms of or secures the obligations represented by such Asset or of which the holders of such Asset are the beneficiaries.

"*Unscheduled Principal Proceeds*" means any principal payments received with respect to a Collateral Obligation as a result of optional redemptions, exchange offers, tender offers, consents or other unscheduled payments or prepayments made at the option of the issuer thereof.

"*Unsaleable Assets*" means (a) (i) A Defaulted Obligation, (ii) an Equity Security or (iii) an obligation received in connection with an Offer, in a restructuring or plan of reorganization with respect to the obligor, in each case, in respect of which the Issuer has not received a payment in cash during the preceding 12 months or (b) any Collateral Obligation or Eligible Investment identified in an officer's certificate of the Collateral Manager as having a Market Value of less than \$1,000, in the case of each of (a) and (b) with respect to which the Collateral Manager certifies to the Trustee with a copy to the Collateral Administrator that (x) it has made commercially reasonable efforts to dispose of such obligation for at least 90 days and (y) in its commercially reasonable judgment such obligation is not expected to be saleable in the foreseeable future.

"*Unsecured Bond*" means any senior unsecured obligation that (a) constitutes borrowed money, (b) is in the form of, or represented by, a bond, note, certificated debt security or other debt security (other than any of the foregoing that evidences an Unsecured Loan) and (c) which is not (and by its terms is not permitted to become) subordinate in right of payment to any other debt for borrowed money incurred by the obligor under such obligation.

"*Unsecured Loan*" means an unsecured Loan obligation of any corporation, partnership or trust.

"*U.S. Holder*" means a Holder that is, for U.S. federal income tax purposes, (i) an individual citizen or resident of the United States, (ii) a corporation, partnership or other business entity organized in or under the laws of the United States or its political subdivisions, (iii) a trust subject to the control of one or more United States persons and the primary supervision of a United States court or (iv) an estate the income of which is subject to U.S. federal income taxation regardless of its source.

"*Zero Coupon Bond*" means any debt security that by its terms (a) does not bear interest for all or part of the remaining period that it is outstanding or (b) pays interest only at its stated maturity.

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**FORM OF PURCHASER REPRESENTATION LETTER FOR
CERTIFICATED SUBORDINATED NOTES**

[DATE]

The Bank of New York Mellon Trust Company, National Association, as Trustee
601 Travis Street, 16th Floor
Houston, Texas 77002

Re: Allegro CLO I, Ltd. (the "*Issuer*"); Subordinated Notes

Reference is hereby made to the Indenture, dated as of January 30, 2014, among the Issuer, Allegro CLO I, LLC, as Co-Issuer and The Bank of New York Mellon Trust Company, National Association, as Trustee (the "*Indenture*"). Capitalized terms not defined in this Certificate shall have the meanings ascribed to them in the final Offering Circular of the Issuer or the Indenture.

This letter relates to U.S.\$_____ Aggregate Outstanding Amount of Subordinated [(A)][(B)] Notes (the "*Subordinated Notes*") in the form of one or more certificated Subordinated Notes to effect the transfer of the Subordinated Notes to _____ (the "*Transferee*").

The Transferee hereby represents, warrants and covenants for the benefit of the Issuer and its counsel that it is:

(a) (PLEASE CHECK ONLY ONE)

_____ a "qualified institutional buyer" as defined in Rule 144A under the United States Securities Act of 1933, as amended (the "*Securities Act*"), who is also a Qualified Purchaser or an entity owned exclusively by Qualified Purchasers and is acquiring the Subordinated Notes in reliance on the exemption from Securities Act registration provided by Rule 144A thereunder;

_____ a "qualified institutional buyer" as defined in Rule 144A under the Securities Act who is also a Knowledgeable Employee with respect to the Issuer or an entity owned exclusively by Knowledgeable Employees with respect to the Issuer and is acquiring the Subordinated Notes in reliance on the exemption from Securities Act registration provided by Rule 144A thereunder;

_____ an institutional "accredited investor" as defined in Rule 501(a)(1), (2), (3) or (7) under the Securities Act who is also a Qualified Purchaser or an entity owned exclusively by Qualified Purchasers;

_____ an "accredited investor" as defined in Rule 501(a) under the Securities Act who is also a Knowledgeable Employee with respect to the Issuer or an entity owned exclusively by Knowledgeable Employees with respect to the Issuer; or

_____ a person that is not a "U.S. person" as defined in Regulation S under the Securities Act, and is acquiring the Subordinated Notes in an offshore transaction (as defined in Regulation S) in reliance on the exemption from Securities Act registration provided by Regulation S; and

(b) acquiring the Subordinated Notes for its own account (and not for the account of any other Person) in a minimum denomination of U.S.\$200,000 and in integral multiples of U.S.\$1.00 in excess thereof.

The Transferee further represents, warrants and agrees as follows:

1. It understands that the Subordinated Notes have not been and will not be registered under the Securities Act, and, if in the future it decides to offer, resell, pledge or otherwise transfer the Subordinated Notes, such Subordinated Notes may be offered, resold, pledged or otherwise

transferred only in accordance with the provisions of the Indenture and the legends on such Subordinated Notes, including the requirement for written certifications. In particular, it understands that the Subordinated Notes may be transferred only to a United States person (as defined in Section 7701(a)(30) of the Code) that is either (a) a "qualified purchaser" (as defined in the Investment Company Act of 1940, as amended (the "*Investment Company Act*")), (b) a "Knowledgeable Employee," as defined in Rule 3c-5 promulgated under the Investment Company Act with respect to the Issuer, (c) a corporation, partnership, limited liability company or other entity (other than a trust) each shareholder, partner, member or other equity owner of which either is a Qualified Purchaser or is a Knowledgeable Employee with respect to the Issuer and in the case of (a), (b) and (c) above that is either (i) a "qualified institutional buyer" as defined in Rule 144A under the Securities Act who purchases such Subordinated Notes in reliance on the exemption from Securities Act registration provided by Rule 144A thereunder, (ii) an institutional "accredited investor" as defined in Rule 501(a)(1), (2), (3) or (7) under the Securities Act or (iii) another "accredited investor" as defined in Rule 501(a) under the Securities Act that is also a Knowledgeable Employee with respect to the Issuer or (d) a person that is not a "U.S. person" as defined in Regulation S under the Securities Act, and is acquiring the Subordinated Notes in an offshore transaction (as defined in Regulation S thereunder) in reliance on the exemption from registration provided by Regulation S thereunder. It acknowledges that no representation is made as to the availability of any exemption under the Securities Act or any state securities laws for resale of the Subordinated Notes.

2. In connection with its purchase of the Subordinated Notes: (i) none of the Co-Issuers, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator or any of their respective affiliates is acting as a fiduciary or financial or investment adviser for it; (ii) it is not relying (for purposes of making any investment decision or otherwise) upon any written or oral advice, counsel or representations of the Co-Issuers, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator or any of their respective affiliates; (iii) it has consulted with its own legal, regulatory, tax, business, investment, financial and accounting advisers to the extent it has deemed necessary, and has made its own investment decisions (including decisions regarding the suitability of any transaction pursuant to the Indenture) based upon its own judgment and upon any advice from such advisers as it has deemed necessary and not upon any view expressed by the Co-Issuers, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator or any of their respective affiliates; (iv) it will hold and transfer at least the minimum denomination of such Subordinated Notes; (v) it was not formed for the purpose of investing in the Subordinated Notes; and (vi) it is a sophisticated investor and is purchasing the Subordinated Notes with a full understanding of all of the terms, conditions and risks thereof, and it is capable of assuming and willing to assume those risks; *provided* that any purchaser or transferee of Notes, which purchaser or transferee is any of (I) the Collateral Manager, (II) an Affiliate of the Collateral Manager, (III) a fund or account managed by the Collateral Manager (or any of its Affiliates) as to which the Collateral Manager (or such Affiliate) has discretionary voting authority, or (IV) any Knowledgeable Employee with respect to the Issuer that is an employee, partner, director, officer, shareholder or member of AXA IM or any of its Affiliates, in each case shall not be required or deemed to make the representations set forth in clauses (i), (ii) and (iii) above with respect to the Collateral Manager.
3. (i) (x) It is (A) a "qualified purchaser" for purposes of Section 3(c)(7) of the Investment Company Act, (B) a "Knowledgeable Employee" with respect to the Issuer for purposes of Rule 3c-5 of the Investment Company Act, or (C) a corporation, partnership, limited liability company or other entity (other than a trust) each shareholder, partner, member or other equity owner of which either is a Qualified Purchaser or is a Knowledgeable Employee with respect to the Issuer and in the case of (A), (B) and (C) above that is either (D) a "qualified institutional buyer" as defined in Rule 144A under the Securities Act who purchases such Subordinated Notes in reliance on the exemption from Securities Act registration provided by Rule 144A thereunder, (E) an institutional "accredited investor" as defined in Rule 501(a)(1), (2), (3) or (7) under the Securities Act or (F) another "accredited investor" as defined in Rule 501(a) under the Securities Act that is also a Knowledgeable Employee or (y) it is not a "U.S. person" as defined in Regulation S under the Securities Act and is acquiring the Subordinated Notes in an offshore transaction (as defined in Regulation S thereunder) in reliance on the exemption from registration provided by Regulation S thereunder, (ii) it is acquiring the

Subordinated Notes as principal solely for its own account for investment and not with a view to the resale, distribution or other disposition thereof in violation of the Securities Act; (iii) it is not a (A) partnership, (B) common trust fund, or (C) special trust, pension, profit sharing or other retirement trust fund or plan in which the partners, beneficiaries or participants may designate the particular investments to be made; (iv) it agrees that it shall not hold any Subordinated Notes for the benefit of any other Person, that it shall at all times be the sole beneficial owner thereof for purposes of the Investment Company Act and all other purposes and that it shall not sell participation interests in the Subordinated Notes or enter into any other arrangement pursuant to which any other Person shall be entitled to a beneficial interest in the distributions on the Subordinated Notes; (v) it is acquiring its interest in the Subordinated Notes for its own account; and (vi) it will hold and transfer at least the minimum denomination of the Subordinated Notes and provide notice of the relevant transfer restrictions to subsequent transferees.

4. It acknowledges and agrees that all of the assurances given by it in certifications required by the Indenture as to its status under the Employee Retirement Income Security Act of 1974, as amended ("ERISA") or as to its status as an Affected Bank are correct and are for the benefit of the Issuer, the Trustee, JPMorgan and the Collateral Manager. It agrees and acknowledges that none of Issuer or the Trustee will recognize any transfer of the Subordinated Notes if such transfer may result in 25% or more of the value of the Subordinated (A) Notes or Subordinated (B) Notes being held by Benefit Plan Investors, as defined in Section 3(42) of ERISA. For purposes of making the 25% determination, the value of any equity interests held by a Person (other than a Benefit Plan Investor) who has discretionary authority or control with respect to the assets of the entity or any Person who provides investment advice for a fee (direct or indirect) with respect to such assets, or any affiliate of any such Person (each, a "Controlling Person"), is disregarded. An "affiliate" of a Person includes any Person, directly or indirectly through one or more intermediaries, controlling, controlled by or under common control with the Person, and "control" with respect to a Person other than an individual means the power to exercise a controlling influence over the management or policies of such Person. It acknowledges and agrees that unless it receives written permission from the Issuer, (i) neither it nor any affiliate is an Affected Bank and (ii) it will not transfer any interest in its Subordinated Note to a person that is (or whose affiliate is) an Affected Bank. An Affected Bank is a "bank" for purposes of Section 881 of the Code or an entity affiliated with such a bank that owns, directly or indirectly, more than 33-1/3% of the Aggregate Outstanding Amount of the Subordinated Notes and is neither (x) a United States person nor (y) entitled to the benefits of an income tax treaty with the United States under which withholding taxes on interest payments made by obligors resident in the United States to such bank are reduced to 0%. It further agrees and acknowledges that the Issuer has the right, under the Indenture, to compel any Holder or beneficial owner of a Subordinated Note who has made or has been deemed to make a prohibited transaction, Benefit Plan Investor, Controlling Person, Similar Law or Other Plan Law representation that is subsequently shown to be false or misleading or whose ownership otherwise causes a violation of the 25% Limitation to sell its interest in the Subordinated Note, or may sell such interest on behalf of such owner. It further agrees and acknowledges that no transfer of a Subordinated Note to an Affected Bank will be effective and that such transfer will not be recognized, unless such transfer is specifically authorized by the Issuer in writing; *provided* that the Issuer shall authorize any such transfer if (x) such transfer would not cause an Affected Bank, directly or in conjunction with its affiliates, to own more than 33-1/3% of the Aggregate Outstanding Amount of the Subordinated Notes or (y) the transferor is an Affected Bank previously approved by the Issuer.
5. It will treat its Subordinated Notes as equity in the Issuer for United States federal and, to the extent permitted by law, state and local income and franchise tax purposes unless otherwise required by any relevant taxing authority.
6. It is (x) a "United States person" within the meaning of Section 7701(a)(30) of the Code, and a properly completed and signed Internal Revenue Service Form W-9 (or applicable successor form) is attached hereto or (y) is not a "United States person" within the meaning of Section 7701(a)(30) of the Code, and the appropriate properly completed and signed Internal Revenue Service Form W-8 (or other appropriate form) is attached hereto. It understands and acknowledges that failure to provide the Issuer or the Trustee with the applicable tax certifications or the failure to meet its Noteholder

Reporting Obligations may result in withholding or back-up withholding from payments to it in respect of the Subordinated Notes.

7. It agrees to (i) comply with the Noteholder Reporting Obligations and (ii) permit the Issuer, and the Collateral Manager and Trustee (on behalf of the Issuer) to (x) share such information with the IRS, (y) compel or effect the sale of Notes held by such purchaser or transferee if it fails to comply with the foregoing requirements and (z) make other amendments to the Indenture to enable the Issuer to comply with FATCA.
8. It agrees not to seek to commence in respect of the Issuer, the Co-Issuer or any ETB Subsidiary, or cause the Issuer, the Co-Issuer or any ETB Subsidiary to commence, a bankruptcy, reorganization, arrangement, insolvency, winding up, moratorium or liquidation proceeding, or other proceedings under Cayman Islands, U.S. federal or state bankruptcy or similar laws, before a year and a day has elapsed since the payment in full to the holders of the Notes issued pursuant to the Indenture or, if longer, the applicable preference period (plus one day) then in effect.
9. The Issuer may, upon notice to the Trustee, impose additional transfer restrictions on the Subordinated Notes to comply with the Uniting and Strengthening America by Providing Appropriate Tools Required to Intercept and Obstruct Terrorism Act of 2001 (the "*USA Patriot Act*") and other similar laws or regulations, including, without limitation, requiring each transferee of a Subordinated Note to make representations to the Issuer in connection with such compliance.
10. It agrees to be subject to the Bankruptcy Subordination Agreement.
11. It understands that the Co-Issuers, the Trustee, the Collateral Manager and JPMorgan and their respective counsel will rely upon the accuracy and truth of the foregoing representations, and it hereby consents to such reliance.

Name of Purchaser:
Dated:

By:
Name:
Title:

Outstanding principal amount of Subordinated [(A)][(B)] Notes: U.S.\$_____

Taxpayer identification number:

Address for notices: Wire transfer information for payments:

Bank:
Address:
Bank ABA#:
Account #:

Telephone: FAO:
Facsimile: Attention:

Attention:

Denominations of certificates (if more than one):
Registered name:

cc: Allegro CLO I, Ltd.
 c/o Appleby Trust (Cayman) Ltd.
 Clifton House, 75 Fort Street, PO Box 1350
 Grand Cayman KY1-1108, Cayman Islands
 Attention: The Directors

Allegro CLO I, LLC
c/o Puglisi & Associates
850 Library Avenue, Suite 204
Newark, Delaware 19711

FORM OF SUBORDINATED NOTE ERISA AND AFFECTED BANK CERTIFICATE

The purpose of this Benefit Plan Investor Certificate (this "*Certificate*") is, among other things, to (i) endeavor to ensure that less than 25% of the value of the Subordinated (A) Notes and Subordinated (B) Notes issued by Allegro CLO I, Ltd. (the "*Issuer*") is held by (a) an employee benefit plan that is subject to the fiduciary responsibility provisions of Title I of the Employee Retirement Income Security Act of 1974, as amended ("*ERISA*"), (b) a plan that is subject to Section 4975 of the Internal Revenue Code of 1986 (the "*Code*") or (c) any entity whose underlying assets include "plan assets" by reason of any such employee benefit plan's or plan's investment in the entity (collectively, "*Benefit Plan Investors*"), (ii) endeavor to ensure that no Affected Bank, directly or in conjunction with its affiliates, owns more than 33-1/3% of the outstanding Subordinated Notes, (iii) obtain from you certain representations and agreements and (iv) provide you with certain related information with respect to your acquisition, holding or disposition of the Subordinated Notes. **By signing this Certificate, you agree to be bound by its terms.**

Please be aware that the information contained in this Certificate is not intended to constitute advice and the examples given below are not intended to be, and are not, comprehensive. You should contact your own counsel if you have any questions in completing this Certificate. Capitalized terms not defined in this Certificate shall have the meanings ascribed to them in the Indenture.

Please review the information in this Certificate and check the box(es) that are applicable to you.

If a box is not checked, you are agreeing that the applicable Section does not, and will not, apply to you.

1. ☐ **Employee Benefit Plans Subject to ERISA or the Code.** We, or the entity on whose behalf we are acting, are an "employee benefit plan" within the meaning of Section 3(3) of ERISA that is subject to the fiduciary responsibility provisions of Title I of ERISA or a "plan" within the meaning of Section 4975(e)(1) of the Code that is subject to Section 4975 of the Code.

Examples: (i) tax qualified retirement plans such as pension, profit sharing and section 401(k) plans, (ii) welfare benefit plans such as accident, life and medical plans, (iii) individual retirement accounts or "IRAs" and "Keogh" plans and (iv) certain tax-qualified educational and savings trusts.

2. ☐ **Entity Holding Plan Assets.** We, or the entity on whose behalf we are acting, are an entity or fund whose underlying assets include "plan assets" by reason of a Benefit Plan Investor's investment in such entity.

Examples: (i) an insurance company separate account, (ii) a bank collective trust fund and (iii) a hedge fund or other private investment vehicle where 25% or more of the value of any class of its equity is held by Benefit Plan Investors.

If you check Box 2, please indicate the maximum percentage of the entity or fund that will constitute "plan assets" for purposes of Title I of ERISA or Section 4975 of the Code: ____%.

An entity or fund that cannot provide the foregoing percentage hereby acknowledges that for purposes of determining whether Benefit Plan Investors own less than 25% of the value of the Subordinated Notes issued by the Issuer, 100% of the assets of the entity or fund will be treated as "plan assets".

ERISA and the regulations promulgated thereunder are technical. Accordingly, if you have any question regarding whether you may be an entity described in this Section 2, you should consult with your counsel.

3. ☐ **Insurance Company General Account.** We, or the entity on whose behalf we are acting, are an insurance company purchasing the Subordinated Notes with funds from our or their general account (*i.e.*, the insurance company's corporate investment portfolio), whose assets, in whole or in part, constitute "plan assets" under Section 401(a) of ERISA.

If you check Box 3, please indicate the maximum percentage of the insurance company general account that will constitute "plan assets" under Section 401(a) of ERISA for purposes of conducting the 25% test under the Plan Asset Regulations: ____%. IF YOU DO NOT INCLUDE ANY PERCENTAGE IN THE BLANK SPACE, YOU WILL BE COUNTED AS IF YOU FILLED IN 100% IN THE BLANK SPACE.

4. ☐ **None of Sections (1) Through (3) Above Apply.** We, or the entity on whose behalf we are acting, are a person that does not fall into any of the categories described in Sections (1) through (3) above. If, after the date hereof, any of the categories described in Sections (1) through (3) above would apply, we will promptly notify the Issuer and the Trustee of such change.
5. **No Prohibited Transaction.** If we checked any of the boxes in Sections (1) through (3) above, we represent, warrant and agree that our acquisition, holding and disposition of the Subordinated Notes do not and will not constitute or give rise to a non-exempt prohibited transaction under Section 406 of ERISA or Section 4975 of the Code.
6. **Not Subject to Similar Law and No Violation of Other Plan Law.** If we are a governmental, church, non-U.S. or other plan, we represent, warrant and agree that (a) we are not subject to any federal, state, local non-U.S. or other law or regulation that could cause the underlying assets of the Issuer to be treated as assets of the investor in any Note (or interest therein) by virtue of its interest and thereby subject the Issuer and the Collateral Manager (or other persons responsible for the investment and operation of the Issuer's assets) to laws or regulations that are similar to the prohibited transaction provisions of Section 406 of ERISA or Section 4975 of the Code, and (b) our acquisition, holding and disposition of the Subordinated Notes do not and will not constitute or give rise to a non-exempt violation of any law or regulation that is substantially similar to the prohibited transaction provisions of Section 406 of ERISA or Section 4975 of the Code.
7. ☐ **Controlling Person.** We are, or we are acting on behalf of any of: (i) the Trustee, (ii) the Collateral Manager, (iii) any person that has discretionary authority or control with respect to the assets of the Issuer, (iv) any person who provides investment advice for a fee (direct or indirect) with respect to such assets or (v) any "affiliate" of any of the above persons. "Affiliate" shall have the meaning set forth in the Plan Asset Regulations. Any of the persons described in the first sentence of this Section 7 is referred to in this Certificate as a "Controlling Person."

Note: We understand that, for purposes of determining whether Benefit Plan Investors hold less than 25% of the value of the Subordinated Notes, the value of any Subordinated Notes held by Controlling Persons (other than Benefit Plan Investors) are required to be disregarded.

Compelled Disposition. We acknowledge and agree that:

- (i) if any representation that we made hereunder is subsequently shown to be false or misleading or our beneficial ownership otherwise causes a violation of the 25% Limitation, the Issuer shall, promptly after such discovery (or upon notice from the Trustee if a trust officer of the Trustee makes the discovery (who, in each case, agree to notify the Issuer of such discovery, if any)), send notice to us demanding that we transfer our interest to a person that is not a Non-Permitted ERISA Holder within 14 days after the date of such notice;
- (ii) if we fail to transfer our Subordinated Notes, the Issuer shall have the right, without further notice to us, to sell our Subordinated Notes or our interest in the Subordinated Notes, to a purchaser selected by the Issuer that is not a Non-Permitted ERISA Holder on such terms as the Issuer may choose;

- (iii) the Issuer may select the purchaser by soliciting one or more bids from one or more brokers or other market professionals that regularly deal in securities similar to the Subordinated Notes and selling such securities to the highest such bidder. However, the Issuer may select a purchaser by any other means determined by it in its sole discretion;
- (iv) by our acceptance of an interest in the Subordinated Notes, we agree to cooperate with the Issuer to effect such transfers;
- (v) the proceeds of such sale, net of any commissions, expenses and taxes due in connection with such sale shall be remitted to us; and
- (vi) the terms and conditions of any sale under this sub-section shall be determined in the sole discretion of the Issuer, and the Issuer shall not be liable to us as a result of any such sale or the exercise of such discretion.

Required Notification and Agreement. We hereby agree that we (a) will inform the Trustee of any proposed transfer by us of all or a specified portion of the Subordinated Notes and (b) will not initiate any such transfer after we have been informed by the Issuer or the Transfer Agent in writing that such transfer would cause the 25% Limitation to be exceeded. We hereby agree and acknowledge that after the Trustee effects any permitted transfer of Subordinated Notes owned by us to a Benefit Plan Investor or a Controlling Person or receives notice of any such permitted change of status, the Trustee shall include such Subordinated Notes in future calculations of the 25% Limitation made pursuant hereto unless subsequently notified that such Subordinated Notes (or such portion), as applicable, would no longer be deemed to be held by Benefit Plan Investors or Controlling Persons.

8. ☐ **Affected Bank.** We represent that (i) neither we are nor any affiliate is an Affected Bank unless such acquisition is authorized by the Issuer in writing and (ii) we will not transfer any interest in the Subordinated Note to a person that is (or whose affiliate is) an Affected Bank unless such acquisition is authorized by the Issuer in writing. "*Affected Bank*" means a "bank" for purposes of Section 881 of the Code or an entity affiliated with such a bank that owns, directly or indirectly, more than 33 1/3% of the Aggregate Outstanding Amount of the Subordinated Notes and is neither (x) a United States person nor (y) entitled to the benefits of an income tax treaty with the United States under which withholding taxes on interest payments made by obligors resident in the United States to such bank are reduced to 0%.
9. **Continuing Representation; Reliance.** We acknowledge and agree that the representations contained in this Certificate shall be deemed made on each day from the date we make such representations through and including the date on which we dispose of our interests in the Subordinated Notes. We understand and agree that the information supplied in this Certificate will be used and relied upon by the Issuer and the Trustee to determine that (i) Benefit Plan Investors own or hold less than 25% of the value of the Subordinated (A) Notes and Subordinated (B) Notes upon any subsequent transfer of the Subordinated Notes in accordance with the Indenture and (ii) no Affected Bank, directly or in conjunction with its affiliates, owns or holds the Subordinated Notes at any time.
10. **Further Acknowledgement and Agreement.** We acknowledge and agree that (i) all of the assurances contained in this Certificate are for the benefit of the Issuer, the Trustee, JPMorgan and the Collateral Manager as third party beneficiaries hereof, (ii) copies of this Certificate and any information contained herein may be provided to the Issuer, the Trustee, JPMorgan, the Collateral Manager, affiliates of any of the foregoing parties and to each of the foregoing parties' respective counsel for purposes of making the determinations described above and (iii) any acquisition or transfer of the Subordinated Notes by us that is not in accordance with the provisions of this Certificate shall be null and void from the beginning, and of no legal effect.

11. **Future Transfer Requirements.**

Transferee Letter and its Delivery. We acknowledge and agree that we may not transfer any Certificated Subordinated Notes to any person unless the Trustee has received a certificate substantially in the form of this Certificate. Any attempt to transfer in violation of this section will be null and void from the beginning, and of no legal effect.

Note: Unless you are notified otherwise, the name and address of the Trustee is as follows:

The Bank of New York Mellon Trust Company, National Association, as Trustee
601 Travis Street, 16th Floor
Houston, Texas 77002

IN WITNESS WHEREOF, the undersigned has duly executed and delivered this Certificate.

_____ [Insert Purchaser's Name]

By:

Name:

Title:

Dated:

This Certificate relates to U.S.\$_____ of Subordinated Notes

FORM OF PURCHASER REPRESENTATION LETTER FOR CERTIFICATED SECURED NOTES

[DATE]

The Bank of New York Mellon Trust Company, National Association, as Trustee
601 Travis Street, 16th Floor
Houston, Texas 77002

Re: Allegro CLO I, Ltd. (the "*Issuer*") and Allegro CLO I, LLC (the "*Co-Issuer*", and together with the Issuer, the "*Co-Issuers*"); Class [A-1] [A-2] [B] [C] [D] Notes

Reference is hereby made to the Indenture, dated as of January 30, 2014, among the Issuer, the Co-Issuer and The Bank of New York Mellon Trust Company, National Association, as Trustee (the "*Indenture*"). **Capitalized terms not defined in this Certificate shall have the meanings ascribed to them in the final Offering Circular of the Issuer or the Indenture.**

This letter relates to U.S.\$_____ Aggregate Outstanding Amount of Class [A-1] [A-2] [B] [C] [D] Notes (the "*Notes*"), in the form of one or more Certificated Secured Notes to effect the transfer of the Notes to _____ (the "*Transferee*").

In connection with such request, and in respect of such Notes, the Transferee does hereby certify that the Notes are being transferred (i) in accordance with the transfer restrictions set forth in the Indenture and (ii) pursuant to an exemption from registration under the United States Securities Act of 1933, as amended (the "*Securities Act*") and in accordance with any applicable securities laws of any state of the United States or any other jurisdiction.

In addition, the Transferee hereby represents, warrants and covenants for the benefit of the Co-Issuers and its counsel that it is:

- (a) (i) an institutional "accredited investor" as defined in Rule 501(a)(1), (2), (3) or (7) under the Securities Act who is also a Qualified Purchaser, (ii) a Qualified Institutional Buyer who is also a Qualified Purchaser or (iii) solely in the case of Secured Notes purchased from the Issuer on the Closing Date, an "accredited investor" as defined in Rule 501(a) under the Securities Act who is also a Knowledgeable Employee with respect to the Issuer or an entity owned exclusively by Knowledgeable Employees with respect to the Issuer; and
- (b) acquiring the Secured Notes for its own account (and not for the account of any other Person) in a minimum denomination of U.S.\$250,000 and in integral multiples of U.S.\$1.00 in excess thereof.

The Transferee further represents, warrants and agrees as follows:

1. It understands that the Notes have not been and will not be registered under the Securities Act, and, if in the future it decides to offer, resell, pledge or otherwise transfer the Notes, such Notes may be offered, resold, pledged or otherwise transferred only in accordance with the provisions of the Indenture and the legends on such Notes, including the requirement for written certifications. In particular, it understands that the Notes may be transferred only to a person that is either (a) a "qualified purchaser" (as defined in the Investment Company Act of 1940, as amended (the "*Investment Company Act*")) or a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is a "qualified purchaser" that in each case is either (i) a "qualified institutional buyer" as defined in Rule 144A under the Securities Act who purchases such Notes in reliance on the exemption from Securities Act registration provided by Rule 144A thereunder or (ii) solely in the case of Notes that are issued in the form of Certificated Secured Notes, an institutional "accredited investor" as defined in Rule 501(a)(1), (2), (3) or (7) under the Securities Act or (b) a person that is not a "U.S. person" as defined in Regulation S under the Securities Act, and is acquiring the Notes in an offshore transaction (as

defined in Regulation S thereunder) in reliance on the exemption from registration provided by Regulation S thereunder. It acknowledges that no representation is made as to the availability of any exemption under the Securities Act or any state securities laws for resale of the Notes.

2. In connection with its purchase of the Notes: (i) none of the Co-Issuers, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator or any of their respective affiliates is acting as a fiduciary or financial or investment adviser for it; (ii) it is not relying (for purposes of making any investment decision or otherwise) upon any written or oral advice, counsel or representations of the Co-Issuers, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator or any of their respective affiliates other than any statements in the final Offering Circular for such Notes; (iii) it has read and understands the final Offering Circular for such Notes (including, without limitation, the descriptions therein of the structure of the transaction in which the Notes are being issued and the risks to purchasers of the Notes); (iv) it has consulted with its own legal, regulatory, tax, business, investment, financial and accounting advisers to the extent it has deemed necessary, and has made its own investment decisions (including decisions regarding the suitability of any transaction pursuant to the Indenture) based upon its own judgment and upon any advice from such advisers as it has deemed necessary and not upon any view expressed by the Co-Issuers, JPMorgan, the Collateral Manager, the Trustee, the Collateral Administrator or any of their respective affiliates; (v) it will hold and transfer at least the minimum denomination of such Notes; (vi) it was not formed for the purpose of investing in the Notes; and (vii) it is a sophisticated investor and is purchasing the Notes with a full understanding of all of the terms, conditions and risks thereof, and it is capable of assuming and willing to assume those risks.
3. (i) It is an institutional "accredited investor" as defined in Rule 501(a)(1), (2), (3) or (7) under the Securities Act, a Qualified Institutional Buyer or, solely in the case of Secured Notes purchased from the Issuer on the Closing Date, another "accredited investor" as defined in Rule 501(a) under the Securities Act and also (x) a "qualified purchaser" for purposes of Section 3(c)(7) of the Investment Company Act or, in the case of other "accredited investors", a Knowledgeable Employee with respect to the Issuer (y) a corporation, partnership, limited liability company or other entity (other than a trust), each shareholder, partner, member or other equity owner of which is either a "qualified purchaser" or, in the case of other "accredited investors", Knowledgeable Employees with respect to the Issuer; (ii) it is acquiring the Notes as principal solely for its own account for investment and not with a view to the resale, distribution or other disposition thereof in violation of the Securities Act; (iii) it is not a (A) partnership, (B) common trust fund, or (C) special trust, pension, profit sharing or other retirement trust fund or plan in which the partners, beneficiaries or participants may designate the particular investments to be made; (iv) it agrees that it shall not hold any Notes for the benefit of any other person, that it shall at all times be the sole beneficial owner thereof for purposes of the Investment Company Act and all other purposes and that it shall not sell participation interests in the Notes or enter into any other arrangement pursuant to which any other person shall be entitled to a beneficial interest in the distributions on the Notes; (v) it is acquiring its interest in the Notes for its own account; and (vi) it will hold and transfer at least the minimum denomination of the Notes and provide notice of the relevant transfer restrictions to subsequent transferees.
4. [It represents, warrants and agrees that (a) if it is, or is acting on behalf of, a Benefit Plan Investor, as defined in Section 3(42) of the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), its acquisition, holding and disposition of such Notes will not constitute or result in a non-exempt prohibited transaction under Section 406 of ERISA or Section 4975 of the Internal Revenue Code of 1986, as amended (the "Code"), and (b) if it is a governmental, church, non-U.S. or other plan, its acquisition, holding and disposition of such Notes do not and will not constitute or give rise to a non-exempt violation of any law or regulation that is substantially similar to the prohibited transaction provisions of Section 406 of ERISA or Section 4975 of the Code.

It further agrees and acknowledges that the Issuer has the right, under the Indenture, to compel any Holder or beneficial owner of a Class A-1 Note, Class A-2 Note, Class B Note or Class C Note who has made or has been deemed to make a prohibited transaction or Other Plan Law representation that is subsequently shown to be false or misleading or whose ownership otherwise causes a

violation of the 25% Limitation to sell its interest in the Class A-1 Note, Class A-2 Note, Class B Note or Class C Note, or may sell such interest on behalf of such owner.]]¹

[It represents, warrants and agrees that (a) it is not, and is not acting on behalf of, a Benefit Plan Investor, as defined in Section 3(42) of the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), and (b) if it is a governmental, church, non-U.S. or other plan, (i) it is not subject to any federal, state, local non-U.S. or other law or regulation that could cause the underlying assets of the Issuer to be treated as assets of the investor in any Note (or interest therein) by virtue of its interest and thereby subject the Issuer and the Collateral Manager (or other persons responsible for the investment and operation of the Issuer's assets) to laws or regulations that are similar to the prohibited transaction provisions of Section 406 of ERISA or Section 4975 of the Code, and (ii) its acquisition, holding and disposition of the Class D Notes do not and will not constitute or give rise to a non-exempt violation of any law or regulation that is substantially similar to the prohibited transaction provisions of Section 406 of ERISA or Section 4975 of the Code.

It further agrees and acknowledges that the Issuer has the right, under the Indenture, to compel any Holder or beneficial owner of a Class D Note who has made or has been deemed to make a prohibited transaction, Benefit Plan Investor, Controlling Person, Similar Law or Other Plan Law representation that is subsequently shown to be false or misleading or whose ownership otherwise causes a violation of the 25% Limitation to sell its interest in the Class D Note, or may sell such interest on behalf of such owner.]]²

5. It will treat its Notes as debt of the Issuer for United States federal and, to the extent permitted by law, state and local income and franchise tax purposes unless otherwise required by any relevant taxing authority.
6. It is _____ (check if applicable) a "United States person" within the meaning of Section 7701(a)(30) of the Code, and a properly completed and signed Internal Revenue Service Form W-9 (or applicable successor form) is attached hereto; or _____ (check if applicable) not a "United States person" within the meaning of Section 7701(a)(30) of the Code, and a properly completed and signed applicable Internal Revenue Service Form W-8 (or applicable successor form) is attached hereto. It understands and acknowledges that failure to provide the Issuer or the Trustee with the applicable tax certifications or the failure to meet its Noteholder Reporting Obligations may result in withholding or back-up withholding from payments to it in respect of the Notes.
7. It agrees to (i) comply with the Noteholder Reporting Obligations and (ii) permit the Issuer, and the Collateral Manager and Trustee (on behalf of the Issuer) to (x) share such information with the IRS, (y) compel or effect the sale of Notes held by such purchaser or transferee if it fails to comply with the foregoing requirements and (z) make other amendments to the Indenture to enable the Issuer to comply with FATCA.
8. It agrees not to seek to commence in respect of the Issuer, the Co-Issuer or any ETB Subsidiary, or cause the Issuer, the Co-Issuer or any ETB Subsidiary to commence, a bankruptcy, reorganization, arrangement, insolvency, winding up, moratorium or liquidation proceeding, or other proceedings under Cayman Islands, U.S. federal or state bankruptcy or similar laws, before a year and a day has elapsed since the payment in full to the holders of the Notes issued pursuant to the Indenture or, if longer, the applicable preference period (plus one day) then in effect.
9. The Issuer may, upon notice to the Trustee, impose additional transfer restrictions on the Notes to comply with the Uniting and Strengthening America by Providing Appropriate Tools Required to Intercept and Obstruct Terrorism Act of 2001 (the "USA Patriot Act") and other similar laws or

¹ Insert in the case of Class A-1 Notes, Class A-2 Notes, Class B Notes or Class C Notes

² Insert in the case of Class D Notes

regulations, including, without limitation, requiring each transferee of a Note to make representations to the Issuer in connection with such compliance.

10. It agrees to be subject to the Bankruptcy Subordination Agreement.
11. It understands that the Co-Issuers, the Trustee, the Collateral Manager and JPMorgan will rely upon the accuracy and truth of the foregoing representations, and it hereby consents to such reliance.

[The remainder of this page has been intentionally left blank.]

Name of Purchaser:
Dated:

By:
Name:
Title:

Outstanding principal amount of Class [_____] Notes: U.S.\$_____

Taxpayer identification number:

Address for notices: Wire transfer information for payments:

Bank:
Address:
Bank ABA#:
Account #:

Telephone: FAO:
Facsimile: Attention:

Attention:

Denominations of certificates (if more than one):
Registered name:

cc: Allegro CLO I, Ltd.
Clifton House, 75 Fort Street, PO Box 1350
Grand Cayman KY1-1108, Cayman Islands
Attention: The Directors

Allegro CLO I, LLC
c/o Puglisi & Associates
850 Library Avenue, Suite 204
Newark, Delaware 19711

MOODY'S RATING DEFINITIONS

"*Moody's Default Probability Rating*" means, with respect to any Collateral Obligation, as of any date of determination, the rating determined in accordance with the following methodology:

(a) With respect to a Collateral Obligation (other than a DIP Collateral Obligation), if the obligor of such Collateral Obligation has a CFR, then such CFR;

(b) With respect to a Collateral Obligation (other than a DIP Collateral Obligation) if not determined pursuant to clause (a) above, if the obligor of such Collateral Obligation has one or more senior unsecured obligations with an Assigned Moody's Rating, then the Assigned Moody's Rating on any such obligation as selected by the Collateral Manager in its sole discretion;

(c) With respect to a Collateral Obligation (other than a DIP Collateral Obligation) if not determined pursuant to clause (a) or (b) above, if the obligor of such Collateral Obligation has one or more senior secured obligations with an Assigned Moody's Rating, then the Moody's rating that is one subcategory lower than the Assigned Moody's Rating on any such senior secured obligation as selected by the Collateral Manager in its sole discretion;

(d) With respect to a Collateral Obligation (other than a DIP Collateral Obligation) if not determined pursuant to clause (a), (b) or (c) above, if a rating estimate has been assigned to such Collateral Obligation by Moody's upon the request of the Issuer, the Collateral Manager or an Affiliate of the Collateral Manager, then the Moody's Default Probability Rating is such rating estimate as long as such rating estimate or a renewal for such rating estimate has been issued or provided by Moody's in each case within the 15 month period preceding the date on which the Moody's Default Probability Rating is being determined; provided that if such rating estimate has been issued or provided by Moody's for a period (x) longer than 13 months but not beyond 15 months, the Moody's Default Probability Rating will be one subcategory lower than such rating estimate and (y) beyond 15 months, the Moody's Default Probability Rating will be deemed to be "Caa3;"

(e) If such Collateral Obligation is a DIP Collateral Obligation, the Moody's Default Probability Rating of such Collateral Obligation shall be the rating which is one subcategory below the Assigned Moody's Rating of such DIP Collateral Obligation;

(f) With respect to a Collateral Obligation if not determined pursuant to any of clauses (a) through (e) above and at the election of the Collateral Manager, the Moody's Derived Rating; and

(g) With respect to a Collateral Obligation if not determined pursuant to any of clauses (a) through (f) above, the Collateral Obligation will be deemed to have a Moody's Default Probability Rating of "Caa3."

For purposes of calculating a Moody's Default Probability Rating, each applicable rating on credit watch by Moody's with positive or negative implication at the time of calculation will be treated as having been upgraded or downgraded by one rating subcategory, as the case may be.

"*Moody's Derived Rating*" means, with respect to a Collateral Obligation whose Moody's Rating or Moody's Default Probability Rating is determined as the Moody's Derived Rating, the rating as determined as set forth below:

(i) [Reserved].

(ii) If not determined pursuant to clause (a) above, then by using any one of the methods provided below.

(A) pursuant to the table below:

Type of Collateral Obligation	S&P Rating (Public and Monitored)	Collateral Obligation Rated by S&P	Number of Subcategories Relative to Moody's Equivalent of S&P Rating
Not Structured Finance Obligation	≥ "BBB-"	Not a Loan or Participation Interest in Loan	-1
Not Structured Finance Obligation	≤ "BB+"	Not a Loan or Participation Interest in Loan	-2
Not Structured Finance Obligation		Loan or Participation Interest in Loan	-2

(B) in the event that the Collateral Obligation does not have an S&P rating, but another security or obligation of the obligor is publicly rated by S&P:

Obligation Category of Rated Obligation	Number of Subcategories Relative to Rated Obligation Rating
Senior secured obligation	-1
Unsecured obligation	0
Subordinated obligation	+1

or

(C) if such Collateral Obligation is a DIP Collateral Obligation, no Moody's Derived Rating may be determined based on a rating by S&P or any other rating agency.

provided that the Aggregate Principal Balance of the Collateral Obligations that may have a Moody's Rating derived from an S&P Rating as set forth in sub-clauses (A) or (B) of this clause (b) may not exceed 10% of the Collateral Principal Amount.

- (iii) If not determined pursuant to clauses (a) or (b) above and such Collateral Obligation is not rated by Moody's or S&P and no other security or obligation of the issuer of such Collateral Obligation is rated by Moody's or S&P, and if Moody's has been requested by the Issuer, the Collateral Manager or the issuer of such Collateral Obligation to assign a rating or rating estimate with respect to such Collateral Obligation but such rating or rating estimate has not been received, pending receipt of such estimate, the Moody's Derived Rating of such Collateral Obligation for purposes of the definitions of Moody's Rating or Moody's Default Probability Rating shall be (i) "B3" if the Collateral Manager certifies to the Trustee and the Collateral Administrator that the Collateral Manager believes that such estimate shall be at least "B3" and if the Aggregate Principal Balance of Collateral Obligations determined pursuant to this clause (c)(i) and clause (a) above does not exceed 5% of the Collateral Principal Amount or (ii) otherwise, "Caa1."

For purposes of calculating a Moody's Derived Rating, each applicable rating on credit watch by Moody's with positive or negative implication at the time of calculation will be treated as having been upgraded or downgraded by one rating subcategory, as the case may be.

"Moody's Rating" means, with respect to any Collateral Obligation, as of any date of determination, the rating determined in accordance with the following methodology:

- (a) With respect to a Collateral Obligation that is a Senior Secured Loan:
- (A) if such Collateral Obligation has an Assigned Moody's Rating, then such Assigned Moody's Rating;
 - (B) if such Collateral Obligation does not have an Assigned Moody's Rating but the obligor of such Collateral Obligation has a CFR, then the Moody's rating is one subcategory higher than such CFR;
 - (C) if neither clause (A) nor (B) above apply, if such Collateral Obligation does not have an Assigned Moody's Rating but the obligor of such Collateral Obligation has one or more senior unsecured obligations with an Assigned Moody's Rating, then the Moody's rating that is two subcategories higher than the Assigned Moody's Rating on any such obligation as selected by the Collateral Manager in its sole discretion;
 - (D) if none of clauses (A) through (C) above apply, at the election of the Collateral Manager, the Moody's Derived Rating; and
 - (E) if none of clauses (A) through (D) above apply, the Collateral Obligation will be deemed to have a Moody's Rating of "Caa3"; and
- (b) With respect to a Collateral Obligation other than a Senior Secured Loan:
- (A) if such Collateral Obligation has an Assigned Moody's Rating, such Assigned Moody's Rating;
 - (B) if such Collateral Obligation does not have an Assigned Moody's Rating but the obligor of such Collateral Obligation has one or more senior unsecured obligations with an Assigned Moody's Rating, then the Assigned Moody's Rating on any such obligation as selected by the Collateral Manager in its sole discretion;
 - (C) if neither clause (A) nor (B) above apply, if such Collateral Obligation does not have an Assigned Moody's Rating but the obligor of such Collateral Obligation has a CFR, then the Moody's rating that is one subcategory lower than such CFR;
 - (D) if none of clauses (A), (B) or (C) above apply, if such Collateral Obligation does not have an Assigned Moody's Rating but the obligor of such Collateral Obligation has one or more subordinated debt obligations with an Assigned Moody's Rating, then the Moody's rating that is one subcategory higher than the Assigned Moody's Rating on any such obligation as selected by the Collateral Manager in its sole discretion;
 - (E) if none of clauses (A) through (D) above apply, at the election of the Collateral Manager, the Moody's Derived Rating; and
 - (F) if none of clauses (A) through (E) above apply, the Collateral Obligation will be deemed to have a Moody's Rating of "Caa3".

For purposes of calculating a Moody's Rating, each applicable rating on credit watch by Moody's with positive or negative implication at the time of calculation will be treated as having been upgraded or downgraded by one rating subcategory, as the case may be.

S&P RATING DEFINITION AND RECOVERY RATE TABLES

"*Information*" means S&P's "Credit Estimate Information Requirements" dated April 2011 and any other available information S&P reasonably requests in order to produce a credit estimate for a particular asset.

"*S&P Rating*" means, with respect to any Collateral Obligation, as of any date of determination, the rating determined in accordance with the following methodology:

- (i) (a) if there is an issuer credit rating of the issuer of such Collateral Obligation by S&P as published by S&P, or the guarantor which unconditionally and irrevocably guarantees such Collateral Obligation pursuant to a form of guaranty approved by S&P for use in connection with this transaction, then the S&P Rating shall be such rating (regardless of whether there is a published rating by S&P on the Collateral Obligations of such issuer held by the Issuer, *provided* that private ratings (that is, ratings provided at the request of the obligor) may be used for purposes of this definition) or (b) if there is no issuer credit rating of the issuer by S&P but (1) there is a senior secured rating on any obligation or security of the issuer, then the S&P Rating of such Collateral Obligation shall be one sub-category below such rating; (2) if clause (1) above does not apply, but there is a senior unsecured rating on any obligation or security of the issuer, the S&P Rating of such Collateral Obligation shall equal such rating; and (3) if neither clause (1) nor clause (2) above applies, but there is a subordinated rating on any obligation or security of the issuer, then the S&P Rating of such Collateral Obligation shall be one sub-category above such rating if such rating is higher than "BB+", and shall be two sub-categories above such rating if such rating is "BB+" or lower;
- (ii) with respect to any Collateral Obligation that is a DIP Collateral Obligation, the S&P Rating thereof shall be the credit rating assigned to such issue by S&P;
- (iii) if there is not a rating by S&P on the issuer or on an obligation of the issuer, then the S&P Rating may be determined pursuant to clauses (a) through (c) below:
 - (a) if an obligation of the issuer is not a DIP Collateral Obligation and is publicly rated by Moody's, then the S&P Rating will be determined in accordance with the methodologies for establishing the Moody's Rating set forth above except that the S&P Rating of such obligation will be (1) one sub-category below the S&P equivalent of the Moody's Rating if such Moody's Rating is "Baa3" or higher and (2) two sub-categories below the S&P equivalent of the Moody's Rating if such Moody's Rating is "Ba1" or lower;
 - (b) the S&P Rating may be based on a credit estimate provided by S&P, and in connection therewith, the Issuer, the Collateral Manager on behalf of the Issuer or the issuer of such Collateral Obligation shall, prior to or within 30 days after the acquisition of such Collateral Obligation, apply (and concurrently submit all available Information in respect of such application) to S&P for a credit estimate which shall be its S&P Rating; *provided* that, if such Information is submitted within such 30-day period, then, pending receipt from S&P of such estimate, such Collateral Obligation shall have an S&P Rating as determined by the Collateral Manager in its sole discretion if the Collateral Manager believes that such S&P Rating determined by the Collateral Manager will be at least equal to such rating; *provided, further*, that if such Information is not submitted within such 30-day period, then, pending receipt from S&P of such estimate, the Collateral Obligation shall have (1) the S&P Rating as determined by the Collateral Manager for a period of up to 90 days after the acquisition of such Collateral Obligation and (2) an S&P Rating of "CCC-" following such 90-day period; unless, during such 90-day period, the Collateral Manager has requested the extension of such period and S&P, in its sole discretion, has granted such request; *provided, further*, that if such 90-day period (or other extended period) elapses pending S&P's decision with respect to such application, the S&P Rating of such the Collateral Obligation shall be "CCC-";

provided, further, that if the Collateral Obligation has had a public rating by S&P that S&P has withdrawn or suspended within six months prior to the date of such application for a credit estimate in respect of such Collateral Obligation, the S&P Rating in respect thereof shall be "CCC-" pending receipt from S&P of such estimate, and S&P may elect not to provide such estimate until a period of six months have elapsed after the withdrawal or suspension of the public rating; *provided, further*, that such credit estimate shall expire 12 months after the acquisition of such Collateral Obligation, following which such Collateral Obligation shall have an S&P Rating of "CCC-" unless, during such 12-month period, the Issuer applies for renewal thereof in accordance with the Indenture, in which case such credit estimate shall continue to be the S&P Rating of such Collateral Obligation until S&P has confirmed or revised such credit estimate, upon which such confirmed or revised credit estimate shall be the S&P Rating of such Collateral Obligation; *provided, further*, that such confirmed or revised credit estimate shall expire on the next succeeding 12-month anniversary of the date of the acquisition of such Collateral Obligation and (when renewed annually in accordance with the Indenture) on each 12-month anniversary thereafter; or

- (c) with respect to a Collateral Obligation that is not a Defaulted Obligation, the S&P Rating of such Collateral Obligation will at the election of the Issuer (at the direction of the Collateral Manager) be "CCC-"; *provided* that (i) neither the issuer of such Collateral Obligation nor any of its Affiliates are subject to any bankruptcy or reorganization proceedings and (ii) the issuer has not defaulted on any payment obligation in respect of any debt security or other obligation of the issuer at any time within the two year period ending on such date of determination, all such debt securities and other obligations of the issuer that are *pari passu* with or senior to the Collateral Obligation are current and the Collateral Manager reasonably expects them to remain current; *provided further* that the Issuer, the Collateral Manager on behalf of the Issuer or the issuer of such Collateral Obligation shall use commercially reasonable efforts to (i) notify S&P regarding any item listed in the definition of Specified Event and (ii) provide Information, each with respect to such Collateral Obligation; or

- (iv) with respect to a DIP Collateral Obligation that has no issue rating by S&P or a Current Pay Obligation that is rated "D" or "SD" by S&P, the S&P Rating of such DIP Collateral Obligation or Current Pay Obligation, as applicable, will be, at the election of the Issuer (at the direction of the Collateral Manager), "CCC-" or the S&P Rating determined pursuant to clause (iii)(b) above;

provided that for purposes of the determination of the S&P Rating, (x) if the applicable rating assigned by S&P to an obligor or its obligations is on "credit watch positive" by S&P, such rating will be treated as being one sub-category above such assigned rating and (y) if the applicable rating assigned by S&P to an obligor or its obligations is on "credit watch negative" by S&P, such rating will be treated as being one sub-category below such assigned rating.

Section 1.

- (a) (i) If a Collateral Obligation has an S&P Recovery Rating, the S&P Recovery Rate for such Collateral Obligation shall be determined as follows:

S&P Recovery Rating of a Collateral Obligation	Initial Liability Rating					
	"AAA"	"AA"	"A"	"BBB"	"BB"	"B" and below
1+	75%	85%	88%	90%	92%	95%
1	65%	75%	80%	85%	90%	95%
2	50%	60%	66%	73%	79%	85%
3	30%	40%	46%	53%	59%	65%

S&P Recovery Rating of a Collateral Obligation	Initial Liability Rating					
	"AAA"	"AA"	"A"	"BBB"	"BB"	"B" and below
4	20%	26%	33%	39%	43%	45%
5	5%	10%	15%	20%	23%	25%
6	2%	4%	6%	8%	10%	10%
Recovery rate						

- (ii) If (x) a Collateral Obligation does not have an S&P Recovery Rating and such Collateral Obligation is a senior unsecured loan, second lien loan or senior unsecured bond and (y) the issuer of such Collateral Obligation has issued another debt instrument that is outstanding and senior to such Collateral Obligation that is a Senior Secured Loan, senior secured note or senior secured bond (a "*Senior Secured Debt Instrument*") that has an S&P Recovery Rating, the S&P Recovery Rate for such Collateral Obligation shall be determined as follows:

For Collateral Obligations Domiciled in Group A

S&P Recovery Rating of the Senior Secured Debt Instrument	Initial Liability Rating					
	"AAA"	"AA"	"A"	"BBB"	"BB"	"B" and below
1+	18%	20%	23%	26%	29%	31%
1	18%	20%	23%	26%	29%	31%
2	18%	20%	23%	26%	29%	31%
3	12%	15%	18%	21%	22%	23%
4	5%	8%	11%	13%	14%	15%
5	2%	4%	6%	8%	9%	10%
6	-%	-%	-%	-%	-%	-%
Recovery rate						

For Collateral Obligations Domiciled in Group B

S&P Recovery Rating of the Senior Secured Debt Instrument	Initial Liability Rating					
	"AAA"	"AA"	"A"	"BBB"	"BB"	"B" and below
1+	16%	18%	21%	24%	27%	29%
1	16%	18%	21%	24%	27%	29%
2	16%	18%	21%	24%	27%	29%
3	10%	13%	15%	18%	19%	20%
4	5%	5%	5%	5%	5%	5%
5	2%	2%	2%	2%	2%	2%
6	-%	-%	-%	-%	-%	-%
Recovery rate						

For Collateral Obligations Domiciled in Group C

S&P Recovery Rating of the Senior Secured Debt Instrument	Initial Liability Rating					
	"AAA"	"AA"	"A"	"BBB"	"BB"	"B" and below
1+	13%	16%	18%	21%	23%	25%
1	13%	16%	18%	21%	23%	25%
2	13%	16%	18%	21%	23%	25%
3	8%	11%	13%	15%	16%	17%
4	5%	5%	5%	5%	5%	5%
5	2%	2%	2%	2%	2%	2%
6	-%	-%	-%	-%	-%	-%
Recovery rate						

- (iii) If (x) a Collateral Obligation does not have an S&P Recovery Rating and such Collateral Obligation is a subordinated loan or subordinated bond and (y) the issuer of such Collateral Obligation has issued another debt instrument that is outstanding and senior to such Collateral Obligation that is a Senior Secured Debt Instrument that has an S&P Recovery Rating, the S&P Recovery Rate for such Collateral Obligation shall be determined as follows:

For Collateral Obligations Domiciled in Groups A, B and C

S&P Recovery Rating of the Senior Secured Debt Instrument	Initial Liability Rating					
	"AAA"	"AA"	"A"	"BBB"	"BB"	"B" and below
1+	8%	8%	8%	8%	8%	8%
1	8%	8%	8%	8%	8%	8%
2	8%	8%	8%	8%	8%	8%
3	5%	5%	5%	5%	5%	5%
4	2%	2%	2%	2%	2%	2%
5	-%	-%	-%	-%	-%	-%
6	-%	-%	-%	-%	-%	-%

Recovery rate

- (iv) Notwithstanding anything in clauses (i)-(iii) above, to the extent an asset-specific hedge is entered into at the time of purchase of a Collateral Obligation, the S&P Recovery Rate for such Collateral Obligation shall be determined by S&P on a case by case basis until such time as such asset-specific hedge is no longer in effect.

- (b) If a recovery rate cannot be determined using clause (a), the recovery rate shall be determined as follows.

Recovery rates for obligors Domiciled in Group A, B, C or D:

Priority Category	Initial Liability Rating					
	"AAA"	"AA"	"A"	"BBB"	"BB"	"B" and "CCC"
Senior Secured Loans						
Group A	50%	55%	59%	63%	75%	79%
Group B	45%	49%	53%	58%	70%	74%
Group C	39%	42%	46%	49%	60%	63%
Group D	17%	19%	27%	29%	31%	34%
Senior Secured Loans (Cov-Lite Loans)/Secured Bonds and Senior Secured Floating Rate Notes						
Group A	41%	46%	49%	53%	63%	67%
Group B	37%	41%	44%	49%	59%	62%
Group C	32%	35%	39%	41%	50%	53%
Group D	17%	19%	27%	29%	31%	34%
Senior Unsecured Loans, Second Lien Loans, First Lien Last Out Loans and Unsecured Bonds						
Group A	18%	20%	23%	26%	29%	31%
Group B	16%	18%	21%	24%	27%	29%
Group C	13%	16%	18%	21%	23%	25%
Group D	10%	12%	14%	16%	18%	20%
Subordinated loans and subordinated bonds						
Group A	8%	8%	8%	8%	8%	8%
Group B	10%	10%	10%	10%	10%	10%
Group C	9%	9%	9%	9%	9%	9%
Group D	5%	5%	5%	5%	5%	5%

Priority Category	Initial Liability Rating				
	"AAA"	"AA"	"A"	"BBB"	"BB" and "CCC"

Recovery rate¹⁰

Group A: Australia, Denmark, Finland, Hong Kong, Ireland, The Netherlands, New Zealand, Norway, Singapore, Sweden, U.K.

Group B: Austria, Belgium, Canada, Germany, Israel, Japan, Luxembourg, Portugal, South Africa, Switzerland, U.S.

Group C: Argentina, Brazil, Chile, France, Greece, Italy, Mexico, South Korea, Spain, Taiwan, Turkey, United Arab Emirates.

Group D: Kazakhstan, Russia, Ukraine, others

Notwithstanding the foregoing, for purposes of determining the S&P Recovery Rate of a Collateral Obligation that is a Senior Secured Loan under the proviso to clause (d) of the definition of the term "Senior Secured Loan", such Collateral Obligation shall be deemed to be a senior unsecured loan.

Section 2. S&P CDO Monitor

Liability Rating	"AAA"	"AA"	"A"	"BBB"	"BB"
Weighted Average S&P Recovery Rate*	51.570%	60.930%	66.480%	72.710%	78.380%
	51.320%	60.680%	66.230%	72.460%	78.130%
	51.070%	60.430%	65.980%	72.210%	77.880%
	50.820%	60.180%	65.730%	71.960%	77.630%
	50.570%	59.930%	65.480%	71.710%	77.380%
	50.320%	59.680%	65.230%	71.460%	77.130%
	50.070%	59.430%	64.980%	71.210%	76.880%
	49.820%	59.180%	64.730%	70.960%	76.630%
	49.570%	58.930%	64.480%	70.710%	76.380%
	49.320%	58.680%	64.230%	70.460%	76.130%
	49.070%	58.430%	63.980%	70.210%	75.880%
	48.820%	58.180%	63.730%	69.960%	75.630%
	48.570%	57.930%	63.480%	69.710%	75.380%
	48.320%	57.680%	63.230%	69.460%	75.130%
	48.070%	57.430%	62.980%	69.210%	74.880%
	47.820%	57.180%	62.730%	68.960%	74.630%
	47.570%	56.930%	62.480%	68.710%	74.380%
	47.320%	56.680%	62.230%	68.460%	74.130%
	47.070%	56.430%	61.980%	68.210%	73.880%
	46.820%	56.180%	61.730%	67.960%	73.630%
	46.570%	55.930%	61.480%	67.710%	73.380%
	46.320%	55.680%	61.230%	67.460%	73.130%
	46.070%	55.430%	60.980%	67.210%	72.880%
	45.820%	55.180%	60.730%	66.960%	72.630%
	45.570%	54.930%	60.480%	66.710%	72.380%
	45.320%	54.680%	60.230%	66.460%	72.130%
	45.070%	54.430%	59.980%	66.210%	71.880%
	44.820%	54.180%	59.730%	65.960%	71.630%
	44.57%	53.93%	59.48%	65.71%	71.38%

¹⁰ For purposes of determining the S&P Recovery Rate of any loan the value of which is primarily derived from equity of the issuer thereof, such loan shall have either (i) the S&P Recovery Rate specified for senior Unsecured Loans or (ii) the S&P Recovery Rate determined by S&P on a case by case basis.

	44.320%	53.680%	59.230%	65.460%	71.130%
	44.070%	53.430%	58.980%	65.210%	70.880%
	43.820%	53.180%	58.730%	64.960%	70.630%
	43.570%	52.930%	58.480%	64.710%	70.380%
	43.320%	52.680%	58.230%	64.460%	70.130%
	43.070%	52.430%	57.980%	64.210%	69.880%
	42.820%	52.180%	57.730%	63.960%	69.630%
	42.570%	51.930%	57.480%	63.710%	69.380%
	42.320%	51.680%	57.230%	63.460%	69.130%
	42.070%	51.430%	56.980%	63.210%	68.880%
	41.820%	51.180%	56.730%	62.960%	68.630%
	41.570%	50.930%	56.480%	62.710%	68.380%
	41.320%	50.680%	56.230%	62.460%	68.130%
	41.070%	50.430%	55.980%	62.210%	67.880%
	40.820%	50.180%	55.730%	61.960%	67.630%
	40.570%	49.930%	55.480%	61.710%	67.380%
	40.320%	49.680%	55.230%	61.460%	67.130%
	40.070%	49.430%	54.980%	61.210%	66.880%
	39.820%	49.180%	54.730%	60.960%	66.630%
	39.570%	48.930%	54.480%	60.710%	66.380%
	39.320%	48.680%	54.230%	60.460%	66.130%
	39.070%	48.430%	53.980%	60.210%	65.880%
	38.820%	48.180%	53.730%	59.960%	65.630%
	38.570%	47.930%	53.480%	59.710%	65.380%
	38.320%	47.680%	53.230%	59.460%	65.130%
	38.070%	47.430%	52.980%	59.210%	64.880%
	37.820%	47.180%	52.730%	58.960%	64.630%
	37.570%	46.930%	52.480%	58.710%	64.380%
	37.320%	46.680%	52.230%	58.460%	64.130%
	37.070%	46.430%	51.980%	58.210%	63.880%
	36.820%	46.180%	51.730%	57.960%	63.630%
	36.570%	45.930%	51.480%	57.710%	63.380%
	36.320%	45.680%	51.230%	57.460%	63.130%
	36.070%	45.430%	50.980%	57.210%	62.880%
	35.820%	45.180%	50.730%	56.960%	62.630%
	35.570%	44.930%	50.480%	56.710%	62.380%

*The Weighted Average S&P Recovery Rate case for each Class of Notes may be chosen individually by Class.

Weighted Average Floating Spread	2.000%
	2.050%
	2.100%
	2.150%
	2.200%
	2.250%
	2.300%
	2.350%
	2.400%
	2.450%
	2.500%
	2.550%
	2.600%
	2.650%
	2.700%
	2.750%
	2.800%
	2.850%

	2.900%
	2.950%
	3.000%
	3.050%
	3.100%
	3.150%
	3.200%
	3.250%
	3.300%
	3.350%
	3.400%
	3.450%
	3.500%
	3.550%
	3.600%
	3.650%
	3.700%
	3.750%
	3.800%
	3.850%
	3.900%
	3.950%
	4.000%
	4.050%
	4.100%
	4.150%
	4.200%
	4.250%
	4.300%
	4.350%
	4.400%
	4.450%
	4.500%
	4.550%
	4.600%
	4.650%
	4.700%
	4.750%
	4.800%
	4.850%
	4.900%
	4.950%
	5.000%

Unless the Collateral Manager otherwise notifies S&P in writing on or prior to the Effective Date, as of the Effective Date the Collateral Manager will elect the following Weighted Average S&P Recovery Rates:

Liability Rating	"AAA"	"AA"	"A"	"BBB"	"BB"
Weighted Average S&P Recovery Rate	44.57%	53.93%	59.48%	65.71%	71.38%

Unless the Collateral Manager otherwise notifies S&P in writing on or prior to the Effective Date, as of the Effective Date the Collateral Manager will elect the following Weighted Average Floating Spread:

Weighted Average S&P Floating Spread	3.90%
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For purposes of calculating the Collateral Quality Test, DIP Collateral Obligations will be treated as having an S&P Recovery Rate for Senior Secured Loans.

PRINCIPAL OFFICE OF ISSUER

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ANNEX B

DISTRIBUTION REPORT AND MONTHLY REPORT

Allegro CLO I, Limited

Monthly Report 21-Dec-2016

Parties to Deal

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Key Dates

Closing Date	30-Jan-14
Effective Date	27-May-14
Last Determination Date	21-Nov-16
Last Payment Date	31-Oct-16
Next Determination Date	19-Jan-17
Next Payment Date	30-Jan-17

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THE BANK OF NEW YORK MELLON

Allegro CLO I, Ltd

S&P Monitor Results

TRANSACTION	Allegro CLO I	CDO Monitor As of:	21-Nov-16
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Rated Class	Rated Par Balance	Initial Rating	Shadow	Scenario Default Rate	Current Break Even	CDO Monitor Test Results
A-1	\$ 213,800,000	AAA		64.06%	63.46%	FAIL
A-2	\$ 45,700,000	AA		56.47%	60.55%	PASS
B	\$ 28,500,000	A		50.48%	50.30%	FAIL
C	\$ 19,100,000	BBB		44.66%	44.08%	FAIL
D	\$ 17,000,000	BB		37.80%	37.20%	FAIL

ALLEGRO CLO I

As Of 21-Dec-2016 Scenario : Initial

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ALLEGRO CLO I

As Of 21-Dec-2016 Scenario : Initial

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Requirements Summary

Requirements Summary

	Outcome	Requirement	Result
Collateral Quality			
Maximum Moody's Rating Factor Test	2868	<= 3210	PASS
Minimum Floating Spread Test	4.16%	>= 3.95%	PASS
Minimum Weighted Average Coupon Test	0.00%	>=0.00%	PASS
Minimum Weighted Average Moody's Recovery Rate Test	49.0%	>= 43.0%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class A-1 Notes	37.3%	>= 37.07%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class A-2 Notes	46.7%	>= 46.43%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class B Notes	52.5%	>= 51.98%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class C Notes	59.1%	>= 58.21%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class D Notes	64.8%	>= 63.88%	PASS
Moody's Diversity Test	61	>=50	PASS
Weighted Average Life Test	4.75	<5.11	PASS
Concentration Limitations			
Concentration Limitations: (i) Senior Secured Loans and Eligible Investments	97.5%	>= 90.0%	PASS
Concentration Limitations: (ii) High Yield Bonds, Second Lien Loans, Secured Bonds, Unsecured Bonds, Unsecured Loans and Senior Secured Floating Rate Notes	2.5%	<= 10.0%	PASS
Concentration Limitations: (ii) High Yield Bonds, Secured Bonds, Unsecured Bonds and Senior Secured Floating Rate Notes	0.0%	<= 0.0%	PASS
Concentration Limitations: (ii) Largest Single Obligor of obligations that are not Senior Secured Loans:Allied Universal Holdco LLC	0.6%	<= 1.0%	PASS
Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations	2.3%	<= 2.5%	PASS
Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations that are not Senior Secured Loans	0.6%	<= 1.0%	PASS
Concentration Limitations: (iii) Largest Single Obligor of Medium Obligor Loans	0.0%	<= 1.5%	PASS
Concentration Limitations: (iii) Sixth Largest Single Obligor of Collateral Obligations	1.1%	<= 2.0%	PASS
Concentration Limitations: (iv) Collateral Obligations with a Moody's Default Probability Rating of Caa1 or below	6.3%	<= 7.5%	PASS

Asset Information

Aggregate Principal Balance of Collateral Obligations	\$351,321,297.14
Aggregate Principal Balance of Defaulted Obligations	\$0.00

Liability Information

Tranche	Commitment	Outstanding
Class A-1 Notes	\$213,800,000.00	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00	\$45,700,000.00
Class B Notes	\$28,500,000.00	\$28,500,000.00
Class B Deferred Interest Notes	\$0.00	\$0.00
Class C Notes	\$19,100,000.00	\$19,100,000.00
Class C Deferred Interest Notes	\$0.00	\$0.00
Class D Notes	\$17,000,000.00	\$17,000,000.00
Class D Deferred Interest Notes	\$0.00	\$0.00
Subordinated (A)	\$22,625,000.00	\$22,625,000.00
Subordinated (B)	\$22,625,000.00	\$22,625,000.00
	\$369,350,000.00	\$369,350,000.00

* Deferred Interests or Participating Payments are excluded from totals

Requirements Summary

Outcome Requirement Result

Concentration Limitations

Concentration Limitations: (ix) Unfunded commitments - Delayed Drawdown / funded and unfunded commitments - Revolving Collateral Obligations	0.0%	<= 7.5%	PASS
Concentration Limitations: (v) Collateral Obligations with an S&P Rating of CCC+ or below	5.3%	<= 7.5%	PASS
Concentration Limitations: (vi) Fixed Rate Obligations	0.0%	<= 7.5%	PASS
Concentration Limitations: (vii) Current Pay Obligations	0.0%	<= 2.5%	PASS
Concentration Limitations: (viii) DIP Collateral Obligations	0.0%	<= 7.5%	PASS
Concentration Limitations: (x) Participation Interests	0.0%	<= 20.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure	0.0%	<= 20.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and A-1	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and not A-1 or below A	0.0%	<= 0.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A+	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA+	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA-	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AAA	0.0%	<= 20.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and A-1:	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and not A-1 or below A:	0.0%	<= 0.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A+:	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA:	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA+:	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA-:	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AAA:	0.0%	<= 20.0%	PASS

Requirements Summary

	Outcome	Requirement	Result
Concentration Limitations			
Concentration Limitations: (xii) S&P Rating derived from Moody's per clause (iii)(a)	0.0%	<= 10.0%	PASS
Concentration Limitations: (xiii) Moody's Rating derived from (b)(A) or (B) of "Moody's Derived Rating"	0.0%	<= 10.0%	PASS
Concentration Limitations: (xiv) (a) Non-Emerging Market Obligors	100.0%	= 100.0%	PASS
Concentration Limitations: (xiv) (b) All countries other than the United States	13.8%	<= 20.0%	PASS
Concentration Limitations: (xiv) (b) All countries other than the United States, Canada and the United Kingdom	8.0%	<= 10.0%	PASS
Concentration Limitations: (xiv) (b) All Group II Countries in the aggregate	3.4%	<= 20.0%	PASS
Concentration Limitations: (xiv) (b) All Group III Countries in the aggregate	3.0%	<= 7.5%	PASS
Concentration Limitations: (xiv) (b) All Tax Jurisdictions in the aggregate	0.0%	<= 7.5%	PASS
Concentration Limitations: (xiv) (b) Any individual Group I Country:United Kingdom	1.8%	<= 20.0%	PASS
Concentration Limitations: (xiv) (b) Any individual Group II Country:Germany	2.9%	<= 5.0%	PASS
Concentration Limitations: (xiv) (b) Any individual Group III Country:France	1.8%	<= 5.0%	PASS
Concentration Limitations: (xiv) (b) Canada	4.0%	<= 15.0%	PASS
Concentration Limitations: (xix) Collateral Obligations with Equity attached as part of a "unit"	0.0%	<= 5.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 01: Business equipment & services	13.1%	<= 15.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 02: Health care	10.3%	<= 12.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 03: Electronics/electrical	8.3%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 04: Chemical & plastics	8.2%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 05: Publishing	6.0%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 06: Retailers (except food & drug)	5.2%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 07: Leisure goods/activities/movies	5.1%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 08: Food products	4.9%	<= 10.0%	PASS

Requirements Summary

Outcome Requirement Result

Concentration Limitations

Concentration Limitations: (xv) S&P Industry Classifications - 09: Drugs	4.4%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 10: Ecological services & equipment	3.4%	<= 10.0%	PASS
Concentration Limitations: (xvi) Cov-Lite Loans	10.4%	<= 60.0%	PASS
Concentration Limitations: (xvii) Collateral Obligations that pay less frequently than quarterly	0.0%	<= 7.5%	PASS
Concentration Limitations: (xviii) Deferrable Securities	0.0%	<= 5.0%	PASS
Concentration Limitations: (xx) Letters of Credit	0.0%	<= 5.0%	PASS
Concentration Limitations: (xxi) Medium Obligor Loans	0.0%	<= 1.5%	PASS

Counterparty Criteria

Moody's Counterparty Criteria: Aggregate <= A1	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Aggregate <= A2 and not P-1 or < A2	0.00%	<= 0.00%	PASS
Moody's Counterparty Criteria: Aggregate <= A2 and P-1	0.00%	<= 5.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aa1	0.00%	<= 20.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aa2	0.00%	<= 20.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aa3	0.00%	<= 15.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aaa	0.00%	<= 20.00%	PASS
Moody's Counterparty Criteria: Individual <= A1:	0.00%	<= 5.00%	PASS
Moody's Counterparty Criteria: Individual <= A2 and not P-1 or < A2:	0.00%	<= 0.00%	PASS
Moody's Counterparty Criteria: Individual <= A2 and P-1:	0.00%	<= 5.00%	PASS
Moody's Counterparty Criteria: Individual <= Aa1:	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Individual <= Aa2:	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Individual <= Aa3:	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Individual <= Aaa:	0.00%	<= 20.00%	PASS

Coverage

Class A Interest Coverage Test	268.42%	>= 110.00%	PASS
Class A Overcollateralization Ratio Test	136.00%	>= 124.87%	PASS

Requirements Summary

	Outcome	Requirement	Result
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Coverage

Class B Interest Coverage Test	230.58%	>= 105.00%	PASS
Class B Overcollateralization Ratio Test	122.54%	>= 113.03%	PASS
Class C Interest Coverage Test	207.23%	>= 102.00%	PASS
Class C Overcollateralization Ratio Test	114.92%	>= 106.97%	PASS
Class D Interest Coverage Test	185.50%	>= 101.00%	PASS
Class D Overcollateralization Ratio Test	108.89%	>= 103.99%	PASS
Reinvestment Overcollateralization Test	108.89%	>= 104.99%	PASS

Summary

Portfolio Assets: Trading Plans of Purchases Information	0.00%	<= 5.00%	PASS
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Portfolio Assets: Asset Information

Total Number of Assets

187

Total Number of Equity

0

Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Acosta Inc - Tranche B-1 Loan	LX144231	Term Loan	00485GAE8	\$1,960,150.00	\$1,960,150.00	B1	B	Quarterly	4.2500%	3.2500%	27-Sep-2021
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Term Loan	00769EAS9	\$492,462.31	\$492,462.31	B1	B	Quarterly	4.2500%	3.2500%	23-Jul-2021
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Term Loan	00106DAC8	\$2,955,000.00	\$2,955,000.00	B2	B	Quarterly	6.2500%	5.2500%	28-Jan-2022
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Term Loan	00829RAC3	\$2,481,250.00	\$2,481,250.00	B2	B-	Quarterly	5.7500%	4.7500%	24-Oct-2022
Albany Molecular Research Inc - Term Loan	LX146837	Term Loan	01242HAE8	\$935,138.54	\$935,138.54	B1	B	Quarterly	6.0057%	4.7500%	16-Jul-2021
Albaugh LLC - Initial Term Loan	LX137116	Term Loan	01260HAC9	\$2,604,130.43	\$2,604,130.43	B1	B+	Quarterly	6.0000%	5.0000%	31-May-2021
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Term Loan	01310TAM1	\$791,157.19	\$791,157.19	Ba2	B+	Quarterly	4.7500%	3.7500%	21-Dec-2022
Albertson's LLC - Term B-6 Loan	LX152913	Term Loan	01310TAL3	\$2,391,129.66	\$2,391,129.66	Ba2	B+	Quarterly	4.7500%	3.7500%	22-Jun-2023
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Term Loan	01642pav8	\$1,856,250.00	\$1,856,250.00	B2	B+	Quarterly	4.0000%	3.0000%	28-Jul-2022
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Term Loan	90350VAC2	\$1,985,000.00	\$1,985,000.00	B2	B+	Quarterly	4.7500%	3.7500%	28-Jul-2022
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Term Loan	90350VAF5	\$2,000,000.00	\$2,000,000.00	Caa2	B+	Quarterly	9.5000%	8.5000%	28-Jul-2023
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Term Loan		\$1,710,971.06	\$1,710,971.06	B1	B+	Quarterly	5.1315%	4.2500%	13-Sep-2023
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Term Loan		\$1,289,028.94	\$1,289,028.94	B1	B+	Quarterly	5.1315%	4.2500%	13-Sep-2023
Alorica Inc. - Term B Loan	LX153037	Term Loan	02052RAG8	\$249,375.00	\$249,375.00	B1	BB-	Quarterly	5.5000%	4.7500%	30-Jun-2022
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Term Loan	N0306WAF2	\$3,430,328.13	\$3,430,328.13	B1	B+	Quarterly	5.0000%	4.0000%	01-Aug-2021
American Bath Group LLC - First Lien Term Loan	LX155089	Term Loan	02451UAC7	\$750,000.00	\$750,000.00	B2	B	Quarterly	6.7500%	5.7500%	30-Sep-2023
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Term Loan		\$1,954,323.65	\$1,954,323.65	B1	BB-	Quarterly	4.5009%	3.5010%	01-Nov-2019
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Term Loan		\$500,000.00	\$500,000.00	B2	B	Quarterly	4.2500%	3.2500%	07-Dec-2023
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Term Loan	03827FAR2	\$1,373,582.59	\$1,373,582.59	B1	B	Quarterly	4.0000%	3.0000%	25-Jan-2021
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Term Loan	C0458WAC7	\$1,950,000.00	\$1,950,000.00	B2	B	Quarterly	4.2500%	3.2500%	13-Feb-2021
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Term Loan	L0421UAC5	\$1,231,289.06	\$1,231,289.06	B1	B+	Quarterly	4.2500%	3.2500%	17-Jan-2022
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Term Loan	05350FAF8	\$1,796,407.19	\$1,796,407.19	B1	B	Quarterly	6.0000%	5.0000%	21-Jun-2022
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Term Loan	00241YAB0	\$2,922,556.40	\$2,922,556.40	B1	B	Quarterly	4.5000%	3.5000%	24-Jan-2021
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Term Loan	07014QAJ0	\$1,720,430.11	\$1,720,430.11	B1	B+	Quarterly	5.7204%	4.7500%	15-May-2018
Bass Pro Group LLC - Initial Term Loan	LX156196	Term Loan	07014QAK7	\$3,000,000.00	\$3,000,000.00	B1	B+	Quarterly	5.9704%	5.0000%	04-Nov-2023
Bass Pro Group LLC - Term Loan	LX144858	Term Loan	07014QAG6	\$3,359,294.91	\$3,359,294.91	B1	B+	Quarterly	4.0000%	3.2500%	05-Jun-2020
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Term Loan	05542ka3	\$2,503,607.47	\$2,503,607.47	Ba2	BB	Quarterly	4.1056%	3.5000%	30-Jun-2023
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Term Loan	G2967LAC8	\$2,019,084.61	\$2,019,084.61	Ba1	BB+	Quarterly	3.7039%	3.0000%	01-Feb-2023
Blount International, Inc. - Initial Term Loan	LX149926	Term Loan	09518DAC1	\$1,596,000.00	\$1,596,000.00	B1	B+	Quarterly	7.2538%	6.2540%	12-Apr-2023
BMC Software Finance Inc - Initial US Term Loan	LX130254	Term Loan	05578NAD2	\$4,688,888.89	\$4,688,888.89	B1	B	Quarterly	5.0000%	4.0000%	10-Sep-2020
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Term Loan	13134NAD3	\$4,861,809.04	\$4,861,809.04	Ba2	B+	Quarterly	3.0900%	2.2500%	03-May-2020
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Term Loan	13322HAC0	\$2,564,000.00	\$2,564,000.00	B2	B+	Quarterly	4.7500%	3.7500%	03-Oct-2023
Cengage Learning Inc - Term B Loan	LX152766	Term Loan	15134NAE6	\$3,767,175.50	\$3,767,175.50	B1	B	Quarterly	5.2500%	4.2500%	07-Jun-2023
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Term Loan	D2700PAD1	\$204,285.07	\$204,285.07	Ba3	B	Quarterly	4.2500%	3.2500%	30-Aug-2020
Charter Communications Operating - Term E Loan	LX129060	Term Loan	16117LBC2	\$1,919,714.94	\$1,919,714.94	Ba1	BBB-	Quarterly	3.0000%	2.2500%	01-Jul-2020
Checkout Holding Corp - First Lien Term B Loan	LX136210	Term Loan	16282FAC5	\$2,932,500.00	\$2,932,500.00	B1	CCC+	Quarterly	4.5000%	3.5000%	09-Apr-2021
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Term Loan	16308TAC5	\$73,795.28	\$73,795.28	B2	B	Quarterly	6.7500%	5.7500%	22-Jun-2022
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Term Loan	16308TAB7	\$1,607,328.02	\$1,607,328.02	B2	B	Quarterly	6.7500%	5.7500%	22-Jun-2022
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Term Loan	12543KAM6	\$1,026,212.24	\$1,026,212.24	Ba3	B	Quarterly	3.7500%	2.7500%	31-Dec-2019
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Term Loan	12543KAN4	\$1,888,203.38	\$1,888,203.38	Ba3	B	Quarterly	4.0000%	3.0000%	27-Jan-2021
Clover Technologies Group LLC - Initial Term Loan	LX136594	Term Loan	35086XAC4	\$2,922,284.21	\$2,922,284.21	B2	B	Quarterly	5.5000%	4.5000%	08-May-2020
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Term Loan		\$347,558.24	\$347,558.24	B1	B	Quarterly	4.5000%	3.5000%	07-Sep-2021
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Term Loan		\$2,102,441.89	\$2,102,441.89	B1	B	Quarterly	4.5000%	3.5000%	07-Sep-2021
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Term Loan	C2620KAK4	\$3,478,731.18	\$3,478,731.18	B2	B-	Quarterly	5.2500%	4.2500%	21-Oct-2021
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Term Loan	22051UAB1	\$1,000,000.00	\$1,000,000.00	Ba3	B+	Quarterly	6.0000%	5.0000%	30-Nov-2023
Coty Inc - Term B USD Loan	LX155916	Term Loan	22207EBA1	\$398,000.00	\$398,000.00	Ba1	BB+	Quarterly	3.7500%	3.0000%	27-Oct-2022
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Term Loan	22526WAF5	\$2,473,843.75	\$2,473,843.75	B2	B+	Quarterly	5.0044%	4.0047%	17-Dec-2021
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Term Loan	64072UAD4	\$1,480,263.16	\$1,480,263.16	Ba1	B	Quarterly	3.8761%	3.0000%	11-Oct-2024
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Term Loan	60001PAB3	\$2,322,099.74	\$2,322,099.74	B3	CCC+	Quarterly	5.0000%	4.0000%	03-Jul-2020
Dell International LLC - Term B Loan	LX150043	Term Loan	24702NAL4	\$3,375,000.00	\$3,375,000.00	Baa3	BB+	Quarterly	4.0000%	3.2500%	07-Sep-2023
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Term Loan	24802GAP9	\$5,624,179.55	\$5,624,179.55	B2	B-	Quarterly	6.5000%	5.5000%	28-Feb-2020
Diebold Inc - Dollar Term B Loan	LX151920	Term Loan	25365EAK1	\$1,416,666.40	\$1,416,666.40	Ba2	BB-	Quarterly	5.2500%	4.5000%	06-Nov-2023
Dollar Tree Inc - Term B-3 Loan	LX155145	Term Loan	25674DAJ2	\$284,810.13	\$284,810.13	Ba1	BB+	Quarterly	3.2500%	2.5000%	06-Jul-2022
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Term Loan	25787JAB0	\$500,000.00	\$500,000.00	Ba2	BB-	Quarterly	5.0000%	4.0000%	29-Sep-2023

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Scenario: Initial As of 21-Dec-2016 Method: Trade Date

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Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Term Loan	N4715WAC6	\$3,890,252.53	\$3,890,252.53	B2	B	Quarterly	4.2500%	3.2500%	11-Mar-2021
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Term Loan	23340DAH5	\$2,942,649.70	\$2,942,649.71	B1	B+	Quarterly	4.2500%	3.2500%	04-Nov-2021
DTZ US Borrower LLC - Second Lien Initial Term B-3 Loan	LX141570	Term Loan	23340DAB8	\$85,106.38	\$85,106.38	B3	B+	Quarterly	9.2500%	8.2500%	04-Nov-2022
Eastern Power LLC - Term Loan	LX140953	Term Loan	87264NAB3	\$2,330,630.38	\$2,330,630.38	B1	BB-	Quarterly	5.0000%	4.0000%	02-Oct-2021
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Term Loan	L29678AF3	\$992,500.00	\$992,500.00	Ba2	B+	Quarterly	3.7500%	3.0000%	26-Sep-2022
EnergySolutions LLC - Term Advance	LX137277	Term Loan	29276MAG2	\$1,590,000.00	\$1,590,000.00	B3	B-	Quarterly	6.7500%	5.7500%	29-May-2020
Engility Corporation - Term B2 Loan	LX154035	Term Loan	29286GAC2	\$313,725.16	\$313,725.16	B1	B+	Quarterly	5.7500%	4.7500%	14-Aug-2023
Epicor Software Corporation - Term B Loan	LX144606	Term Loan	29426NAE4	\$1,984,924.62	\$1,984,924.62	B2	B-	Quarterly	4.7500%	3.7500%	01-Jun-2022
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Term Loan	29486HAC8	\$995,000.00	\$995,000.00	B1	B	Quarterly	5.9856%	4.8045%	01-Mar-2023
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Term Loan	92938NAB9	\$2,917,500.00	\$2,917,500.00	B2	B	Quarterly	4.7500%	3.7500%	15-Jan-2021
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Term Loan	D2700PAC3	\$1,803,331.63	\$1,803,331.63	Ba3	B	Quarterly	4.2500%	3.2500%	30-Aug-2020
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Term Loan	D2700PAF6	\$545,719.28	\$545,719.28	Ba3	B	Quarterly	4.2500%	3.2500%	30-Aug-2020
Filtration Group Corporation - Initial Term Loan	LX133605	Term Loan	31732FAG1	\$3,422,919.52	\$3,422,919.52	B2	B	Quarterly	4.2500%	3.2500%	21-Nov-2020
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Term Loan	L6103EAF6	\$2,000,000.00	\$2,000,000.00	Caa1	B	Quarterly	9.5000%	8.5000%	16-Oct-2023
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Term Loan	32007UBR9	\$2,509,253.40	\$2,509,253.40	Ba3	B+	Quarterly	3.0000%	3.0000%	24-Mar-2021
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Term Loan	33886FAD8	\$1,800,000.00	\$1,800,000.00	B3	B-	Quarterly	6.7500%	5.7500%	03-Apr-2020
Flexera Software LLC - Second Lien Term Loan	LX136092	Term Loan	33937KAM6	\$1,000,000.00	\$1,000,000.00	Caa1	B	Quarterly	8.0000%	7.0000%	02-Apr-2021
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Term Loan		\$1,200,000.00	\$1,200,000.00	B2	B	Quarterly	5.7500%	4.7500%	02-Oct-2023
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Term Loan	Q3930AAC2	\$2,417,151.46	\$2,417,151.46	Ba1	BB+	Quarterly	3.7500%	2.7500%	30-Jun-2019
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Term Loan	30283HAB3	\$2,917,500.00	\$2,917,500.00	Ca	B-	Quarterly	5.7500%	4.7500%	18-Dec-2020
Galleria Company - Term B Loan	LX148185	Term Loan	36380UAB3	\$800,000.00	\$800,000.00	Ba1	BB+	Quarterly	3.7500%	3.0000%	26-Jan-2023
Getty Images, Inc. - Initial Term Loan	LX126129	Term Loan	37427UAF7	\$2,916,666.66	\$2,916,666.66	B3	CCC+	Quarterly	4.7500%	3.5000%	18-Oct-2019
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Term Loan	37950HAJ3	\$1,386,043.71	\$1,386,043.71	B1	B	Quarterly	5.2500%	4.2500%	15-Aug-2022
GlobalLogic Holdings Inc - Term Loan	LX156755	Term Loan	37953UAC6	\$933,333.00	\$933,333.00	B1	B	Quarterly	6.2500%	5.2500%	13-Jun-2022
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Term Loan	3621LEAB2	\$2,959,974.43	\$2,959,974.43	B2	B-	Quarterly	5.0000%	4.0000%	21-Oct-2021
Greatbatch Ltd - Term B Loan	LX147756	Term Loan	39154EAD3	\$2,481,250.00	\$2,481,250.00	B2	B	Quarterly	5.2500%	4.2500%	27-Oct-2022
Hampton Rubber Company - First Lien Term Loan	LX135905	Term Loan	40934EAB2	\$3,900,000.00	\$3,900,000.00	Caa1	CCC+	Monthly	5.0000%	4.0000%	27-Mar-2021
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Term Loan	41151PAL9	\$1,147,125.00	\$1,147,125.00	Ba3	BB-	Quarterly	3.8873%	3.0000%	18-Aug-2023
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Term Loan	43455JAQ1	\$2,100,000.00	\$2,100,000.00	B2	B	Quarterly	5.5000%	4.5000%	10-Nov-2023
Horizon Pharma Inc - 2015 Term Loan	LX144256	Term Loan	44043VAD0	\$987,500.00	\$987,500.00	Ba2	B	Quarterly	5.0000%	4.0000%	22-Apr-2021
Hudsons Bay Company - Initial Term B Loan	LX147151	Term Loan	C4426EAH7	\$2,152,073.73	\$2,152,073.73	B1	B+	Quarterly	4.2500%	3.2500%	30-Sep-2022
Huntsman International LLC - 2023 Term B Loan	LX156697	Term Loan	44701PBA1	\$1,990,000.00	\$1,990,000.00	Ba2	BB-	Quarterly	3.9140%	3.0000%	03-Apr-2023
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Term Loan	C4438BAC0	\$986,236.96	\$986,236.96	B2	B	Quarterly	4.2500%	3.2500%	30-Jun-2021
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Term Loan		\$1,200,000.00	\$1,200,000.00	B1	B+	Quarterly	6.5000%	5.5000%	30-Sep-2021
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Term Loan	45672JAF7	\$3,890,576.13	\$3,890,576.13	Ba3	B+	Quarterly	3.7500%	2.7500%	15-Dec-2020
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Term Loan	45690DAF8	\$1,994,949.49	\$1,994,949.49	B1	B	Quarterly	4.5000%	3.5000%	27-May-2022
Infor (US) Inc - First Lien Term Loan	LX158211	Term Loan	83403JAC1	\$1,379,310.34	\$1,379,310.34	Ba3	B	Quarterly	4.2500%	4.2500%	16-Dec-2023
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Term Loan	45672LAB1	\$1,602,351.51	\$1,602,351.51	B1	B	Quarterly	3.7500%	2.7500%	03-Jun-2020
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Term Loan	52078DAG4	\$333,411.29	\$333,411.29	B1	B	Quarterly	3.7500%	2.7500%	03-Jun-2020
Informatica Corporation - Dollar Term Loan	LX144702	Term Loan	45673DAE2	\$2,482,462.31	\$2,482,462.31	B2	B	Quarterly	4.5000%	3.5000%	05-Aug-2022
Information Resources Inc - Term Loan	LX132782	Term Loan	45676FAF1	\$3,554,451.09	\$3,554,451.09	B2	B-	Quarterly	4.7500%	3.7500%	30-Sep-2020
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Term Loan		\$1,500,000.00	\$1,500,000.00	B2	B	Quarterly	4.7500%	3.7500%	09-Nov-2023
Ion Media Networks Inc - Term B-2 Loan	LX142415	Term Loan	46205DAG2	\$3,794,512.89	\$3,794,512.89	B1	B+	Quarterly	4.5000%	3.5000%	18-Dec-2020
IPC Corp - First Lien Term B-1 Loan	LX144340	Term Loan	44987VAF3	\$1,477,500.00	\$1,477,500.00	B2	B	Quarterly	5.5000%	4.5000%	06-Aug-2021
Jaguar Holding Company II - Initial Term Loan	LX146947	Term Loan	47009YAF4	\$500,000.00	\$500,000.00	B1	B	Quarterly	4.2500%	3.2500%	18-Aug-2022
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Term Loan	48562RAH2	\$2,238,750.00	\$2,238,750.00	Ba3	BB-	Quarterly	4.3750%	3.5000%	09-Mar-2023
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Term Loan	56523PAD6	\$2,826,297.65	\$2,826,297.65	Ba3	BB-	Quarterly	5.2500%	4.5000%	03-Mar-2023
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Term Loan	49458FAK6	\$3,457,172.19	\$3,457,172.19	Ba3	B+	Quarterly	4.2500%	3.2500%	09-Apr-2021
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Term Loan	49387TAR7	\$1,485,000.00	\$1,485,000.00	B2	B-	Quarterly	6.0000%	5.0000%	26-Aug-2022
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Term Loan	\$925,233.64	\$925,233.64	B1	B	Quarterly	5.5000%	4.5000%	27-Sep-2022	
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Term Loan	51602EAC8	\$1,443,750.03	\$1,443,750.03	B2	B+	Quarterly	5.7500%	4.7500%	25-Nov-2020
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Term Loan	00507YAC7	\$2,218,618.38	\$2,218,618.38	B1	B	Quarterly	6.0000%	5.0000%	13-Nov-2020
Lions Gate Entertainment Corp - Term B Loan	LX153562	Term Loan	C5184AAF8	\$1,754,901.96	\$1,754,901.96	Ba2	B+	Quarterly	4.5000%	3.7500%	08-Dec-2023
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Term Loan	50217UAB3	\$2,466,262.59	\$2,466,262.59	B2	B	Quarterly	5.2500%	4.2500%	18-Apr-2022
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Term Loan	554276AQ8	\$1,763,592.45	\$1,763,592.45	B2	BB-	Quarterly	5.0000%	4.0000%	07-Jun-2023
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Term Loan	554276AS4	\$1,167,464.11	\$1,167,464.11	B2	BB-	Quarterly	4.5000%	3.5000%	07-Jun-2020
Magic Newco LLC - First Lien USD Term Loan	LX124101	Term Loan	55915EAF4	\$1,807,959.27	\$1,807,959.27	B1	B	Quarterly	5.0000%	4.0000%	12-Dec-2018
Match Group Inc - Term B-1 Loan	LX148815	Term Loan	57665VAC1	\$1,093,750.00	\$1,093,750.00	Ba2	BB	Quarterly	4.2008%	3.2500%	16-Nov-2022
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Term Loan	58063VAH6	\$1,996,250.00	\$1,996,250.00	Ba3	B	Quarterly	5.0000%	4.0000%	04-May-2022
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Term Loan	59562TAK8	\$2,950,736.46	\$2,950,736.46	Ba3	B-	Quarterly	4.5000%	3.5000%	18-Aug-2021
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Term Loan	00214VAC7	\$1,500,000.00	\$1,500,000.00	B2	B+	Quarterly	6.0000%	5.0000%	16-Aug-2023
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Term Loan		\$125,000.00	\$125,000.00	B1	B-	Quarterly	4.2500%	4.2500%	20-Aug-2021

Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Term Loan		\$1,875,000.00	\$1,875,000.00	B1	B-	Quarterly	4.2500%	4.2500%	20-Aug-2021
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Term Loan	55328HAE1	\$765,417.87	\$765,417.87	B1	B+	Quarterly	5.0000%	4.0000%	07-Jun-2023
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Term Loan	55354EAC9	\$2,897,678.12	\$2,897,678.12	B1	B-	Quarterly	5.0000%	4.0000%	29-May-2020
Natel Engineering Company Inc - Initial Term Loan	LX143854	Term Loan	63229BAB4	\$681,250.07	\$681,250.07	B2	B+	Quarterly	6.7500%	0.0000%	02-Apr-2020
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Term Loan		\$2,500,000.00	\$2,500,000.00	B2	B	Quarterly	5.5000%	4.5000%	19-Apr-2023
Nexeo Solutions LLC - Initial Term Loan	LX152596	Term Loan	65339QAF4	\$1,282,500.00	\$1,282,500.00	B3	B	Quarterly	5.2500%	4.2500%	09-Jun-2023
Numericable-SFR SA - USD TLB-7	LX152260	Term Loan	67053NAG9	\$1,490,632.04	\$1,490,632.04	B1	B+	Quarterly	5.1373%	4.2500%	15-Jan-2024
NVA Holdings Inc - First Lien Term Loan	LX140043	Term Loan	62943KAC1	\$2,442,708.63	\$2,442,708.63	B1	B	Quarterly	4.7500%	3.7500%	16-Aug-2021
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Term Loan	43134LAD4	\$375,000.00	\$375,000.00	B1	B	Quarterly	5.0000%	5.0000%	13-Dec-2023
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Term Loan	43134LAG7	\$2,947,500.01	\$2,947,500.01	B1	B	Quarterly	6.0000%	5.0000%	05-Dec-2021
NXP BV - Tranche F Loans	LX155082	Term Loan	N5945LAP0	\$1,066,401.39	\$1,066,401.39	Baa1	BBB	Quarterly	3.4052%	2.5000%	07-Dec-2020
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Term Loan		\$2,500,000.00	\$2,500,000.00	B2	B-	Quarterly	3.7500%	3.7500%	14-Dec-2023
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Term Loan	67437DAB9	\$1,939,491.89	\$1,939,491.89	B1	B-	Quarterly	4.5000%	3.5000%	18-Oct-2019
Outerwall Inc - First Lien Term B Loan	LX154967	Term Loan	69007AAG0	\$2,708,333.34	\$2,708,333.34	B1	B	Quarterly	5.2500%	4.2500%	27-Sep-2023
Packers Holdings LLC - Initial Term Loan	LX142148	Term Loan	96336HAC9	\$2,947,500.00	\$2,947,500.00	B2	B	Quarterly	4.7500%	3.7500%	02-Dec-2021
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Term Loan	71579UAB1	\$1,191,000.00	\$1,191,000.00	B1	B	Quarterly	5.0000%	4.0000%	26-Jan-2023
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Term Loan	71579UAE5	\$992,500.00	\$992,500.00	B1	B	Quarterly	4.2500%	4.2500%	26-Jan-2023
PetSmart Inc - Tranche B-2 Loan	LX155570	Term Loan	71677HAG0	\$3,441,284.76	\$3,441,284.76	Ba3	B+	Quarterly	4.0000%	3.0000%	11-Mar-2022
PFS Holding Corporation - First Lien Term Loan	LX134882	Term Loan	69339HAB5	\$4,387,500.00	\$4,387,500.00	B3	B-	Quarterly	4.5000%	3.5000%	31-Jan-2021
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Term Loan		\$748,125.00	\$748,125.00	B2	B	Quarterly	5.7500%	4.7500%	04-Nov-2022
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Term Loan	74036YAF5	\$1,496,250.00	\$1,496,250.00	B2	B-	Quarterly	6.5000%	5.5000%	20-Oct-2022
Presidio Inc - Term B Loan	LX144522	Term Loan	74101VAH7	\$4,024,567.52	\$4,024,567.52	B1	B	Quarterly	5.2538%	4.2541%	02-Feb-2022
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Term Loan	03765VAF7	\$1,172,062.50	\$1,172,062.50	Ba2	B+	Quarterly	4.7500%	3.7500%	02-May-2022
Printpack Holdings Inc - First Lien Term Loan	LX153744	Term Loan	74257HAK3	\$2,128,777.78	\$2,128,777.78	B2	B+	Quarterly	5.0000%	4.0000%	26-Jul-2023
Q Holding Company - Term B Loan	LX142346	Term Loan	74736HAC2	\$500,000.00	\$500,000.00	B3	B	Quarterly	6.0000%	5.0000%	17-Dec-2021
Quorum Health Corporation - Term Loan	LX152098	Term Loan	74909HAC3	\$1,480,259.76	\$1,480,259.76	B1	B	Quarterly	6.7500%	5.7500%	29-Apr-2022
Raley's - Initial Term Loan	LX144106	Term Loan	75114YAB6	\$2,844,102.44	\$2,844,102.44	B3	B+	Quarterly	7.2500%	6.2500%	18-May-2022
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Term Loan	L7916MAB2	\$748,091.32	\$748,091.32	B1	B	Quarterly	4.5000%	3.5000%	03-Dec-2020
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Term Loan	78028YAB5	\$493,750.00	\$493,750.00	B1	B-	Quarterly	4.5000%	3.5000%	20-Jun-2022
Sabre Inc - Incremental Term Loan	LX132770	Term Loan	78571YAT7	\$1,921,617.54	\$1,921,617.54	Ba2	BB-	Quarterly	4.5000%	3.5000%	19-Feb-2019
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Term Loan	20752WAB3	\$865,737.15	\$865,737.15	B2	B	Quarterly	4.7500%	3.5000%	30-Apr-2020
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Term Loan	816194AS3	\$1,972,990.00	\$1,972,990.00	Ba2	B+	Quarterly	6.0000%	5.0000%	01-Jun-2018
Shearer's Foods LLC - First Lien Term Loan	LX137740	Term Loan	82087UAB3	\$1,447,614.21	\$1,447,614.21	B1	B	Quarterly	4.9375%	3.9375%	30-Jun-2021
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Term Loan	82087UAD9	\$1,000,000.00	\$1,000,000.00	Caa1	B	Quarterly	7.7500%	6.7500%	30-Jun-2022
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Term Loan		\$1,980,000.00	\$1,980,000.00	B1	B-	Quarterly	6.5000%	5.5000%	20-Sep-2021
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Term Loan	82982NAC3	\$597,000.00	\$597,000.00	B2	B+	Quarterly	5.5000%	4.5000%	29-Apr-2022
SK Spice Sarl - Term Loan A	LX145173	Term Loan		\$1,442,307.69	\$1,442,307.69	B2	B	Quarterly	5.0000%	5.0000%	29-Jun-2020
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Term Loan	83417UAF3	\$1,197,000.00	\$1,197,000.00	B1	B	Quarterly	5.5000%	4.5000%	03-Feb-2023
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Term Loan	83421MAB4	\$1,791,000.00	\$1,791,000.00	Ba3	B	Quarterly	5.7500%	4.7500%	03-Mar-2023
Sophia LP - Closing Date Term Loan	LX147846	Term Loan	83578BAH6	\$2,464,799.62	\$2,464,799.62	B2	B-	Quarterly	4.7500%	3.7500%	30-Sep-2022
SourceHOV LLC - First Lien Term B Loan	LX141601	Term Loan	83616YAG2	\$2,793,750.00	\$2,793,750.00	B3	CCC+	Quarterly	7.7500%	6.7500%	31-Oct-2019
Spin Holdco Inc - Initial Term Loan	LX129663	Term Loan	84850XAB8	\$2,932,787.19	\$2,932,787.19	B2	B	Quarterly	4.2500%	3.2500%	14-Nov-2019
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Term Loan	D1200YAH0	\$2,955,000.02	\$2,955,000.02	B2	B	Quarterly	4.7500%	3.7500%	14-Aug-2020
St. George's University Scholastic Services LLC - Term Loan	LX152959	Term Loan	78957LAC6	\$1,150,000.00	\$1,150,000.00	B2	B+	Quarterly	6.2500%	5.2500%	06-Jul-2022
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Term Loan	85915JAB9	\$1,725,000.00	\$1,725,000.00	B1	B	Quarterly	4.2500%	3.2500%	16-May-2022
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Term Loan	86310EAC7	\$992,500.01	\$992,500.01	***	B	Quarterly	6.0000%	5.0000%	26-Jan-2022
STS Operating Inc - Term Loan	LX135213	Term Loan	78481HAE6	\$953,141.18	\$953,141.18	B2	B	Quarterly	4.7500%	3.7500%	12-Feb-2021
Telesat Canada - Term B-3 Loan	LX156204	Term Loan	87951YAAQ4	\$1,750,000.00	\$1,750,000.00	Ba3	BB-	Quarterly	4.5000%	3.7500%	17-Nov-2023
Tribune Media Company - Term B Loan	LX145376	Term Loan	89604BAT5	\$626,489.11	\$626,489.11	Ba3	BB-	Quarterly	3.7500%	3.0000%	27-Dec-2020
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Term Loan	89787RAE2	\$798,000.00	\$798,000.00	B1	B	Quarterly	6.5000%	5.5000%	13-Apr-2023
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Term Loan	90290PAH7	\$2,537,964.29	\$2,537,964.29	B1	B	Quarterly	5.2500%	4.2500%	30-Dec-2022
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Term Loan	90290PAL8	\$800,000.00	\$800,000.00	Caa1	B	Quarterly	9.0000%	8.0000%	29-Dec-2023
UFC Holdings LLC - First Lien Term Loan	LX153867	Term Loan	90266UAC7	\$2,000,000.00	\$2,000,000.00	B1	B	Quarterly	5.0000%	4.0000%	18-Aug-2023
Univar USA Inc - Initial Dollar Term Loan	LX145474	Term Loan	91335PAB5	\$1,980,000.00	\$1,980,000.00	B2	B+	Quarterly	4.2500%	3.2500%	01-Jul-2022
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Term Loan		\$2,285,714.28	\$2,285,714.28	B2	B	Quarterly	4.7500%	3.7500%	21-Jun-2023
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Term Loan	C9413PA8	\$2,493,794.82	\$2,493,794.82	Ba3	B	Quarterly	5.2500%	4.5000%	05-Aug-2020
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Term Loan	C9413PAU7	\$1,406,365.76	\$1,406,365.76	Ba3	B	Quarterly	5.5000%	4.7500%	01-Apr-2022
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Term Loan		\$1,197,000.00	\$1,197,000.00	B1	B-	Quarterly	6.0000%	5.0000%	01-Jun-2023
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Term Loan	92257UAB6	\$3,910,000.00	\$3,910,000.00	Caa1	CCC+	Quarterly	5.0000%	4.0000%	14-May-2021
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Term Loan	82570JAE6	\$720,321.00	\$720,321.00	B1	B	Quarterly	5.7500%	4.7500%	23-Nov-2019
Vestcom International Inc - Term Loan	LX156795	Term Loan	92548KAC5	\$1,000,000.00	\$1,000,000.00	B1	B	Quarterly	4.2500%	4.2500%	13-Dec-2023
Vizient Inc - Term B-2 Loan	LX155398	Term Loan	92855LAE6	\$1,671,720.59	\$1,671,720.59	B1	B	Quarterly	5.0000%	4.0000%	13-Feb-2023

Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Term Loan	93368VAE2	\$2,000,000.00	\$2,000,000.00	Caa1	B	Quarterly	8.5022%	7.2500%	19-Sep-2022
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Term Loan		\$1,500,000.00	\$1,500,000.00	B2	B	Quarterly	6.5000%	5.5000%	17-Oct-2023
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Term Loan	948627AU8	\$2,411,990.68	\$2,411,990.68	B3	B-	Quarterly	4.0740%	3.2500%	02-Apr-2020
Western Digital Corporation - US Term B-1 Loan	LX154422	Term Loan	95810DAF8	\$2,394,000.00	\$2,394,000.00	Ba1	BB+	Quarterly	4.5000%	3.7500%	01-May-2023
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Term Loan	96925HAB8	\$2,932,499.99	\$2,932,499.99	B1	B	Quarterly	5.2500%	4.2500%	06-May-2021
Xerox Business Services LLC - Term B Loan	LX156731	Term Loan	98411KAB8	\$416,666.66	\$416,666.66	Ba2	BB	Quarterly	6.2500%	5.5000%	22-Nov-2023
XPO Logistics Inc - Refinanced Term Loan	LX154467	Term Loan	98379EAC0	\$1,866,494.92	\$1,866,494.92	Ba1	B+	Quarterly	4.2500%	3.2500%	01-Nov-2021
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Term Loan	98920UAG9	\$1,543,636.36	\$1,543,636.36	Ba2	BB-	Quarterly	3.4464%	2.5000%	27-Oct-2021
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Term Loan	N9833RAD1	\$2,432,340.42	\$2,432,340.42	Ba3	BB-	Quarterly	3.7039%	3.0000%	02-Sep-2024
Grand Total				\$351,321,297.14	\$351,321,297.14						

Portfolio Assets: Account Balances

Account Name	Account Number	Account Type	Balance	Reinvestment Income
Allegro CLO I LTD - Contribution	798749	General	\$0.00	\$0.00
Allegro CLO I LTD - Custodial	798743	General	\$0.00	\$0.00
Allegro CLO I LTD - Exclude Collateral OBL RSRV	798747	General	\$0.00	\$0.00
Allegro CLO I LTD - Expense Reserve	798745	Reserve	\$0.00	\$0.00
Allegro CLO I LTD - Interest Sub	798740	Interest	\$2,076,014.50	\$0.00
Allegro CLO I LTD - Payment	798739	General	\$0.00	\$0.00
Allegro CLO I LTD - Principal Sub	798741	Principal	\$1,600,411.62	\$0.00
Allegro CLO I LTD - Ramp Up Interest	798742	Interest	\$0.00	\$0.00
Allegro CLO I LTD - Ramp Up Principal	798742	Principal	\$0.00	\$0.00
Allegro CLO I LTD - Reserve	798748	Reserve	\$0.00	\$0.00
Allegro CLO I LTD - Revolver Funding	798744	Reserve	\$0.00	\$0.00
Grand Total			\$3,676,426.12	\$0.00

Portfolio Assets: Notes Information

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Interest	Par Amount Outstanding
A							
Class A-1 Notes	2.33733%	0.88733%	1.45000%	31-Oct-2016	30-Jan-2017	\$1,263,184.03	\$213,800,000.00
Class A-2 Notes	2.88733%	0.88733%	2.00000%	31-Oct-2016	30-Jan-2017	\$333,542.76	\$45,700,000.00
					A Subtotal	\$1,596,726.79	\$259,500,000.00
B							
Class B Notes	3.63733%	0.88733%	2.75000%	31-Oct-2016	30-Jan-2017	\$262,039.32	\$28,500,000.00
					B Subtotal	\$262,039.32	\$28,500,000.00
C							
Class C Notes	4.33733%	0.88733%	3.45000%	31-Oct-2016	30-Jan-2017	\$209,408.70	\$19,100,000.00
					C Subtotal	\$209,408.70	\$19,100,000.00
D							
Class D Notes	5.63733%	0.88733%	4.75000%	31-Oct-2016	30-Jan-2017	\$242,248.60	\$17,000,000.00
					D Subtotal	\$242,248.60	\$17,000,000.00
					Grand Total	\$2,310,423.40	\$324,100,000.00

Class A Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

	Outcome	Requirement	
OC Coverage %	136.00%	>= 124.87%	PASS

Collateral:

APB of Collateral Obligations	\$351,321,297.14
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$1,600,411.62
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Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,921,708.76
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Aggregate Amount Outstanding (Denominator):	\$259,500,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
A Subtotal	\$259,500,000.00
Grand Total	\$259,500,000.00

Class B Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

	Outcome	Requirement	
OC Coverage %	122.54%	>= 113.03%	PASS

Collateral:

APB of Collateral Obligations	\$351,321,297.14
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$1,600,411.62
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Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,921,708.76
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Aggregate Amount Outstanding (Denominator):	\$288,000,000.00
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Tranche		Par Amount Outstanding
A	Class A-1 Notes	\$213,800,000.00
	Class A-2 Notes	\$45,700,000.00
	A Subtotal	\$259,500,000.00
B	Class B Notes	\$28,500,000.00
	B Subtotal	\$28,500,000.00
	Grand Total	\$288,000,000.00

Class C Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

	Outcome	Requirement	
OC Coverage %	114.92%	>= 106.97%	PASS

Collateral:

APB of Collateral Obligations	\$351,321,297.14
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$1,600,411.62
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Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,921,708.76
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Aggregate Amount Outstanding (Denominator):	\$307,100,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
	A Subtotal \$259,500,000.00
B	
Class B Notes	\$28,500,000.00
	B Subtotal \$28,500,000.00
C	
Class C Notes	\$19,100,000.00
	C Subtotal \$19,100,000.00
	Grand Total \$307,100,000.00

Class D Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

	Outcome	Requirement	
OC Coverage %	108.89%	>= 103.99%	PASS

Collateral:

APB of Collateral Obligations	\$351,321,297.14
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$1,600,411.62
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Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,921,708.76
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Aggregate Amount Outstanding (Denominator):	\$324,100,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
A Subtotal	\$259,500,000.00
B	
Class B Notes	\$28,500,000.00
B Subtotal	\$28,500,000.00
C	
Class C Notes	\$19,100,000.00
C Subtotal	\$19,100,000.00
D	
Class D Notes	\$17,000,000.00
D Subtotal	\$17,000,000.00

Reinvestment Overcollateralization Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

	Outcome	Requirement	
OC Coverage %	108.89%	>= 104.99%	PASS

Collateral:

APB of Collateral Obligations	\$351,321,297.14
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$1,600,411.62
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Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,921,708.76
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Aggregate Amount Outstanding (Denominator):	\$324,100,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
	A Subtotal \$259,500,000.00
B	
Class B Notes	\$28,500,000.00
	B Subtotal \$28,500,000.00
C	
Class C Notes	\$19,100,000.00
	C Subtotal \$19,100,000.00
D	
Class D Notes	\$17,000,000.00
	D Subtotal \$17,000,000.00

Class A Interest Coverage Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

Interest Coverage %	Outcome	Requirement	
268.42%		>= 110.00%	PASS

Actual:

Interest Received on Collateral Obligations	\$2,076,014.50	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$2,076,014.50

Projected:

Interest on Collateral Obligations	\$2,396,783.44	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$2,396,783.44

Add:

Eligible Investments Purchased with Interest Proceeds	\$0.00	
Net Hedge Receiveable	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i) clauses (A), (B) and (C)	\$186,915.14	
Subtotal:		\$186,915.14

Interest Coverage Numerator:	\$4,285,882.80
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Note Interest:

Total Projected Note Interest	\$1,596,726.79
Total Accrued Interest on Deferred Interest	\$0.00

Interest Coverage Denominator:	\$1,596,726.79
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.3373%	0.8873%	1.4500%	31-Oct-2016	30-Jan-2017	\$213,800,000.00	\$1,263,184.03
Class A-2 Notes	2.8873%	0.8873%	2.0000%	31-Oct-2016	30-Jan-2017	\$45,700,000.00	\$333,542.76
Grand Total						\$259,500,000.00	\$1,596,726.79

Class B Interest Coverage Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

	Outcome	Requirement	
Interest Coverage %	230.58%	>= 105.00%	PASS

Actual:

Interest Received on Collateral Obligations	\$2,076,014.50	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$2,076,014.50

Projected:

Interest on Collateral Obligations	\$2,396,783.44	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$2,396,783.44

Add:

Eligible Investments Purchased with Interest Proceeds	\$0.00	
Net Hedge Receiveable	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i) clauses (A), (B) and (C)	\$186,915.14	
Subtotal:		\$186,915.14

Interest Coverage Numerator:	\$4,285,882.80
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Note Interest:

Total Projected Note Interest	\$1,858,766.10	
Total Accrued Interest on Deferred Interest	\$0.00	

Interest Coverage Denominator:	\$1,858,766.10
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.3373%	0.8873%	1.4500%	31-Oct-2016	30-Jan-2017	\$213,800,000.00	\$1,263,184.03
Class A-2 Notes	2.8873%	0.8873%	2.0000%	31-Oct-2016	30-Jan-2017	\$45,700,000.00	\$333,542.76
Class B Notes	3.6373%	0.8873%	2.7500%	31-Oct-2016	30-Jan-2017	\$28,500,000.00	\$262,039.32
Class B Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	21-Dec-2016	21-Dec-2016	\$0.00	\$0.00
Grand Total						\$288,000,000.00	\$1,858,766.10

Class C Interest Coverage Test

Report Summary

Current Distribution Period : 31-Oct-2016 - 30-Jan-2017

Current Collection Period : 21-Oct-2016 - 19-Jan-2017

	Outcome	Requirement	
Interest Coverage %	207.23%	>= 102.00%	PASS

Actual:

Interest Received on Collateral Obligations	\$2,076,014.50	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$2,076,014.50

Projected:

Interest on Collateral Obligations	\$2,396,783.44	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$2,396,783.44

Add:

Eligible Investments Purchased with Interest Proceeds	\$0.00	
Net Hedge Receiveable	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i) clauses (A), (B) and (C)	\$186,915.14	
Subtotal:		\$186,915.14

Interest Coverage Numerator:	\$4,285,882.80
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Note Interest:

Total Projected Note Interest	\$2,068,174.80	
Total Accrued Interest on Deferred Interest	\$0.00	

Interest Coverage Denominator:	\$2,068,174.80
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.3373%	0.8873%	1.4500%	31-Oct-2016	30-Jan-2017	\$213,800,000.00	\$1,263,184.03
Class A-2 Notes	2.8873%	0.8873%	2.0000%	31-Oct-2016	30-Jan-2017	\$45,700,000.00	\$333,542.76
Class B Notes	3.6373%	0.8873%	2.7500%	31-Oct-2016	30-Jan-2017	\$28,500,000.00	\$262,039.32
Class B Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	21-Dec-2016	21-Dec-2016	\$0.00	\$0.00
Class C Notes	4.3373%	0.8873%	3.4500%	31-Oct-2016	30-Jan-2017	\$19,100,000.00	\$209,408.70
Class C Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	21-Dec-2016	21-Dec-2016	\$0.00	\$0.00
Grand Total						\$307,100,000.00	\$2,068,174.80

Class D Interest Coverage Test

Report Summary	Current Distribution Period : 31-Oct-2016 - 30-Jan-2017			
	Current Collection Period : 21-Oct-2016 - 19-Jan-2017			
		Outcome	Requirement	
	Interest Coverage %	185.50%	>= 101.00%	PASS
Actual:				
	Interest Received on Collateral Obligations		\$2,076,014.50	
	Miscellaneous Interest Proceeds		\$0.00	
	Interest Receivable not projected		\$0.00	
	Subtotal:			\$2,076,014.50
Projected:				
	Interest on Collateral Obligations		\$2,396,783.44	
	Reinvestment Income		\$0.00	
	Interest on Account Balances		\$0.00	
	Subtotal:			\$2,396,783.44
Add:				
	Eligible Investments Purchased with Interest Proceeds		\$0.00	
	Net Hedge Receiveable		\$0.00	
	Subtotal:			\$0.00
Less:				
	Principal Financed Accrued Interest		\$0.00	
	Section 11.1(a)(i) clauses (A), (B) and (C)		\$186,915.14	
	Subtotal:			\$186,915.14
	Interest Coverage Numerator:			\$4,285,882.80
Note Interest:				
	Total Projected Note Interest		\$2,310,423.40	
	Total Accrued Interest on Deferred Interest		\$0.00	
	Interest Coverage Denominator:			\$2,310,423.40

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.3373%	0.8873%	1.4500%	31-Oct-2016	30-Jan-2017	\$213,800,000.00	\$1,263,184.03
Class A-2 Notes	2.8873%	0.8873%	2.0000%	31-Oct-2016	30-Jan-2017	\$45,700,000.00	\$333,542.76
Class B Notes	3.6373%	0.8873%	2.7500%	31-Oct-2016	30-Jan-2017	\$28,500,000.00	\$262,039.32
Class B Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	21-Dec-2016	21-Dec-2016	\$0.00	\$0.00
Class C Notes	4.3373%	0.8873%	3.4500%	31-Oct-2016	30-Jan-2017	\$19,100,000.00	\$209,408.70
Class C Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	21-Dec-2016	21-Dec-2016	\$0.00	\$0.00
Class D Notes	5.6373%	0.8873%	4.7500%	31-Oct-2016	30-Jan-2017	\$17,000,000.00	\$242,248.60
Class D Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	21-Dec-2016	21-Dec-2016	\$0.00	\$0.00
Grand Total						\$324,100,000.00	\$2,310,423.40

Interest Coverage Detail

Reinvestment Rate: 0.0000%

Collection Period Start Date: 21-Oct-2016

Collection Period End Date: 19-Jan-2017

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Acosta Inc - Tranche B-1 Loan													
27-Sep-2021	\$21,807.43								0.0000%				
AdvancePierre Foods Inc - Effective Date Term Loan													
02-Jun-2023	\$7,738.70								0.0000%				
Advantage Sales & Marketing Inc - First Lien Initial Term Loan													
23-Jul-2021	\$5,464.96								0.0000%				
23-Jul-2021		ACT/360	\$1,256.28	31	4.2500%	30-Dec-2016	60	\$8.90	0.0000%	\$8.90	20	\$0.00	\$0.00
AF Borrower LLC - First Lien Initial Term Loan													
28-Jan-2022	\$46,684.90								0.0000%				
Affordable Care Holding Corp - First Lien Term B Loan													
24-Oct-2022		ACT/360	\$2,481,250.00	5	5.7500%	30-Dec-2016	91	\$36,064.28	0.0000%	\$36,064.28	20	\$0.00	\$0.00
Albany Molecular Research Inc - Term Loan													
16-Jul-2021	\$8,799.93								0.0000%				
Albaugh LLC - Initial Term Loan													
31-May-2021		ACT/360	\$2,604,130.43	13	6.0000%	30-Dec-2016	91	\$39,495.98	0.0000%	\$39,495.98	20	\$0.00	\$0.00
Albertson's LLC - 2016-1 Term B-5 Loan													
21-Dec-2022		ACT/360	\$791,157.19	3	4.7500%	28-Dec-2016	92	\$9,603.77	0.0000%	\$9,603.77	22	\$0.00	\$0.00
Albertson's LLC - Term B-6 Loan													
22-Jun-2023	\$29,025.66								0.0000%				
Alfred Fueling Systems Inc - First Lien Initial Term Loan													
20-Jun-2021	\$16,979.40								0.0000%				
20-Jun-2021				10		30-Dec-2016	91	\$16,979.40	0.0000%	\$16,979.40	20	\$0.00	\$0.00
Alix Partners LLP - 2016 Refinancing Term B Loan													
28-Jul-2022		ACT/360	\$1,856,250.00	1	4.0000%	30-Dec-2016	84	\$17,325.00	0.0000%	\$17,325.00	20	\$0.00	\$0.00
Allied Universal Holdco LLC - First Lien Initial Term Loan													
28-Jul-2022	\$8,318.03								0.0000%				
28-Jul-2022		ACT/360	\$1,314,341.32	11	4.7500%	30-Dec-2016	91	\$15,781.22	0.0000%	\$15,781.22	20	\$0.00	\$0.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan													
28-Jul-2023	\$37,881.52								0.0000%				
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan													
03-Oct-2019		ACT/360	\$1,783,925.76	28	4.5000%	31-Oct-2016	31	\$6,912.71	0.0000%	\$6,912.71	29	\$0.00	\$0.00
03-Oct-2019		ACT/360	\$0.00	29	4.5000%	30-Dec-2016	60	\$11,372.53	0.0000%	\$11,372.53	20	\$0.00	\$0.00
Allnex Sarl - Tranche B-2 Term Loan													
13-Sep-2023	\$322.13								0.0000%				
13-Sep-2023		ACT/360	\$4,277.43	4	5.0000%	30-Dec-2016	66	\$8.63	0.0000%	\$8.63	20	\$0.00	\$0.00
Allnex USA Inc - First Lien Tranche B2 Term Loan													
03-Oct-2019		ACT/360	\$925,593.02	27	4.5000%	14-Nov-2016	31	\$3,586.67	0.0000%	\$3,586.67	29	\$0.00	\$0.00
03-Oct-2019		ACT/360	\$925,593.02	27	4.5000%	13-Dec-2016	30	\$3,470.97	0.0000%	\$3,470.97	29	\$0.00	\$0.00
03-Oct-2019		ACT/360	\$0.00	27	4.5000%	13-Jan-2017	31	\$925.59	0.0000%	\$925.59	6	\$0.00	\$0.00
Allnex USA Inc - Tranche B-3 Term Loan													
13-Sep-2023	\$242.69								0.0000%				
13-Sep-2023		ACT/360	\$3,222.57	4	5.0000%	30-Dec-2016	66	\$6.50	0.0000%	\$6.50	20	\$0.00	\$0.00
Alorica Inc. - Term B Loan													
30-Jun-2022	\$2,324.04								0.0000%				
30-Jun-2022		ACT/360	\$249,375.00	6	5.5000%	30-Dec-2016	30	\$1,142.97	0.0000%	\$1,142.97	20	\$0.00	\$0.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan													
01-Aug-2021		ACT/360	\$3,430,328.13	12	5.0000%	30-Dec-2016	91	\$43,355.54	0.0000%	\$43,355.54	20	\$0.00	\$0.00
American Bath Group LLC - First Lien Term Loan													
30-Sep-2023	\$1,687.50								0.0000%				

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
30-Sep-2023		ACT/360	\$750,000.00	1	6.7500%	30-Dec-2016	60	\$8,437.50	0.0000%	\$8,437.50	20	\$0.00	\$0.00
Amneal Pharmaceuticals LLC - Term Loan B													
01-Nov-2019		ACT/360	\$1,953,301.68	3	4.5000%	28-Dec-2016	92	\$22,462.97	0.0000%	\$22,462.97	22	\$0.00	\$0.00
01-Nov-2019		ACT/365 ISDA	\$1,021.97	4	6.2500%	30-Dec-2016	91	\$15.35	0.0000%	\$15.35	20	\$0.00	\$0.00
Applied Systems Inc - First Lien Initial Term Loan													
25-Jan-2021		ACT/360	\$1,373,582.59	21	4.0000%	30-Dec-2016	91	\$13,888.45	0.0000%	\$13,888.45	20	\$0.00	\$0.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan													
13-Feb-2021		ACT/360	\$1,950,000.00	12	4.2500%	30-Dec-2016	91	\$20,948.96	0.0000%	\$20,948.96	20	\$0.00	\$0.00
Auris Luxembourg III SARL - Facility B4- USD													
17-Jan-2022		ACT/360	\$1,231,289.06	6	4.2500%	30-Dec-2016	91	\$13,227.81	0.0000%	\$13,227.81	20	\$0.00	\$0.00
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan													
21-Jun-2022	\$11,442.12								0.0000%				
21-Jun-2022		ACT/360	\$1,796,407.19	6	6.0000%	30-Dec-2016	30	\$8,982.04	0.0000%	\$8,982.04	20	\$0.00	\$0.00
AVSC Holding Corp - First Lien Initial Term Loan													
24-Jan-2021	\$34,550.80								0.0000%				
24-Jan-2021		ACT/360	\$0.00	35	4.5000%	30-Dec-2016	30	\$11.24	0.0000%	\$11.24	20	\$0.00	\$0.00
24-Jan-2021		ACT/360	\$6,694.03	38	4.5000%	30-Dec-2016	18	\$15.06	0.0000%	\$15.06	20	\$0.00	\$0.00
24-Jan-2021		ACT/360	\$799.71	40	4.5000%	30-Dec-2016	18	\$1.80	0.0000%	\$1.80	20	\$0.00	\$0.00
Bass Pro Group LLC - Asset Sale Term Loan													
15-May-2018	\$0.00		\$1,720,430.11		5.7204%	19-Jan-2017	65	\$17,769.43	0.0000%	\$17,769.43	0	\$0.00	\$0.00
Bass Pro Group LLC - Initial Term Loan													
04-Nov-2023	\$0.00		\$3,000,000.00		5.9704%	19-Jan-2017	65	\$32,339.61	0.0000%	\$32,339.61	0	\$0.00	\$0.00
Bass Pro Group LLC - Term Loan													
05-Jun-2020	\$23,141.81								0.0000%				
05-Jun-2020		ACT/360	\$3,350,768.78	18	4.0000%	09-Jan-2017	33	\$12,286.15	0.0000%	\$12,286.15	10	\$0.00	\$0.00
05-Jun-2020		ACT/360	\$8,526.13	19	4.0000%	30-Dec-2016	23	\$21.79	0.0000%	\$21.79	20	\$0.00	\$0.00
Bats Global Markets Inc - Refinancing Term Loan													
30-Jun-2023	\$17,093.08								0.0000%				
30-Jun-2023		ACT/360	\$2,503,607.47	4	4.1056%	30-Dec-2016	30	\$8,565.70	0.0000%	\$8,565.70	20	\$0.00	\$0.00
BC Luxembourg Sarl - Term B-3 Loan													
01-Feb-2023	\$11,731.53								0.0000%				
01-Feb-2023		ACT/360	\$2,019,084.61	6	3.7039%	17-Jan-2017	33	\$6,855.26	0.0000%	\$6,855.26	2	\$0.00	\$0.00
Blount International, Inc. - Initial Term Loan													
12-Apr-2023	\$20,249.25								0.0000%				
12-Apr-2023		ACT/360	\$1,592,000.00	10	7.2500%	19-Jan-2017	31	\$9,938.94	0.0000%	\$9,938.94	0	\$0.00	\$0.00
12-Apr-2023		ACT/365 ISDA	\$4,000.00	11	8.7500%	03-Jan-2017	2	\$14.35	0.0000%	\$14.35	16	\$0.00	\$0.00
BMC Software Finance Inc - Initial US Term Loan													
10-Sep-2020		ACT/360	\$4,688,888.89	12	5.0000%	30-Dec-2016	91	\$59,262.35	0.0000%	\$59,262.35	20	\$0.00	\$0.00
Calpine Construction Finance Company L P - Term B-1 Loan													
03-May-2020		ACT/360	\$4,861,809.04	11	3.0900%	30-Dec-2016	91	\$37,974.78	0.0000%	\$37,974.78	20	\$0.00	\$0.00
Camelot US Acquisition I Co - Initial Term Loan													
03-Oct-2023		ACT/360	\$1,076,880.00	1	4.7500%	30-Dec-2016	77	\$6,895.39	0.0000%	\$6,895.39	20	\$0.00	\$0.00
03-Oct-2023		ACT/360	\$1,487,120.00	2	4.7500%	30-Dec-2016	77	\$9,522.20	0.0000%	\$9,522.20	20	\$0.00	\$0.00
Catalent Pharma Solutions Inc - Dollar Term Loan													
20-May-2021	\$24,315.52								0.0000%				
Cengage Learning Inc - Term B Loan													
07-Jun-2023	\$37,585.33								0.0000%				
07-Jun-2023	\$0.00		\$3,767,175.50		5.2500%	19-Jan-2017	*	\$12,295.68	0.0000%	\$12,295.68	0	\$0.00	\$0.00
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan													
30-Aug-2020	\$2,200.30								0.0000%				
Charter Communications Operating - Term E Loan													
01-Jul-2020	\$9,758.55								0.0000%				
01-Jul-2020		ACT/360	\$1,919,714.94	12	3.0000%	30-Dec-2016	30	\$4,799.29	0.0000%	\$4,799.29	20	\$0.00	\$0.00
Checkout Holding Corp - First Lien Term B Loan													
09-Apr-2021	\$22,360.31								0.0000%				
09-Apr-2021		ACT/360	\$2,932,500.00	33	4.5000%	30-Dec-2016	30	\$10,996.88	0.0000%	\$10,996.88	20	\$0.00	\$0.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan													
22-Jun-2022	\$844.03								0.0000%				
22-Jun-2022	\$0.00		\$73,795.28		6.7500%	19-Jan-2017	90	\$1,245.30	0.0000%	\$1,245.30	0	\$0.00	\$0.00
Chefs' Warehouse Inc (The) - Term Loan													

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
22-Jun-2022	\$18,383.81								0.0000%				
22-Jun-2022		ACT/360	\$1,607,328.02	6	6.7500%	30-Dec-2016	30	\$9,331.79	0.0000%	\$9,331.79	20	\$0.00	\$0.00
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan													
31-Dec-2019	\$9,727.64								0.0000%				
31-Dec-2019		ACT/360	\$51,960.11	9	3.7500%	30-Dec-2016	30	\$162.38	0.0000%	\$162.38	20	\$0.00	\$0.00
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan													
27-Jan-2021	\$19,091.83								0.0000%				
27-Jan-2021		ACT/360	\$69,599.15	12	4.0000%	30-Dec-2016	30	\$232.00	0.0000%	\$232.00	20	\$0.00	\$0.00
Clover Technologies Group LLC - Initial Term Loan													
08-May-2020	\$41,949.56								0.0000%				
08-May-2020		ACT/365 ISDA	\$9,126.32	19	7.2500%	30-Dec-2016	91	\$91.83	0.0000%	\$91.83	20	\$0.00	\$0.00
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)													
07-Sep-2021	\$3,953.47								0.0000%				
07-Sep-2021		ACT/360	\$886.63	22	4.5000%	30-Dec-2016	70	\$7.76	0.0000%	\$7.76	20	\$0.00	\$0.00
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan													
07-Sep-2021	\$23,915.28								0.0000%				
07-Sep-2021		ACT/360	\$5,363.37	18	4.5000%	30-Dec-2016	70	\$46.93	0.0000%	\$46.93	20	\$0.00	\$0.00
Concordia Healthcare Corp - Dollar Term Loan													
21-Oct-2021	\$32,291.07								0.0000%				
Cortes NP Acquisition Corporation - Initial Term Loan													
30-Nov-2023		ACT/360	\$1,000,000.00	1	6.0000%	30-Dec-2016	22	\$3,666.67	0.0000%	\$3,666.67	20	\$0.00	\$0.00
Coty Inc - Retired - Term B USD Loans													
27-Oct-2022	\$1,036.46								0.0000%				
Coty Inc - Term B USD Loan													
27-Oct-2022	\$1,040.09								0.0000%				
27-Oct-2022		ACT/360	\$398,000.00	2	3.0920%	03-Jan-2017	36	\$1,230.62	0.0000%	\$1,230.62	16	\$0.00	\$0.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan													
17-Dec-2021	\$13,658.07								0.0000%				
17-Dec-2021	\$0.00		\$2,473,843.75		5.0044%	19-Jan-2017	*	\$15,144.02	0.0000%	\$15,144.02	0	\$0.00	\$0.00
CSC Holdings LLC - 2016 Extended Term Loan													
11-Oct-2024		ACT/360	\$1,480,263.16	1	3.8761%	17-Jan-2017	98	\$15,618.99	0.0000%	\$15,618.99	2	\$0.00	\$0.00
CSM Bakery Solutions LLC - First Lien Term Loan													
03-Jul-2020		ACT/360	\$2,322,099.74	11	5.0000%	05-Jan-2017	92	\$29,671.27	0.0000%	\$29,671.27	14	\$0.00	\$0.00
Dell International LLC - Term B Loan													
07-Sep-2023	\$22,875.00								0.0000%				
07-Sep-2023		ACT/360	\$3,375,000.00	4	4.0000%	30-Dec-2016	30	\$11,250.00	0.0000%	\$11,250.00	20	\$0.00	\$0.00
Deluxe Entertainment Services Group Inc - Initial Term Loan													
28-Feb-2020	\$95,454.83								0.0000%				
28-Feb-2020		ACT/360	\$37,494.53	12	6.5000%	30-Dec-2016	60	\$406.19	0.0000%	\$406.19	20	\$0.00	\$0.00
Diebold Inc - Dollar Term B Loan													
06-Nov-2023	\$14,255.21								0.0000%				
06-Nov-2023		ACT/360	\$4,427.08	8	5.2500%	30-Dec-2016	24	\$15.49	0.0000%	\$15.49	20	\$0.00	\$0.00
06-Nov-2023		ACT/360	\$1,412,239.32	9	5.2500%	06-Jan-2017	31	\$6,384.50	0.0000%	\$6,384.50	13	\$0.00	\$0.00
Dollar Tree Inc - Term B-3 Loan													
06-Jul-2022	\$2,165.25								0.0000%				
Donnelley Financial Solutions Inc - Term B Loan													
29-Sep-2023		ACT/360	\$500,000.00	1	5.0000%	30-Dec-2016	79	\$5,486.11	0.0000%	\$5,486.11	20	\$0.00	\$0.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan													
11-Mar-2021		ACT/360	\$3,890,252.53	16	4.2500%	30-Dec-2016	91	\$41,793.20	0.0000%	\$41,793.20	20	\$0.00	\$0.00
DTI Holdco Inc - Initial Term Loan													
02-Oct-2023		ACT/360	\$0.00	1	6.2500%	30-Dec-2016	84	\$3,836.81	0.0000%	\$3,836.81	20	\$0.00	\$0.00
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan													
04-Nov-2021	\$40,002.63								0.0000%				
04-Nov-2021	\$0.00		\$2,942,649.71		4.2500%	19-Jan-2017	*	\$6,766.12	0.0000%	\$6,766.12	0	\$0.00	\$0.00
DTZ US Borrower LLC - Second Lien Initial Term Loan													
04-Nov-2022	\$27,443.85								0.0000%				
Eastern Power LLC - Term Loan													
02-Oct-2021		ACT/360	\$2,330,630.38	11	5.0000%	30-Dec-2016	91	\$29,456.58	0.0000%	\$29,456.58	20	\$0.00	\$0.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan													
26-Sep-2022	\$6,306.51								0.0000%				

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
26-Sep-2022		ACT/360	\$992,500.00	9	3.7500%	30-Dec-2016	30	\$3,101.56	0.0000%	\$3,101.56	20	\$0.00	\$0.00
EnergySolutions LLC - Term Advance													
29-May-2020	\$18,185.63								0.0000%				
29-May-2020		ACT/360	\$1,590,000.00	17	6.7500%	30-Dec-2016	30	\$8,943.75	0.0000%	\$8,943.75	20	\$0.00	\$0.00
Engility Corporation - Term B2 Loan													
14-Aug-2023	\$143.28								0.0000%				
14-Aug-2023		ACT/360	\$14,705.87	11	5.7500%	30-Dec-2016	30	\$70.47	0.0000%	\$70.47	20	\$0.00	\$0.00
14-Aug-2023		ACT/360	\$294,117.35	8	5.7500%	30-Dec-2016	91	\$4,274.91	0.0000%	\$4,274.91	20	\$0.00	\$0.00
14-Aug-2023		ACT/365 ISDA	\$4,901.94	9	7.5000%	30-Dec-2016	79	\$77.21	0.0000%	\$77.21	20	\$0.00	\$0.00
Epicor Software Corporation - Term B Loan													
01-Jun-2022	\$15,975.89								0.0000%				
01-Jun-2022		ACT/360	\$1,984,924.62	9	4.7500%	30-Dec-2016	30	\$7,856.99	0.0000%	\$7,856.99	20	\$0.00	\$0.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan													
01-Mar-2023	\$7,210.76								0.0000%				
01-Mar-2023		ACT/360	\$259,635.92	6	5.7500%	30-Dec-2016	91	\$3,773.74	0.0000%	\$3,773.74	20	\$0.00	\$0.00
01-Mar-2023		ACT/360	\$249,927.18	7	5.9836%	30-Dec-2016	91	\$3,780.22	0.0000%	\$3,780.22	20	\$0.00	\$0.00
01-Mar-2023		ACT/365 ISDA	\$29,126.21	9	7.5000%	30-Dec-2016	30	\$176.07	0.0000%	\$176.07	20	\$0.00	\$0.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan													
15-Jan-2021		ACT/360	\$2,917,500.00	10	4.7500%	30-Dec-2016	91	\$35,030.26	0.0000%	\$35,030.26	20	\$0.00	\$0.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan													
30-Aug-2020	\$19,850.76								0.0000%				
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan													
30-Aug-2020	\$6,067.32								0.0000%				
Filtration Group Corporation - Initial Term Loan													
21-Nov-2020	\$12,122.84								0.0000%				
Filtration Group Corporation - Retired First Lien Initial Term Loan													
21-Nov-2020	\$24,649.77								0.0000%				
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan													
16-Oct-2023	\$29,555.56								0.0000%				
16-Oct-2023		ACT/360	\$2,000,000.00	12	9.5000%	30-Dec-2016	35	\$18,472.22	0.0000%	\$18,472.22	20	\$0.00	\$0.00
First Data Corporation - 2021C New Dollar Term Loan													
24-Mar-2021	\$10,431.55								0.0000%				
24-Mar-2021		ACT/360	\$2,509,253.40	2	3.5842%	28-Dec-2016	33	\$8,244.24	0.0000%	\$8,244.24	22	\$0.00	\$0.00
Flavors Holdings Inc - First Lien Tranche B Term Loan													
03-Apr-2020		ACT/360	\$1,800,000.00	9	6.7500%	30-Dec-2016	91	\$30,712.50	0.0000%	\$30,712.50	20	\$0.00	\$0.00
Flexera Software LLC - Second Lien Term Loan													
02-Apr-2021		ACT/360	\$1,000,000.00	14	8.0000%	30-Dec-2016	91	\$20,222.22	0.0000%	\$20,222.22	20	\$0.00	\$0.00
Floor And Decor Outlets Of America Inc - Term Loan													
02-Oct-2023		ACT/360	\$1,200,000.00	1	5.2500%	30-Dec-2016	66	\$11,550.00	0.0000%	\$11,550.00	20	\$0.00	\$0.00
FMG Resources (August 2006) Pty Ltd. - Term Loan													
30-Jun-2019	\$16,114.34								0.0000%				
30-Jun-2019		ACT/360	\$2,417,151.46	19	3.7500%	28-Dec-2016	33	\$8,308.96	0.0000%	\$8,308.96	22	\$0.00	\$0.00
FR Dixie Acquisition Corp - Initial Term Loan													
18-Dec-2020	\$42,405.05								0.0000%				
Galleria Company - Term B Loan													
26-Jan-2023	\$5,083.34								0.0000%				
26-Jan-2023		ACT/360	\$800,000.00	4	3.7500%	03-Jan-2017	34	\$2,833.33	0.0000%	\$2,833.33	16	\$0.00	\$0.00
Getty Images, Inc. - Initial Term Loan													
18-Oct-2019		ACT/360	\$2,916,666.66	11	4.7500%	30-Dec-2016	91	\$35,020.25	0.0000%	\$35,020.25	20	\$0.00	\$0.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan													
15-Aug-2022		ACT/360	\$1,386,043.71	7	5.2500%	30-Dec-2016	91	\$18,393.96	0.0000%	\$18,393.96	20	\$0.00	\$0.00
GlobalLogic Holdings Inc - Term Loan													
13-Jun-2022		ACT/360	\$933,333.00	Hypothetical	6.2500%	31-Dec-2016	10	\$1,620.37	0.0000%	\$1,620.37	19	\$0.00	\$0.00
GOBP Holdings Inc - First Lien Initial Term Loan													
21-Oct-2021		ACT/360	\$2,959,974.43	9	5.0000%	30-Dec-2016	91	\$37,410.79	0.0000%	\$37,410.79	20	\$0.00	\$0.00
Greatbatch Ltd - Term B Loan													
27-Oct-2022		ACT/360	\$2,481,250.00	5	5.2500%	27-Dec-2016	91	\$32,930.99	0.0000%	\$32,930.99	23	\$0.00	\$0.00
Hampton Rubber Company - First Lien Term Loan													
27-Mar-2021	\$33,126.39								0.0000%				
27-Mar-2021		ACT/360	\$3,900,000.00	33	5.0000%	30-Dec-2016	30	\$16,250.00	0.0000%	\$16,250.00	20	\$0.00	\$0.00

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Harbor Freight Tools USA Inc - Initial Term Loan													
18-Aug-2023	\$6,644.44								0.0000%				
Horizon Pharma Inc - 2015 Term Loan													
22-Apr-2021	\$11,685.42								0.0000%				
Huntsman International LLC - 2023 Term B Loan													
03-Apr-2023	\$6,218.75								0.0000%				
03-Apr-2023		ACT/360	\$4,975.00	4	3.7500%	30-Dec-2016	15	\$7.77	0.0000%	\$7.77	20	\$0.00	\$0.00
Huntsman International LLC - Retired - 2016 Term B Loan													
01-Apr-2023	\$10,806.81								0.0000%				
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan													
30-Jun-2021	\$424.35								0.0000%				
30-Jun-2021		ACT/360	\$108,923.80	10	4.2500%	30-Dec-2016	30	\$385.77	0.0000%	\$385.77	20	\$0.00	\$0.00
30-Jun-2021		ACT/360	\$0.00	7	4.2500%	30-Dec-2016	91	\$3,260.06	0.0000%	\$3,260.06	20	\$0.00	\$0.00
30-Jun-2021		ACT/360	\$877,313.15	9	4.2500%	30-Dec-2016	63	\$6,525.02	0.0000%	\$6,525.02	20	\$0.00	\$0.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan													
30-Sep-2021		ACT/360	\$1,200,000.00	1	4.7500%	30-Dec-2016	91	\$14,408.33	0.0000%	\$14,408.33	20	\$0.00	\$0.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan													
15-Dec-2020	\$24,721.37								0.0000%				
15-Dec-2020		ACT/360	\$3,890,576.13	17	3.7500%	30-Dec-2016	30	\$12,158.05	0.0000%	\$12,158.05	20	\$0.00	\$0.00
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan													
27-May-2022		ACT/360	\$1,994,949.49	2	4.5000%	30-Dec-2016	91	\$22,692.55	0.0000%	\$22,692.55	20	\$0.00	\$0.00
Infor (US) Inc - First Lien Term Loan													
16-Dec-2023		ACT/360	\$1,379,310.34	Hypothetical	4.2500%	30-Dec-2016	9	\$1,465.52	0.0000%	\$1,465.52	20	\$0.00	\$0.00
Infor (US) Inc - Tranche B-3 Term Loan													
03-Jun-2020		ACT/360	\$1,602,351.51	13	3.7500%	30-Dec-2016	91	\$15,188.96	0.0000%	\$15,188.96	20	\$0.00	\$0.00
Infor (US) Inc - Tranche B-5 Term Loan													
03-Jun-2020		ACT/360	\$333,411.29	9	3.7500%	30-Dec-2016	91	\$3,160.46	0.0000%	\$3,160.46	20	\$0.00	\$0.00
Informatica Corporation - Dollar Term Loan													
05-Aug-2022		ACT/360	\$2,482,462.31	6	4.5000%	30-Dec-2016	91	\$28,238.01	0.0000%	\$28,238.01	20	\$0.00	\$0.00
Information Resources Inc - Term Loan													
30-Sep-2020	\$17,130.14								0.0000%				
30-Sep-2020		ACT/360	\$1,475,947.71	64	4.7500%	30-Dec-2016	91	\$17,721.62	0.0000%	\$17,721.62	20	\$0.00	\$0.00
30-Sep-2020		ACT/360	\$690,743.54	65	4.7500%	09-Jan-2017	94	\$8,567.14	0.0000%	\$8,567.14	10	\$0.00	\$0.00
30-Sep-2020		ACT/360	\$179,659.74	67	4.7500%	09-Jan-2017	31	\$734.86	0.0000%	\$734.86	10	\$0.00	\$0.00
30-Sep-2020		ACT/360	\$27,341.93	68	4.7500%	09-Jan-2017	31	\$111.84	0.0000%	\$111.84	10	\$0.00	\$0.00
Ion Media Networks Inc - Retired - Term B-1 Loan													
18-Dec-2020	\$31,541.89								0.0000%				
Ion Media Networks Inc - Term B-2 Loan													
18-Dec-2020		ACT/360	\$3,794,512.89	1	4.5000%	03-Jan-2017	32	\$15,178.05	0.0000%	\$15,178.05	16	\$0.00	\$0.00
IPC Corp - First Lien Term B-1 Loan													
06-Aug-2021	\$20,767.08								0.0000%				
Jaguar Holding Company II - Initial Term Loan													
18-Aug-2022		ACT/360	\$226,457.57	11	4.2500%	30-Dec-2016	24	\$641.63	0.0000%	\$641.63	20	\$0.00	\$0.00
18-Aug-2022		ACT/360	\$273,542.43	13	4.2500%	30-Dec-2016	24	\$775.04	0.0000%	\$775.04	20	\$0.00	\$0.00
JD Power and Associates - First Lien Initial Term Loan													
07-Sep-2023	\$4,977.78								0.0000%				
KAR Auction Services Inc - Tranche B-3 Term Loan													
09-Mar-2023		ACT/360	\$2,238,750.00	4	4.3750%	30-Dec-2016	91	\$24,758.40	0.0000%	\$24,758.40	20	\$0.00	\$0.00
Keurig Green Mountain Inc - Term B USD Loan													
03-Mar-2023	\$34,339.25								0.0000%				
03-Mar-2023		ACT/360	\$2,181,790.61	10	5.2500%	23-Dec-2016	30	\$9,545.33	0.0000%	\$9,545.33	27	\$0.00	\$0.00
03-Mar-2023		ACT/360	\$644,507.04	13	5.2500%	06-Jan-2017	30	\$2,819.72	0.0000%	\$2,819.72	13	\$0.00	\$0.00
Kindred Healthcare Inc - 2016 Incremental Term Loan													
09-Apr-2021		ACT/360	\$3,457,172.19	3	4.2500%	11-Jan-2017	92	\$35,069.56	0.0000%	\$35,069.56	8	\$0.00	\$0.00
Kronos Acquisition Holdings Inc - Initial Term Loan													
26-Aug-2022	\$7,425.00								0.0000%				
Landslide Holdings, Inc. - First Lien Term Loan													
27-Sep-2022		ACT/360	\$925,233.64	1	5.5000%	28-Dec-2016	82	\$11,653.59	0.0000%	\$11,653.59	22	\$0.00	\$0.00
Lannett Company, Inc. - Initial Tranche A Term Loan													
25-Nov-2020	\$14,066.54								0.0000%				

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
25-Nov-2020		ACT/360	\$1,443,750.03	12	5.7500%	30-Dec-2016	30	\$6,917.97	0.0000%	\$6,917.97	20	\$0.00	\$0.00
Lanyon Solutions Inc - Retired - First Lien Term Loan													
13-Nov-2020	\$26,744.02								0.0000%				
Lions Gate Entertainment Corp - Term B Loan													
08-Dec-2023	\$0.00		\$1,754,901.96		4.5000%	19-Jan-2017	*	\$7,461.19	0.0000%	\$7,461.19	0	\$0.00	\$0.00
LTI Holdings Inc - First Lien Initial Term Loan													
18-Apr-2022		ACT/360	\$2,466,262.59	8	5.2500%	30-Dec-2016	91	\$32,729.36	0.0000%	\$32,729.36	20	\$0.00	\$0.00
Macdermid Inc - Retired - Tranche B-3 Term Loan													
08-Jun-2020	\$20,267.50								0.0000%				
Macdermid Inc - Tranche B-4 Term Loan													
07-Jun-2023	\$14,941.55								0.0000%				
07-Jun-2023		ACT/360	\$1,763,592.45	3	5.0000%	13-Jan-2017	30	\$7,348.30	0.0000%	\$7,348.30	6	\$0.00	\$0.00
Macdermid Inc - Tranche B-5 Term Loan													
07-Jun-2020		ACT/360	\$1,167,464.11	1	4.5000%	30-Dec-2016	24	\$3,502.39	0.0000%	\$3,502.39	20	\$0.00	\$0.00
Magic Newco LLC - First Lien USD Term Loan													
12-Dec-2018	\$15,357.38								0.0000%				
12-Dec-2018		ACT/360	\$1,807,959.27	29	5.0000%	30-Dec-2016	30	\$7,533.16	0.0000%	\$7,533.16	20	\$0.00	\$0.00
Match Group Inc - Term B-1 Loan													
16-Nov-2022	\$21,601.73								0.0000%				
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan													
04-May-2022	\$12,676.56								0.0000%				
04-May-2022		ACT/360	\$1,996,250.00	5	5.0000%	30-Dec-2016	30	\$7,802.86	0.0000%	\$7,802.86	20	\$0.00	\$0.00
Medpace Holdings Inc - Initial Term Loan													
01-Apr-2021	\$8,222.32								0.0000%				
01-Apr-2021				50		30-Dec-2016	30	\$837.76	0.0000%	\$837.76	20	\$0.00	\$0.00
01-Apr-2021				51		30-Dec-2016	30	\$28.89	0.0000%	\$28.89	20	\$0.00	\$0.00
01-Apr-2021				52		30-Dec-2016	30	\$28.89	0.0000%	\$28.89	20	\$0.00	\$0.00
01-Apr-2021				53		30-Dec-2016	30	\$28.89	0.0000%	\$28.89	20	\$0.00	\$0.00
01-Apr-2021				54		30-Dec-2016	30	\$28.89	0.0000%	\$28.89	20	\$0.00	\$0.00
Midas Intermediate Holdco II LLC - Initial Term Loan													
18-Aug-2021		ACT/360	\$2,950,736.46	5	4.5000%	30-Dec-2016	91	\$33,564.63	0.0000%	\$33,564.63	20	\$0.00	\$0.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan													
16-Aug-2023		ACT/360	\$1,500,000.00	2	6.0000%	30-Dec-2016	91	\$19,250.00	0.0000%	\$19,250.00	20	\$0.00	\$0.00
Mister Car Wash Holdings Inc - Delayed Draw													
20-Aug-2021		ACT/360	\$125,000.00	Hypothetical	4.2500%	31-Dec-2016	10	\$147.57	0.0000%	\$147.57	19	\$0.00	\$0.00
Mister Car Wash Holdings Inc - First Lien Initial Loan													
20-Aug-2021	\$0.00		\$1,875,000.00		4.2500%	19-Jan-2017	*	\$3,895.83	0.0000%	\$3,895.83	0	\$0.00	\$0.00
MPH Acquisition Holdings LLC - Initial Term Loan													
07-Jun-2023		ACT/360	\$765,417.87	2	5.0000%	30-Dec-2016	91	\$9,674.03	0.0000%	\$9,674.03	20	\$0.00	\$0.00
MSC Software Corporation - First Lien Initial Term Loan													
29-May-2020		ACT/360	\$2,897,678.12	11	5.0000%	30-Dec-2016	91	\$36,623.43	0.0000%	\$36,623.43	20	\$0.00	\$0.00
Natel Engineering Company Inc - Initial Term Loan													
02-Apr-2020	\$8,796.33								0.0000%				
02-Apr-2020	\$0.00		\$681,250.07		6.7500%	19-Jan-2017	90	\$11,496.09	0.0000%	\$11,496.09	0	\$0.00	\$0.00
Netsmart Technologies Inc - Term C-1 Loan													
19-Apr-2023	\$4,201.39								0.0000%				
19-Apr-2023		ACT/360	\$6,265.66	3	5.5000%	30-Dec-2016	18	\$17.23	0.0000%	\$17.23	20	\$0.00	\$0.00
Nexeo Solutions LLC - Initial Term Loan													
09-Jun-2023	\$11,224.01								0.0000%				
09-Jun-2023		ACT/360	\$432,554.55	4	5.2500%	30-Dec-2016	91	\$5,740.36	0.0000%	\$5,740.36	20	\$0.00	\$0.00
Numericable US LLC - USD Term Loan B6													
10-Feb-2023	\$13,423.63								0.0000%				
Numericable-SFR SA - USD TLB-7													
15-Jan-2024	\$19,515.78								0.0000%				
NVA Holdings Inc - First Lien Term Loan													
16-Aug-2021		ACT/360	\$1,973,760.49	22	4.7500%	30-Dec-2016	91	\$23,698.83	0.0000%	\$23,698.83	20	\$0.00	\$0.00
16-Aug-2021		ACT/360	\$468,948.15	23	4.7500%	30-Dec-2016	91	\$5,630.63	0.0000%	\$5,630.63	20	\$0.00	\$0.00
NVLX Acquisition, LLC - Retired Term Loan													
13-Dec-2023		ACT/360	\$375,000.00	Hypothetical	5.0000%	30-Dec-2016	9	\$468.75	0.0000%	\$468.75	20	\$0.00	\$0.00
NVLX Acquisition, LLC - Term Loan (First Lien)													

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
05-Dec-2021		ACT/360	\$2,947,500.01	11	6.0000%	03-Jan-2017	92	\$45,195.00	0.0000%	\$45,195.00	16	\$0.00	\$0.00
NXP BV - Tranche F Loans													
07-Dec-2020		ACT/360	\$1,066,401.39	1	3.4052%	02-Jan-2017	100	\$10,087.09	0.0000%	\$10,087.09	17	\$0.00	\$0.00
Oberthur Technologies Finance SAS - Term Loan B													
14-Dec-2023		ACT/360	\$2,500,000.00	Hypothetical	3.7500%	31-Dec-2016	10	\$2,604.17	0.0000%	\$2,604.17	19	\$0.00	\$0.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan													
18-Oct-2019		ACT/360	\$1,939,491.89	11	4.5000%	30-Dec-2016	91	\$22,061.72	0.0000%	\$22,061.72	20	\$0.00	\$0.00
Outerwall Inc - First Lien Term B Loan													
27-Sep-2023		ACT/360	\$2,708,333.34	1	5.2500%	28-Dec-2016	83	\$32,782.12	0.0000%	\$32,782.12	22	\$0.00	\$0.00
Packers Holdings LLC - Initial Term Loan													
02-Dec-2021	\$35,029.27								0.0000%				
Petco Animal Supplies Inc - Tranche B-1 Term Loan													
26-Jan-2023	\$15,090.83								0.0000%				
Petco Animal Supplies Inc - Tranche B-2 Term Loan													
26-Jan-2023	\$12,579.47								0.0000%				
PetSmart Inc - Tranche B-2 Loan													
11-Mar-2022	\$16.50								0.0000%				
11-Mar-2022		ACT/360	\$3,441,284.76	1	4.0000%	17-Jan-2017	95	\$36,324.67	0.0000%	\$36,324.67	2	\$0.00	\$0.00
PFS Holding Corporation - First Lien Term Loan													
31-Jan-2021	\$33,454.69								0.0000%				
31-Jan-2021		ACT/360	\$4,387,500.00	32	4.5000%	30-Dec-2016	30	\$16,453.13	0.0000%	\$16,453.13	20	\$0.00	\$0.00
PQ Corporation - Dollar Tranche B1 Loan													
04-Nov-2022	\$12,905.16								0.0000%				
PQ Corporation - First Amendment Tranche B-1 Term Loan													
04-Nov-2022		ACT/360	\$748,125.00	1	5.2500%	30-Dec-2016	46	\$5,018.67	0.0000%	\$5,018.67	20	\$0.00	\$0.00
Precyse Acquisition Corp - First Lien Initial Term Loan													
20-Oct-2022	\$18,640.78								0.0000%				
20-Oct-2022		ACT/360	\$0.00	6	6.5000%	30-Dec-2016	30	\$270.16	0.0000%	\$270.16	20	\$0.00	\$0.00
20-Oct-2022		ACT/360	\$278,631.28	7	6.5000%	30-Dec-2016	29	\$1,458.94	0.0000%	\$1,458.94	20	\$0.00	\$0.00
20-Oct-2022		ACT/360	\$1,217,618.72	8	6.5000%	30-Dec-2016	29	\$6,375.59	0.0000%	\$6,375.59	20	\$0.00	\$0.00
Presidio Inc - Term B Loan													
02-Feb-2022	\$932.02								0.0000%				
02-Feb-2022		ACT/360	\$3,904,162.98	37	5.2500%	03-Jan-2017	92	\$52,380.85	0.0000%	\$52,380.85	16	\$0.00	\$0.00
02-Feb-2022		ACT/365 ISDA	\$10,214.65	39	6.7500%	30-Dec-2016	88	\$165.78	0.0000%	\$165.78	20	\$0.00	\$0.00
02-Feb-2022		ACT/360	\$110,189.89	41	5.2500%	30-Dec-2016	30	\$482.08	0.0000%	\$482.08	20	\$0.00	\$0.00
Prime Security Services Borrower LLC - First Lien Term B-1 Loan													
02-May-2022		ACT/360	\$1,172,062.50	5	4.7500%	30-Dec-2016	91	\$14,072.89	0.0000%	\$14,072.89	20	\$0.00	\$0.00
Printpack Holdings Inc - First Lien Term Loan													
26-Jul-2023	\$28,679.37								0.0000%				
26-Jul-2023		ACT/360	\$38,705.05	3	5.0000%	30-Dec-2016	60	\$322.54	0.0000%	\$322.54	20	\$0.00	\$0.00
Q Holding Company - Term B Loan													
17-Dec-2021		ACT/360	\$500,000.00	Hypothetical	6.0000%	31-Dec-2016	10	\$833.33	0.0000%	\$833.33	19	\$0.00	\$0.00
Quorum Health Corporation - Term Loan													
29-Apr-2022	\$26,390.23								0.0000%				
29-Apr-2022				6		30-Dec-2016	60	\$26.02	0.0000%	\$26.02	20	\$0.00	\$0.00
Raley's - Initial Term Loan													
18-May-2022		ACT/360	\$2,844,102.44	8	7.2500%	30-Dec-2016	91	\$52,122.13	0.0000%	\$52,122.13	20	\$0.00	\$0.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan													
03-Dec-2020	\$937.50								0.0000%				
Royal Holdings Inc - First Lien Initial Term Loan													
20-Jun-2022		ACT/360	\$493,750.00	6	4.5000%	30-Dec-2016	91	\$5,616.41	0.0000%	\$5,616.41	20	\$0.00	\$0.00
Sabre Inc - Incremental Term Loan													
19-Feb-2019		ACT/360	\$1,921,617.54	10	4.5000%	30-Dec-2016	91	\$21,858.40	0.0000%	\$21,858.40	20	\$0.00	\$0.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan													
30-Apr-2020		ACT/360	\$865,737.15	15	4.7500%	30-Dec-2016	91	\$10,394.86	0.0000%	\$10,394.86	20	\$0.00	\$0.00
Select Medical Corp - Series E Tranche B Term Loan													
01-Jun-2018		ACT/360	\$1,972,990.00	5	6.0000%	11-Jan-2017	92	\$30,252.51	0.0000%	\$30,252.51	8	\$0.00	\$0.00
Shearer's Foods LLC - First Lien Term Loan													
30-Jun-2021		ACT/360	\$1,447,614.21	10	4.9375%	30-Dec-2016	91	\$18,067.53	0.0000%	\$18,067.53	20	\$0.00	\$0.00
Shearer's Foods LLC - Second Lien Term Loan													

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30-Jun-2022		ACT/360	\$1,000,000.00	10	7.7500%	30-Dec-2016	91	\$19,590.28	0.0000%	\$19,590.28	20	\$0.00	\$0.00
Sitel Worldwide Corporation - First Lien Term Loan													
20-Sep-2021		ACT/360	\$1,980,000.00	6	6.5000%	19-Jan-2017	92	\$32,890.00	0.0000%	\$32,890.00	0	\$0.00	\$0.00
SiteOne Landscape Supply, LLC - Retired - Initial Term Loan													
29-Apr-2022	\$5,596.88								0.0000%				
SK Spice Sarl - Term Loan A													
29-Jun-2020	\$13,653.27								0.0000%				
29-Jun-2020		ACT/360	\$1,442,307.69	8	5.7843%	30-Dec-2016	30	\$6,952.32	0.0000%	\$6,952.32	20	\$0.00	\$0.00
SolarWinds Holdings Inc - 2016 Refinancing Term Loan													
03-Feb-2023	\$19,019.00								0.0000%				
03-Feb-2023		ACT/360	\$1,197,000.00	2	5.5000%	30-Dec-2016	30	\$5,486.25	0.0000%	\$5,486.25	20	\$0.00	\$0.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan													
03-Mar-2023	\$26,031.69								0.0000%				
03-Mar-2023		ACT/360	\$1,791,000.00	4	5.7500%	30-Dec-2016	28	\$8,009.75	0.0000%	\$8,009.75	20	\$0.00	\$0.00
Sophia LP - Closing Date Term Loan													
30-Sep-2022		ACT/360	\$2,464,799.62	5	4.7500%	30-Dec-2016	91	\$28,941.34	0.0000%	\$28,941.34	20	\$0.00	\$0.00
SourceHOV LLC - First Lien Term B Loan													
31-Oct-2019	\$36,687.37								0.0000%				
31-Oct-2019		ACT/360	\$2,793,750.00	26	7.7500%	30-Dec-2016	30	\$18,042.97	0.0000%	\$18,042.97	20	\$0.00	\$0.00
Spin Holdco Inc - Initial Term Loan													
14-Nov-2019	\$33,221.41								0.0000%				
14-Nov-2019		ACT/360	\$7,462.56	56	4.2500%	30-Dec-2016	32	\$28.19	0.0000%	\$28.19	20	\$0.00	\$0.00
14-Nov-2019		ACT/360	\$1,637,953.87	57	4.2500%	13-Jan-2017	28	\$5,414.35	0.0000%	\$5,414.35	6	\$0.00	\$0.00
Springer Science & Business Media GMBH - Initial Term B9 Loan													
14-Aug-2020		ACT/360	\$767,347.48	10	4.7500%	30-Dec-2016	91	\$9,213.50	0.0000%	\$9,213.50	20	\$0.00	\$0.00
14-Aug-2020		ACT/360	\$1,603,856.97	11	4.7500%	30-Dec-2016	91	\$19,257.42	0.0000%	\$19,257.42	20	\$0.00	\$0.00
14-Aug-2020		ACT/360	\$141,507.01	6	4.7500%	30-Dec-2016	91	\$1,699.07	0.0000%	\$1,699.07	20	\$0.00	\$0.00
14-Aug-2020		ACT/360	\$70,741.62	7	4.7500%	30-Dec-2016	91	\$849.39	0.0000%	\$849.39	20	\$0.00	\$0.00
14-Aug-2020		ACT/360	\$280,392.20	8	4.7500%	30-Dec-2016	91	\$3,366.65	0.0000%	\$3,366.65	20	\$0.00	\$0.00
14-Aug-2020		ACT/360	\$91,154.73	9	4.7500%	30-Dec-2016	91	\$1,094.49	0.0000%	\$1,094.49	20	\$0.00	\$0.00
St. George's University Scholastic Services LLC - Term Loan													
06-Jul-2022		ACT/360	\$1,107,833.33	2	6.2500%	30-Dec-2016	91	\$17,502.23	0.0000%	\$17,502.23	20	\$0.00	\$0.00
06-Jul-2022		ACT/360	\$42,166.67	3	6.2500%	30-Dec-2016	91	\$666.17	0.0000%	\$666.17	20	\$0.00	\$0.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan													
16-May-2022		ACT/360	\$1,725,000.00	7	4.2500%	30-Dec-2016	91	\$22,516.15	0.0000%	\$22,516.15	20	\$0.00	\$0.00
Stratose Intermediate Holdings II LLC - Term Loan													
26-Jan-2022		ACT/360	\$992,500.01	4	6.0000%	30-Dec-2016	91	\$15,052.92	0.0000%	\$15,052.92	20	\$0.00	\$0.00
STS Operating Inc - Term Loan													
12-Feb-2021		ACT/360	\$953,141.18	18	4.7500%	17-Jan-2017	95	\$11,947.36	0.0000%	\$11,947.36	2	\$0.00	\$0.00
Tank Holding Corp - Initial Term Loan													
16-Mar-2022	\$25,291.51								0.0000%				
16-Mar-2022		ACT/360	\$0.00	44	5.2500%	30-Dec-2016	91	\$210.28	0.0000%	\$210.28	20	\$0.00	\$0.00
Telenet Financing USD LLC - Term Loan AD Facility Retired 11/10/2016													
30-Jun-2024	\$4,066.12								0.0000%				
Telesat Canada - Term B-3 Loan													
17-Nov-2023		ACT/360	\$1,750,000.00	1	4.5000%	17-Jan-2017	48	\$10,500.00	0.0000%	\$10,500.00	2	\$0.00	\$0.00
Tribune Media Company - Term B Loan													
27-Dec-2020	\$3,980.82								0.0000%				
27-Dec-2020		ACT/360	\$626,489.11	14	3.7500%	30-Dec-2016	30	\$1,957.78	0.0000%	\$1,957.78	20	\$0.00	\$0.00
Trugreen Limited Partnership - First Lien Term Loan													
13-Apr-2023	\$8,789.08								0.0000%				
13-Apr-2023		ACT/360	\$798,000.00	4	6.5000%	13-Jan-2017	31	\$4,466.58	0.0000%	\$4,466.58	6	\$0.00	\$0.00
U.S. Renal Care Inc - First Lien Initial Term Loan													
30-Dec-2022		ACT/360	\$2,537,964.29	4	5.2500%	30-Dec-2016	91	\$33,680.90	0.0000%	\$33,680.90	20	\$0.00	\$0.00
U.S. Renal Care Inc - Second Lien Term Loan													
29-Dec-2023		ACT/360	\$800,000.00	4	9.0000%	30-Dec-2016	91	\$18,200.00	0.0000%	\$18,200.00	20	\$0.00	\$0.00
UFC Holdings LLC - First Lien Term Loan													
18-Aug-2023	\$14,513.89								0.0000%				
Univar USA Inc - Initial Dollar Term Loan													
01-Jul-2022		ACT/360	\$980,000.00	10	4.2500%	30-Dec-2016	91	\$10,528.19	0.0000%	\$10,528.19	20	\$0.00	\$0.00

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
01-Jul-2022		ACT/360	\$1,000,000.00	9	4.2500%	05-Jan-2017	92	\$10,861.11	0.0000%	\$10,861.11	14	\$0.00	\$0.00
USIC Holdings Inc - First Lien Initial Term Loan													
21-Nov-2023	\$0.00		\$2,285,714.28		4.7500%	19-Jan-2017	48	\$14,476.19	0.0000%	\$14,476.19	0	\$0.00	\$0.00
USIC Holdings Inc - Retired - First Lien Initial Term Loan													
10-Jul-2020	\$22,682.94								0.0000%				
10-Jul-2020				10		30-Dec-2016	91	\$22,682.94	0.0000%	\$22,682.94	20	\$0.00	\$0.00
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan													
05-Aug-2020	\$23,409.05								0.0000%				
05-Aug-2020		ACT/360	\$2,493,794.82	15	5.2500%	17-Jan-2017	34	\$12,365.07	0.0000%	\$12,365.07	2	\$0.00	\$0.00
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan													
01-Apr-2022	\$12,794.30								0.0000%				
01-Apr-2022		ACT/360	\$1,406,365.76	10	5.5000%	03-Jan-2017	22	\$4,726.95	0.0000%	\$4,726.95	16	\$0.00	\$0.00
VCVH Holding Corp - First Lien Initial Term Loan													
01-Jun-2023		ACT/360	\$1,197,000.00	5	6.0000%	30-Dec-2016	91	\$18,154.50	0.0000%	\$18,154.50	20	\$0.00	\$0.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan													
14-May-2021		ACT/360	\$3,910,000.00	12	5.0000%	30-Dec-2016	91	\$49,418.06	0.0000%	\$49,418.06	20	\$0.00	\$0.00
Vencore Inc - Initial Term Loan (First Lien)													
23-Nov-2019		ACT/360	\$720,321.00	15	5.7500%	30-Dec-2016	91	\$10,469.67	0.0000%	\$10,469.67	20	\$0.00	\$0.00
Vestcom International Inc - Term Loan													
13-Dec-2023	\$0.00		\$1,000,000.00		4.2500%	19-Jan-2017	29	\$3,423.61	0.0000%	\$3,423.61	0	\$0.00	\$0.00
Vizint Inc - Term B-2 Loan													
13-Feb-2023	\$12,537.90								0.0000%				
13-Feb-2023		ACT/360	\$1,671,720.59	3	5.0000%	30-Dec-2016	30	\$6,965.50	0.0000%	\$6,965.50	20	\$0.00	\$0.00
Wand Intermediate I LP - Second Lien Initial Term Loan													
19-Sep-2022	\$42,983.19								0.0000%				
WD Wolverine Holdings LLC - First Lien Term B													
17-Oct-2023	\$0.00		\$1,500,000.00		6.5000%	19-Jan-2017	90	\$24,375.00	0.0000%	\$24,375.00	0	\$0.00	\$0.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan													
02-Apr-2020	\$5,295.90								0.0000%				
02-Apr-2020		ACT/360	\$1,785,337.29	2	4.1000%	03-Jan-2017	92	\$22,036.21	0.0000%	\$22,036.21	16	\$0.00	\$0.00
02-Apr-2020		ACT/360	\$6,248.68	5	4.0000%	30-Dec-2016	25	\$19.66	0.0000%	\$19.66	20	\$0.00	\$0.00
02-Apr-2020		ACT/360	\$620,404.71	6	4.0000%	03-Jan-2017	29	\$2,227.72	0.0000%	\$2,227.72	16	\$0.00	\$0.00
Western Digital Corporation - US Term B-1 Loan													
01-May-2023	\$16,758.00								0.0000%				
01-May-2023		ACT/360	\$2,394,000.00	5	4.5000%	30-Dec-2016	35	\$10,473.75	0.0000%	\$10,473.75	20	\$0.00	\$0.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan													
06-May-2021	\$40,199.69								0.0000%				
06-May-2021		ACT/360	\$627.39	44	5.2500%	30-Dec-2016	60	\$5.49	0.0000%	\$5.49	20	\$0.00	\$0.00
06-May-2021		ACT/360	\$6,872.61	47	5.2500%	30-Dec-2016	60	\$60.14	0.0000%	\$60.14	20	\$0.00	\$0.00
XPO Logistics Inc - Refinanced Term Loan													
01-Nov-2021	\$12,092.90								0.0000%				
01-Nov-2021	\$0.00		\$1,866,494.92		4.2500%	19-Jan-2017	*	\$8,500.00	0.0000%	\$8,500.00	0	\$0.00	\$0.00
Zebra Technologies Corporation - Retired - New Term Loan													
27-Oct-2021	\$17,471.13								0.0000%				
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan													
27-Oct-2021	\$6.53								0.0000%				
Ziggo Secured Finance Partnership - Term D Loan													
02-Sep-2024	\$14,097.26								0.0000%				
02-Sep-2024		ACT/360	\$2,432,340.42	4	3.7039%	17-Jan-2017	33	\$8,258.36	0.0000%	\$8,258.36	2	\$0.00	\$0.00
Grand Total	\$1,980,579.23							\$2,396,783.44		\$2,396,783.44		\$0.00	\$0.00

Collateral Quality: Maximum Moody's Rating Factor Test

Moody's Weighted Average Recovery Adjustment:

Weighted Average Moody's Recovery Rate (60% Ceiling unless Rating Condition is satisfied)	49.0%
(b)(i) ((Weighted Average Moody's Recovery Rate * 100) - 43)	6.00
(b)(ii)	60
Greater of 0 and (b)(i) * (b)(ii)	360.00

Adjusted Weighted Average Moody's Rating Factor	2868
Asset Quality Matrix	2850
Asset Quality Matrix plus Moody's Weighted Average Recovery Adjustment	<= 3210
Result	PASS

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Acosta Inc - Tranche B-1 Loan	LX144231	No	\$1,960,150.00	B2	2,720.00	\$5,331,608,000.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	No	\$492,462.31	B2	2,720.00	\$1,339,497,483.20
AF Borrower LLC - First Lien Initial Term Loan	LX142446	No	\$2,955,000.00	B3	3,490.00	\$10,312,950,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Albany Molecular Research Inc - Term Loan	LX146837	No	\$935,138.54	B3	3,490.00	\$3,263,633,504.60
Albaugh LLC - Initial Term Loan	LX137116	No	\$2,604,130.43	B1	2,220.00	\$5,781,169,554.60
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	No	\$791,157.19	B1	2,220.00	\$1,756,368,961.80
Albertson's LLC - Term B-6 Loan	LX152913	No	\$2,391,129.66	B1	2,220.00	\$5,308,307,845.20
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	No	\$1,856,250.00	B2	2,720.00	\$5,049,000,000.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	No	\$1,985,000.00	B3	3,490.00	\$6,927,650,000.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No	\$2,000,000.00	B3	3,490.00	\$6,980,000,000.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	No	\$1,710,971.06	B1	2,220.00	\$3,798,355,753.20
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	No	\$1,289,028.94	B1	2,220.00	\$2,861,644,246.80
Alorica Inc. - Term B Loan	LX153037	No	\$249,375.00	B1	2,220.00	\$553,612,500.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	No	\$3,430,328.13	B2	2,720.00	\$9,330,492,513.60
American Bath Group LLC - First Lien Term Loan	LX155089	No	\$750,000.00	B3	3,490.00	\$2,617,500,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	No	\$1,954,323.65	B1	2,220.00	\$4,338,598,503.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	No	\$500,000.00	B1	2,220.00	\$1,110,000,000.00
Applied Systems Inc - First Lien Initial Term Loan	LX134866	No	\$1,373,582.59	B3	3,490.00	\$4,793,803,239.10
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	No	\$1,950,000.00	B3	3,490.00	\$6,805,500,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	No	\$1,231,289.06	B2	2,720.00	\$3,349,106,243.20
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	No	\$1,796,407.19	B1	2,220.00	\$3,988,023,961.80
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	No	\$2,922,556.40	B2	2,720.00	\$7,949,353,408.00
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	No	\$1,720,430.11	Ba3	1,766.00	\$3,038,279,574.26
Bass Pro Group LLC - Initial Term Loan	LX156196	No	\$3,000,000.00	Ba3	1,766.00	\$5,298,000,000.00
Bass Pro Group LLC - Term Loan	LX144858	No	\$3,359,294.91	Ba3	1,766.00	\$5,932,514,811.06
Bats Global Markets Inc - Refinancing Term Loan	LX153214	No	\$2,503,607.47	Ba2	1,350.00	\$3,379,870,084.50
BC Luxembourg Sarl - Term B-3 Loan	LX153989	No	\$2,019,084.61	Ba1	940.00	\$1,897,939,533.40
Blount International, Inc. - Initial Term Loan	LX149926	No	\$1,596,000.00	B1	2,220.00	\$3,543,120,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	No	\$4,688,888.89	B3	3,490.00	\$16,364,222,226.10
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	No	\$4,861,809.04	Ba3	1,766.00	\$8,585,954,764.64
Camelot US Acquisition I Co - Initial Term Loan	LX155002	No	\$2,564,000.00	B3	3,490.00	\$8,948,360,000.00

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Cengage Learning Inc - Term B Loan	LX152766	No	\$3,767,175.50	B2	2,720.00	\$10,246,717,360.00
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	No	\$204,285.07	B2	2,720.00	\$555,655,390.40
Charter Communications Operating - Term E Loan	LX129060	No	\$1,919,714.94	Ba2	1,350.00	\$2,591,615,169.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	No	\$2,932,500.00	B3	3,490.00	\$10,234,425,000.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	No	\$73,795.28	B2	2,720.00	\$200,723,161.60
Chefs' Warehouse Inc (The) - Term Loan	LX152998	No	\$1,607,328.02	B2	2,720.00	\$4,371,932,214.40
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	No	\$1,026,212.24	B2	2,720.00	\$2,791,297,292.80
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	No	\$1,888,203.38	B2	2,720.00	\$5,135,913,193.60
Clover Technologies Group LLC - Initial Term Loan	LX136594	No	\$2,922,284.21	B2	2,720.00	\$7,948,613,051.20
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	No	\$347,558.24	B2	2,720.00	\$945,358,412.80
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	No	\$2,102,441.89	B2	2,720.00	\$5,718,641,940.80
Concordia Healthcare Corp - Dollar Term Loan	LX148270	No	\$3,478,731.18	Caa1	4,770.00	\$16,593,547,728.60
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	No	\$1,000,000.00	B1	2,220.00	\$2,220,000,000.00
Coty Inc - Term B USD Loan	LX155916	No	\$398,000.00	Ba1	940.00	\$374,120,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	No	\$2,473,843.75	B2	2,720.00	\$6,728,855,000.00
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	No	\$1,480,263.16	B1	2,220.00	\$3,286,184,215.20
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	No	\$2,322,099.74	Caa1	4,770.00	\$11,076,415,759.80
Dell International LLC - Term B Loan	LX150043	No	\$3,375,000.00	Ba1	940.00	\$3,172,500,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	No	\$5,624,179.55	B2	2,720.00	\$15,297,768,376.00
Diebold Inc - Dollar Term B Loan	LX151920	No	\$1,416,666.40	Ba3	1,766.00	\$2,501,832,862.40
Dollar Tree Inc - Term B-3 Loan	LX155145	No	\$284,810.13	Ba2	1,350.00	\$384,493,675.50
Donnelley Financial Solutions Inc - Term B Loan	LX155094	No	\$500,000.00	B1	2,220.00	\$1,110,000,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	No	\$3,890,252.53	B3	3,490.00	\$13,576,981,329.70
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	No	\$2,942,649.70	B2	2,720.00	\$8,004,007,184.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No	\$85,106.38	B2	2,720.00	\$231,489,353.60
Eastern Power LLC - Term Loan	LX140953	No	\$2,330,630.38	B2	2,720.00	\$6,339,314,633.60
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	No	\$992,500.00	B1	2,220.00	\$2,203,350,000.00
EnergySolutions LLC - Term Advance	LX137277	No	\$1,590,000.00	B3	3,490.00	\$5,549,100,000.00
Engility Corporation - Term B2 Loan	LX154035	No	\$313,725.16	B2	2,720.00	\$853,332,435.20
Epicor Software Corporation - Term B Loan	LX144606	No	\$1,984,924.62	B3	3,490.00	\$6,927,386,923.80
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	No	\$995,000.00	B2	2,720.00	\$2,706,400,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	No	\$2,917,500.00	B2	2,720.00	\$7,935,600,000.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	No	\$1,803,331.63	B2	2,720.00	\$4,905,062,033.60
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	No	\$545,719.28	B2	2,720.00	\$1,484,356,441.60
Filtration Group Corporation - Initial Term Loan	LX133605	No	\$3,422,919.52	B2	2,720.00	\$9,310,341,094.40
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	No	\$2,509,253.40	B1	2,220.00	\$5,570,542,548.00
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	No	\$1,800,000.00	B3	3,490.00	\$6,282,000,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	No	\$1,200,000.00	B2	2,720.00	\$3,264,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	No	\$2,417,151.46	Ba2	1,350.00	\$3,263,154,471.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	No	\$2,917,500.00	Ca	10,000.00	\$29,175,000,000.00
Galleria Company - Term B Loan	LX148185	No	\$800,000.00	Ba1	940.00	\$752,000,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	No	\$2,916,666.66	Caa1	4,770.00	\$13,912,499,968.20
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	No	\$1,386,043.71	B2	2,720.00	\$3,770,038,891.20
GlobalLogic Holdings Inc - Term Loan	LX156755	No	\$933,333.00	B2	2,720.00	\$2,538,665,760.00
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	No	\$2,959,974.43	B3	3,490.00	\$10,330,310,760.70
Greatbatch Ltd - Term B Loan	LX147756	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Hampton Rubber Company - First Lien Term Loan	LX135905	No	\$3,900,000.00	Caa1	4,770.00	\$18,603,000,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	No	\$1,147,125.00	Ba3	1,766.00	\$2,025,822,750.00
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	No	\$2,100,000.00	B3	3,490.00	\$7,329,000,000.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	No	\$987,500.00	B2	2,720.00	\$2,686,000,000.00
Hudsons Bay Company - Initial Term B Loan	LX147151	No	\$2,152,073.73	B1	2,220.00	\$4,777,603,680.60

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Huntsman International LLC - 2023 Term B Loan	LX156697	No	\$1,990,000.00	Ba3	1,766.00	\$3,514,340,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	No	\$986,236.96	B2	2,720.00	\$2,682,564,531.20
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	No	\$1,200,000.00	B2	2,720.00	\$3,264,000,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	No	\$3,890,576.13	B1	2,220.00	\$8,637,079,008.60
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	No	\$1,994,949.49	B2	2,720.00	\$5,426,262,612.80
Infor (US) Inc - First Lien Term Loan	LX158211	No	\$1,379,310.34	B3	3,490.00	\$4,813,793,086.60
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	No	\$1,602,351.51	B2	2,720.00	\$4,358,396,107.20
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	No	\$333,411.29	B2	2,720.00	\$906,878,708.80
Informatica Corporation - Dollar Term Loan	LX144702	No	\$2,482,462.31	B3	3,490.00	\$8,663,793,461.90
Information Resources Inc - Term Loan	LX132782	No	\$3,554,451.09	B2	2,720.00	\$9,668,106,964.80
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	No	\$3,794,512.89	B1	2,220.00	\$8,423,818,615.80
IPC Corp - First Lien Term B-1 Loan	LX144340	No	\$1,477,500.00	B3	3,490.00	\$5,156,475,000.00
Jaguar Holding Company II - Initial Term Loan	LX146947	No	\$500,000.00	B2	2,720.00	\$1,360,000,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	No	\$2,238,750.00	B1	2,220.00	\$4,970,025,000.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	No	\$2,826,297.65	Ba3	1,766.00	\$4,991,241,649.90
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	No	\$3,457,172.19	B2	2,720.00	\$9,403,508,356.80
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	No	\$1,485,000.00	B3	3,490.00	\$5,182,650,000.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	No	\$925,233.64	B2	2,720.00	\$2,516,635,500.80
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	No	\$1,443,750.03	B2	2,720.00	\$3,927,000,081.60
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	No	\$2,218,618.38	B3	3,490.00	\$7,742,978,146.20
Lions Gate Entertainment Corp - Term B Loan	LX153562	No	\$1,754,901.96	Ba3	1,766.00	\$3,099,156,861.36
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	No	\$2,466,262.59	B3	3,490.00	\$8,607,256,439.10
Macdermid Inc - Tranche B-4 Term Loan	LX155517	No	\$1,763,592.45	B2	2,720.00	\$4,796,971,464.00
Macdermid Inc - Tranche B-5 Term Loan	LX157014	No	\$1,167,464.11	B2	2,720.00	\$3,175,502,379.20
Magic Newco LLC - First Lien USD Term Loan	LX124101	No	\$1,807,959.27	B2	2,720.00	\$4,917,649,214.40
Match Group Inc - Term B-1 Loan	LX148815	No	\$1,093,750.00	Ba2	1,350.00	\$1,476,562,500.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	No	\$1,996,250.00	B2	2,720.00	\$5,429,800,000.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	No	\$2,950,736.46	B2	2,720.00	\$8,026,003,171.20
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	No	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	No	\$125,000.00	B2	2,720.00	\$340,000,000.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	No	\$1,875,000.00	B2	2,720.00	\$5,100,000,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	No	\$765,417.87	B2	2,720.00	\$2,081,936,606.40
MSC Software Corporation - First Lien Initial Term Loan	LX137725	No	\$2,897,678.12	B3	3,490.00	\$10,112,896,638.80
Natel Engineering Company Inc - Initial Term Loan	LX143854	No	\$681,250.07	B2	2,720.00	\$1,853,000,190.40
Netsmart Technologies Inc - Term C-1 Loan	LX156671	No	\$2,500,000.00	B3	3,490.00	\$8,725,000,000.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	No	\$1,282,500.00	B2	2,720.00	\$3,488,400,000.00
Numericable-SFR SA - USD TLB-7	LX152260	No	\$1,490,632.04	B1	2,220.00	\$3,309,203,128.80
NVA Holdings Inc - First Lien Term Loan	LX140043	No	\$2,442,708.63	B3	3,490.00	\$8,525,053,118.70
NVLX Acquisition, LLC - Retired Term Loan	LX157924	No	\$375,000.00	B2	2,720.00	\$1,020,000,000.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	No	\$2,947,500.01	B2	2,720.00	\$8,017,200,027.20
NXP BV - Tranche F Loans	LX155082	No	\$1,066,401.39	Baa3	610.00	\$650,504,847.90
Oberthur Technologies Finance SAS - Term Loan B	LX157595	No	\$2,500,000.00	B2	2,720.00	\$6,800,000,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	No	\$1,939,491.89	B2	2,720.00	\$5,275,417,940.80
Outerwall Inc - First Lien Term B Loan	LX154967	No	\$2,708,333.34	B2	2,720.00	\$7,366,666,684.80
Packers Holdings LLC - Initial Term Loan	LX142148	No	\$2,947,500.00	B3	3,490.00	\$10,286,775,000.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	No	\$1,191,000.00	B2	2,720.00	\$3,239,520,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	No	\$992,500.00	B2	2,720.00	\$2,699,600,000.00
PetSmart Inc - Tranche B-2 Loan	LX155570	No	\$3,441,284.76	B1	2,220.00	\$7,639,652,167.20
PFS Holding Corporation - First Lien Term Loan	LX134882	No	\$4,387,500.00	B3	3,490.00	\$15,312,375,000.00
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	No	\$748,125.00	B3	3,490.00	\$2,610,956,250.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	No	\$1,496,250.00	B3	3,490.00	\$5,221,912,500.00
Presidio Inc - Term B Loan	LX144522	No	\$4,024,567.52	B2	2,720.00	\$10,946,823,654.40

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	No	\$1,172,062.50	B1	2,220.00	\$2,601,978,750.00
Printpack Holdings Inc - First Lien Term Loan	LX153744	No	\$2,128,777.78	B2	2,720.00	\$5,790,275,561.60
Q Holding Company - Term B Loan	LX142346	No	\$500,000.00	B3	3,490.00	\$1,745,000,000.00
Quorum Health Corporation - Term Loan	LX152098	No	\$1,480,259.76	B2	2,720.00	\$4,026,306,547.20
Raley's - Initial Term Loan	LX144106	No	\$2,844,102.44	B2	2,720.00	\$7,735,958,636.80
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	No	\$748,091.32	B1	2,220.00	\$1,660,762,730.40
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	No	\$493,750.00	B2	2,720.00	\$1,343,000,000.00
Sabre Inc - Incremental Term Loan	LX132770	No	\$1,921,617.54	Ba2	1,350.00	\$2,594,183,679.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	No	\$865,737.15	B3	3,490.00	\$3,021,422,653.50
Select Medical Corp - Series E Tranche B Term Loan	LX135728	No	\$1,972,990.00	Ba3	1,766.00	\$3,484,300,340.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	No	\$1,447,614.21	B2	2,720.00	\$3,937,510,651.20
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	No	\$1,980,000.00	B3	3,490.00	\$6,910,200,000.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	No	\$597,000.00	B1	2,220.00	\$1,325,340,000.00
SK Spice Sarl - Term Loan A	LX145173	No	\$1,442,307.69	B2	2,720.00	\$3,923,076,916.80
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	No	\$1,197,000.00	B2	2,720.00	\$3,255,840,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	No	\$1,791,000.00	B2	2,720.00	\$4,871,520,000.00
Sophia LP - Closing Date Term Loan	LX147846	No	\$2,464,799.62	B3	3,490.00	\$8,602,150,673.80
SourceHOV LLC - First Lien Term B Loan	LX141601	No	\$2,793,750.00	Caa1	4,770.00	\$13,326,187,500.00
Spin Holdco Inc - Initial Term Loan	LX129663	No	\$2,932,787.19	B3	3,490.00	\$10,235,427,293.10
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	No	\$2,955,000.02	B2	2,720.00	\$8,037,600,054.40
St. George's University Scholastic Services LLC - Term Loan	LX152959	No	\$1,150,000.00	B2	2,720.00	\$3,128,000,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	No	\$1,725,000.00	B3	3,490.00	\$6,020,250,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	No	\$992,500.01	***	***	***
STS Operating Inc - Term Loan	LX135213	No	\$953,141.18	B2	2,720.00	\$2,592,544,009.60
Telesat Canada - Term B-3 Loan	LX156204	No	\$1,750,000.00	B1	2,220.00	\$3,885,000,000.00
Tribune Media Company - Term B Loan	LX145376	No	\$626,489.11	B1	2,220.00	\$1,390,805,824.20
Trugreen Limited Partnership - First Lien Term Loan	LX152068	No	\$798,000.00	B2	2,720.00	\$2,170,560,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	No	\$2,537,964.29	B2	2,720.00	\$6,903,262,868.80
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No	\$800,000.00	B2	2,720.00	\$2,176,000,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	No	\$1,980,000.00	B2	2,720.00	\$5,385,600,000.00
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	No	\$2,285,714.28	B3	3,490.00	\$7,977,142,837.20
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	No	\$2,493,794.82	B3	3,490.00	\$8,703,343,921.80
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	No	\$1,406,365.76	B3	3,490.00	\$4,908,216,502.40
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	No	\$1,197,000.00	B3	3,490.00	\$4,177,530,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	No	\$3,910,000.00	Caa1	4,770.00	\$18,650,700,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	No	\$720,321.00	B3	3,490.00	\$2,513,920,290.00
Vestcom International Inc - Term Loan	LX156795	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Vizient Inc - Term B-2 Loan	LX155398	No	\$1,671,720.59	B2	2,720.00	\$4,547,080,004.80
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	No	\$2,411,990.68	B3	3,490.00	\$8,417,847,473.20
Western Digital Corporation - US Term B-1 Loan	LX154422	No	\$2,394,000.00	Ba1	940.00	\$2,250,360,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	No	\$2,932,499.99	B2	2,720.00	\$7,976,399,972.80
Xerox Business Services LLC - Term B Loan	LX156731	No	\$416,666.66	Ba3	1,766.00	\$735,833,321.56
XPO Logistics Inc - Refinanced Term Loan	LX154467	No	\$1,866,494.92	B1	2,220.00	\$4,143,618,722.40
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	No	\$1,543,636.36	Ba3	1,766.00	\$2,726,061,811.76
Ziggo Secured Finance Partnership - Term D Loan	LX154367	No	\$2,432,340.42	Ba3	1,766.00	\$4,295,513,181.72
Grand Total			\$351,321,297.14			\$1,007,241,107,150.26

Collateral Quality: Minimum Weighted Average Coupon Test

Aggregate Principal Balance of Fixed Rate Obligations	\$0.00
Aggregate Coupon	\$0.00

Minimum Weighted Average Coupon Test

Weighted Average Coupon	0.00%
Excess Weighted Average Floating Spread	0.00%
Weighted Average Coupon plus Excess Weighted Average Floating Spread	0.00%
Minimum Weighted Average Coupon	>=0.00%

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

Collateral Quality: Minimum Floating Spread Test

LIBOR Applicable for the Immediately Preceding Interest Determination Date	0.8873%
APB of Floating Rate Collateral Obligations	\$351,321,297.14
APB of Fixed Rate Collateral Obligations	\$0.00
APB of Collateral Obligations	\$351,321,297.14
Target Initial Par Amount	\$350,000,000.00
Principal Proceeds from issuance of additional notes	\$0.00

(A) Aggregate Funded Spread	\$14,595,536.84
(B) Aggregate Unfunded Spread	\$0.00
(C) Aggregate Excess Funded Spread	\$11,724.27

Weighted Average Floating Spread Numerator: (A) plus (B) plus (C)	\$14,607,261.11
Weighted Average Floating Spread Denominator: APB of Floating Rate Obligations	\$351,321,297.14

Minimum Floating Spread Test

Weighted Average Floating Spread	4.16%
Excess Weighted Average Coupon	0.00%
Weighted Average Floating Spread plus Excess Weighted Average Coupon	4.16%
Minimum Floating Spread	>= 3.95%

Result **PASS**

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Float											
Acosta Inc - Tranche B-1 Loan	LX144231	Quarterly	\$1,960,150.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$65,913.38
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Bi-monthly	\$1,256.28	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$42.24
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$6,119.31	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$205.77
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$485,086.72	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$16,311.87
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Quarterly	\$2,955,000.00	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.3627%	\$158,466.90
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$120,655.00
Albany Molecular Research Inc - Term Loan	LX146837	Quarterly	\$935,138.54	LIBOR	No	1.0000%	0.0000%	6.0057%	4.7500%	4.7500%	\$44,419.08
Albaugh LLC - Initial Term Loan	LX137116	Quarterly	\$2,604,130.43	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$133,140.60
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Quarterly	\$791,157.19	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$30,559.79
Albertson's LLC - Term B-6 Loan	LX152913	Quarterly	\$2,391,129.66	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$92,361.45
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Quarterly	\$1,856,250.00	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.1127%	\$57,778.94
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$670,658.68	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$25,905.33
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$1,314,341.32	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$50,768.67

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Quarterly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.6127%	\$172,253.40
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Bi-monthly	\$4,277.43	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$181.79
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Quarterly	\$1,706,693.63	LIBOR	Yes	0.7500%	0.0000%	5.1318%	4.2500%	4.2500%	\$72,534.48
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Bi-monthly	\$3,222.57	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$136.96
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Quarterly	\$1,285,806.37	LIBOR	Yes	0.7500%	0.0000%	5.1318%	4.2500%	4.2500%	\$54,646.77
Alorica Inc. - Term B Loan	LX153037	Monthly	\$249,375.00	LIBOR	Yes	0.7500%	0.0000%	5.5000%	4.7500%	4.7500%	\$11,845.31
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Quarterly	\$3,430,328.13	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$141,078.08
American Bath Group LLC - First Lien Term Loan	LX155089	Bi-monthly	\$750,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.8627%	\$43,970.03
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,021.97	PRIME	Yes	1.0000%	0.0000%	6.2500%	2.5000%	5.3627%	\$54.80
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,953,301.68	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$70,566.34
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Bi-monthly	\$115,384.62	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$3,880.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Quarterly	\$153,846.15	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$5,173.34
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Quarterly	\$230,769.23	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$7,760.01
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Quarterly	\$1,373,582.59	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.1127%	\$42,755.09
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Quarterly	\$1,950,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$65,572.07
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Quarterly	\$1,231,289.06	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$41,404.19
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Monthly	\$1,796,407.19	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$91,844.37
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Monthly	\$799.71	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$28.89
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Monthly	\$6,694.03	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$241.83
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$311,086.13	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$11,238.52
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$2,603,976.53	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$94,073.08
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Quarterly	\$1,720,430.11	Float	No	0.7500%	0.0000%	5.7204%	4.7500%	4.7500%	\$81,720.43
Bass Pro Group LLC - Initial Term Loan	LX156196	Quarterly	\$3,000,000.00	Float	No	0.7500%	0.0000%	5.9704%	5.0000%	5.0000%	\$150,000.00
Bass Pro Group LLC - Term Loan	LX144858	Monthly	\$8,526.13	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$277.10
Bass Pro Group LLC - Term Loan	LX144858	Monthly	\$3,350,768.78	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$108,899.99
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Monthly	\$2,503,607.47	LIBOR	No	0.0000%	0.0000%	4.1056%	3.5000%	3.5000%	\$87,626.26
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Monthly	\$2,019,084.61	LIBOR	No	0.0000%	0.0000%	3.7039%	3.0000%	3.0000%	\$60,572.54
Blount International, Inc. - Initial Term Loan	LX149926	Monthly	\$1,592,000.00	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.3627%	\$101,293.71
Blount International, Inc. - Initial Term Loan	LX149926	Quarterly	\$4,000.00	PRIME	Yes	1.0000%	0.0000%	8.7500%	5.2500%	7.8627%	\$314.51
BMC Software Finance Inc - Initial US Term Loan	LX130254	Quarterly	\$4,688,888.89	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$192,838.53
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Quarterly	\$4,861,809.04	LIBOR	No	0.7500%	0.0000%	3.0900%	2.2500%	2.2500%	\$109,390.70
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Quarterly	\$1,076,880.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$41,596.32
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Quarterly	\$1,487,120.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$57,442.54
Cengage Learning Inc - Term B Loan	LX152766	Monthly	\$7,098.18	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$309.67
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$935,000.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$40,790.96
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$2,825,077.32	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$123,248.80
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Quarterly	\$204,285.07	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$6,869.43
Charter Communications Operating - Term E Loan	LX129060	Monthly	\$1,919,714.94	LIBOR	Yes	0.7500%	0.0000%	3.0000%	2.2500%	2.2500%	\$43,193.59
Checkout Holding Corp - First Lien Term B Loan	LX136210	Monthly	\$2,932,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$105,941.55
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Quarterly	\$73,795.28	Float	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.8627%	\$4,326.37
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Monthly	\$1,607,328.02	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.8627%	\$94,232.34
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Monthly	\$51,960.11	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.8627%	\$1,487.45
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Quarterly	\$974,252.13	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.8627%	\$27,889.62
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Monthly	\$69,599.15	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.1127%	\$2,166.39
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Quarterly	\$1,818,604.24	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.1127%	\$56,607.15
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$9,126.32	PRIME	Yes	1.0000%	0.0000%	7.2500%	3.5000%	6.3627%	\$580.68
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$2,913,157.90	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$134,374.36
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Bi-monthly	\$886.63	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$32.03
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Quarterly	\$346,671.58	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$12,524.10

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Bi-monthly	\$5,363.37	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$193.76
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Quarterly	\$2,097,078.51	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$75,760.53
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Quarterly	\$3,478,731.18	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$151,765.56
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$51,126.70
Coty Inc - Term B USD Loan	LX155916	Monthly	\$398,000.00	LIBOR	No	0.7500%	0.0000%	3.0920%	2.5000%	2.5000%	\$9,950.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$404,447.55	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$16,633.59
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$713,730.96	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$29,353.40
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$3,702.41	PRIME	Yes	1.0000%	0.0000%	6.7500%	3.0000%	5.8627%	\$217.06
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$351,962.82	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$14,475.07
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0044%	4.0047%	4.1171%	\$41,170.66
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Quarterly	\$1,480,263.16	LIBOR	No	0.7500%	0.0000%	3.8761%	3.0000%	3.0000%	\$44,407.89
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Quarterly	\$2,322,099.74	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$95,500.30
Dell International LLC - Term B Loan	LX150043	Monthly	\$3,375,000.00	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$109,687.50
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Bi-monthly	\$37,494.53	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.6127%	\$2,104.44
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Quarterly	\$5,586,685.02	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.6127%	\$313,562.19
Diebold Inc - Dollar Term B Loan	LX151920	Monthly	\$4,427.08	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$199.22
Diebold Inc - Dollar Term B Loan	LX151920	Monthly	\$1,412,239.32	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$63,550.77
Dollar Tree Inc - Term B-3 Loan	LX155145	Monthly	\$284,810.13	LIBOR	Yes	0.7500%	0.0000%	3.2500%	2.5000%	2.5000%	\$7,120.25
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Quarterly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$20,563.35
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Quarterly	\$3,890,252.53	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$130,816.35
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Bi-monthly	\$1,869.98	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$62.88
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Bi-monthly	\$96,378.60	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$3,240.89
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$4,852.70	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$163.18
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$30,888.67	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$1,038.68
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$540,959.87	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$18,190.70
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$33,626.70
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$1,267,699.88	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$42,628.56
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$7,025.24	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.3627%	\$587.50
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$78,081.14	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.3627%	\$6,529.67
Eastern Power LLC - Term Loan	LX140953	Quarterly	\$2,330,630.38	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$95,851.14
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Monthly	\$992,500.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$29,775.00
EnergySolutions LLC - Term Advance	LX137277	Monthly	\$1,590,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.8627%	\$93,216.45
Engility Corporation - Term B2 Loan	LX154035	Monthly	\$14,705.87	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$715.10
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$4,901.94	PRIME	Yes	1.0000%	0.0000%	7.5000%	3.7500%	6.6127%	\$324.15
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$294,117.35	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$14,301.96
Epicor Software Corporation - Term B Loan	LX144606	Monthly	\$1,984,924.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$76,671.09
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$29,126.21	PRIME	Yes	1.0000%	0.0000%	7.5000%	3.7500%	6.6127%	\$1,926.02
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$213,592.23	LIBOR	Yes	1.0000%	0.0000%	6.0399%	4.7500%	4.7500%	\$10,145.63
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$242,718.45	LIBOR	Yes	1.0000%	0.0000%	6.0100%	4.7500%	4.7500%	\$11,529.13
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$249,927.18	LIBOR	Yes	1.0000%	0.0000%	5.9836%	4.7500%	4.7500%	\$11,871.54
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$259,635.92	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$12,625.24
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$112,693.40
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Quarterly	\$1,803,331.63	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$60,640.09

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Quarterly	\$545,719.28	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$18,350.74
Filtration Group Corporation - Initial Term Loan	LX133605	Quarterly	\$3,422,919.52	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$115,101.49
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Monthly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.6127%	\$172,253.40
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Monthly	\$2,509,253.40	LIBOR	No	0.0000%	0.0000%	3.5842%	3.0000%	3.0000%	\$75,277.60
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Quarterly	\$1,800,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.8627%	\$105,528.06
Flexera Software LLC - Second Lien Term Loan	LX136092	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	8.0000%	7.0000%	7.1127%	\$71,126.70
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Quarterly	\$1,200,000.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$52,352.04
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Monthly	\$2,417,151.46	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.8627%	\$69,195.07
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$141,868.40
Galleria Company - Term B Loan	LX148185	Monthly	\$800,000.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$24,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Quarterly	\$2,916,666.66	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.8627%	\$112,661.21
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Quarterly	\$1,386,043.71	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$60,468.51
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Quarterly	\$2,959,974.43	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$121,733.98
Greatbatch Ltd - Term B Loan	LX147756	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$108,248.75
Hampton Rubber Company - First Lien Term Loan	LX135905	Monthly	\$3,900,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$160,394.13
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Quarterly	\$1,147,125.00	LIBOR	No	1.0000%	0.0000%	3.8873%	3.0000%	3.0000%	\$34,413.75
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Monthly	\$2,100,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$96,866.07
Horizon Pharma Inc - 2015 Term Loan	LX144256	Quarterly	\$987,500.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$40,612.62
Hudsons Bay Company - Initial Term B Loan	LX147151	Quarterly	\$2,152,073.73	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$72,367.14
Huntsman International LLC - 2023 Term B Loan	LX156697	Bi-monthly	\$537,752.27	LIBOR	Yes	0.7500%	0.0000%	3.7825%	3.0000%	3.0000%	\$16,132.57
Huntsman International LLC - 2023 Term B Loan	LX156697	Monthly	\$4,975.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$149.25
Huntsman International LLC - 2023 Term B Loan	LX156697	Quarterly	\$1,447,272.73	LIBOR	Yes	0.7500%	0.0000%	3.9634%	3.0000%	3.0000%	\$43,418.18
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Monthly	\$108,923.80	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$3,662.75
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Quarterly	\$877,313.15	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$29,501.15
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Quarterly	\$1,200,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$46,352.04
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Monthly	\$3,890,576.13	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.8627%	\$111,374.36
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Quarterly	\$1,994,949.49	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$72,070.94
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Quarterly	\$1,602,351.51	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.8627%	\$45,870.04
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Quarterly	\$333,411.29	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.8627%	\$9,544.47
Informatica Corporation - Dollar Term Loan	LX144702	Quarterly	\$2,482,462.31	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$89,683.17
Information Resources Inc - Term Loan	LX132782	Monthly	\$27,341.93	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$1,056.13
Information Resources Inc - Term Loan	LX132782	Monthly	\$179,659.74	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$6,939.66
Information Resources Inc - Term Loan	LX132782	Quarterly	\$690,743.54	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$26,681.14
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,180,758.18	LIBOR	Yes	1.0000%	0.0000%	4.9971%	3.7500%	3.7500%	\$44,278.43
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,475,947.71	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$57,010.99
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Quarterly	\$1,500,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$57,940.05
Ion Media Networks Inc - Term B-2 Loan	LX142415	Monthly	\$3,794,512.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$137,083.23
IPC Corp - First Lien Term B-1 Loan	LX144340	Quarterly	\$1,477,500.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$68,152.20
Jaguar Holding Company II - Initial Term Loan	LX146947	Monthly	\$273,542.43	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$9,198.33
Jaguar Holding Company II - Initial Term Loan	LX146947	Quarterly	\$226,457.57	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$7,615.02
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Quarterly	\$2,238,750.00	LIBOR	No	0.7500%	0.0000%	4.3750%	3.5000%	3.5000%	\$78,356.25
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Monthly	\$644,507.04	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$29,002.82
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Monthly	\$2,181,790.61	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$98,180.58
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Quarterly	\$3,457,172.19	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$116,253.29
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Quarterly	\$609,333.54	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$31,153.21
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Quarterly	\$875,666.46	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$44,769.94
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Quarterly	\$925,233.64	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$42,677.97
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Monthly	\$1,443,750.03	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$70,204.80
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Quarterly	\$2,218,618.38	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$113,430.64
Lions Gate Entertainment Corp - Term B Loan	LX153562	Monthly	\$500,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$18,750.00
Lions Gate Entertainment Corp - Term B Loan	LX153562	Monthly	\$1,254,901.96	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$37,647.06
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Quarterly	\$2,466,262.59	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$107,594.90

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Monthly	\$1,763,592.45	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$72,530.74
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Quarterly	\$1,167,464.11	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$42,176.63
Magic Newco LLC - First Lien USD Term Loan	LX124101	Monthly	\$1,807,959.27	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$74,355.40
Match Group Inc - Term B-1 Loan	LX148815	Quarterly	\$1,093,750.00	LIBOR	No	1.0000%	0.0000%	4.2008%	3.2500%	3.2500%	\$35,546.88
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Monthly	\$1,996,250.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$82,099.17
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Quarterly	\$2,950,736.46	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$106,600.37
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Bi-monthly	\$1,500,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$76,690.05
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Quarterly	\$750,000.00	Float	No	1.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$31,875.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Quarterly	\$1,125,000.00	Float	No	1.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$47,812.50
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Quarterly	\$765,417.87	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$31,479.11
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Quarterly	\$2,897,678.12	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$119,171.94
Natel Engineering Company Inc - Initial Term Loan	LX143854	Quarterly	\$681,250.07	Float	No	1.0000%	0.0000%	6.7500%	0.0000%	0.0000%	\$0.00
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Monthly	\$6,265.66	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$289.01
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Quarterly	\$2,493,734.34	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$115,027.74
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$422,028.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$18,411.70
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$427,917.12	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$18,668.61
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$432,554.55	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$18,870.93
Numericable-SFR SA - USD TLB-7	LX152260	Quarterly	\$1,490,632.04	LIBOR	No	0.7500%	0.0000%	5.1373%	4.2500%	4.2500%	\$63,351.86
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$468,948.15	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$18,113.92
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$1,973,760.49	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$76,239.85
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Quarterly	\$375,000.00	Float	No	1.0000%	0.0000%	5.0000%	5.0000%	5.0000%	\$18,750.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Quarterly	\$2,947,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$150,695.95
NXP BV - Tranche F Loans	LX155082	Quarterly	\$1,066,401.39	LIBOR	No	1.0000%	0.0000%	3.4052%	2.5000%	2.5000%	\$26,660.03
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Quarterly	\$1,939,491.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$70,067.44
Outerwall Inc - First Lien Term B Loan	LX154967	Quarterly	\$2,708,333.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$118,155.65
Packers Holdings LLC - Initial Term Loan	LX142148	Quarterly	\$2,947,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$113,852.20
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Quarterly	\$1,191,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$48,981.90
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Quarterly	\$992,500.00	LIBOR	No	0.0000%	0.0000%	5.1404%	4.2500%	4.2500%	\$42,181.25
PetSmart Inc - Tranche B-2 Loan	LX155570	Quarterly	\$3,441,284.76	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.1127%	\$107,115.84
PFS Holding Corporation - First Lien Term Loan	LX134882	Monthly	\$4,387,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$158,505.90
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Quarterly	\$748,125.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$32,638.22
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Monthly	\$278,631.28	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.6127%	\$15,638.65
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Monthly	\$1,217,618.72	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.6127%	\$68,340.92
Presidio Inc - Term B Loan	LX144522	Monthly	\$110,189.89	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$4,807.22
Presidio Inc - Term B Loan	LX144522	Quarterly	\$10,214.65	PRIME	Yes	1.0000%	0.0000%	6.7500%	3.2500%	5.8627%	\$598.85
Presidio Inc - Term B Loan	LX144522	Quarterly	\$3,904,162.98	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$170,325.75
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Quarterly	\$1,172,062.50	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$45,272.91
Printpack Holdings Inc - First Lien Term Loan	LX153744	Bi-monthly	\$38,705.05	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$1,591.81
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$348,345.45	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$14,326.30
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$1,741,727.28	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$71,631.50
Quorum Health Corporation - Term Loan	LX152098	Quarterly	\$1,480,259.76	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.8627%	\$86,782.74
Raley's - Initial Term Loan	LX144106	Quarterly	\$2,844,102.44	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.3627%	\$180,960.85
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Quarterly	\$748,091.32	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$27,026.07
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Quarterly	\$493,750.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$17,837.56
Sabre Inc - Incremental Term Loan	LX132770	Quarterly	\$1,921,617.54	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.6127%	\$69,421.70
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Quarterly	\$865,737.15	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.8627%	\$33,440.57
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Quarterly	\$1,972,990.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$100,872.47
Shearer's Foods LLC - First Lien Term Loan	LX137740	Quarterly	\$1,447,614.21	LIBOR	Yes	1.0000%	0.0000%	4.9375%	3.9375%	4.0502%	\$58,630.84
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.8627%	\$68,626.70
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Quarterly	\$1,980,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.6127%	\$111,130.87
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Quarterly	\$597,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$27,537.64

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
SK Spice Sarl - Term Loan A	LX145173	Monthly	\$1,442,307.69	LIBOR	No	0.0000%	0.0000%	5.7843%	5.2500%	5.2500%	\$75,721.15
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Monthly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.6127%	\$55,213.66
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Monthly	\$1,791,000.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$87,090.42
Sophia LP - Closing Date Term Loan	LX147846	Quarterly	\$2,464,799.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$95,207.08
SourceHOV LLC - First Lien Term B Loan	LX141601	Monthly	\$2,793,750.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.8627%	\$191,725.84
Spin Holdco Inc - Initial Term Loan	LX129663	Bi-monthly	\$1,287,370.75	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$43,290.03
Spin Holdco Inc - Initial Term Loan	LX129663	Monthly	\$7,462.56	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$250.94
Spin Holdco Inc - Initial Term Loan	LX129663	Monthly	\$1,637,953.87	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$55,078.98
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$70,741.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$2,732.52
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$91,154.73	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$3,521.01
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$141,507.01	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$5,465.95
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$280,392.20	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$10,830.63
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$767,347.48	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$29,640.10
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$1,603,856.97	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$61,951.70
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$42,166.67	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.3627%	\$2,261.26
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$1,107,833.33	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.3627%	\$59,409.45
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Quarterly	\$1,725,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$58,006.06
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Quarterly	\$992,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$50,743.25
STS Operating Inc - Term Loan	LX135213	Quarterly	\$953,141.18	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$36,816.70
Telesat Canada - Term B-3 Loan	LX156204	Bi-monthly	\$1,750,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$65,625.00
Tribune Media Company - Term B Loan	LX145376	Monthly	\$626,489.11	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$18,794.67
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Monthly	\$798,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.6127%	\$44,789.11
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Quarterly	\$2,537,964.29	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$110,723.01
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Quarterly	\$800,000.00	LIBOR	Yes	1.0000%	0.0000%	9.0000%	8.0000%	8.1127%	\$64,901.36
UFC Holdings LLC - First Lien Term Loan	LX153867	Quarterly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$82,253.40
Univar USA Inc - Initial Dollar Term Loan	LX145474	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$33,626.70
Univar USA Inc - Initial Dollar Term Loan	LX145474	Quarterly	\$980,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$32,954.17
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Quarterly	\$2,285,714.28	Float	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.8627%	\$88,289.60
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Monthly	\$2,493,794.82	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$112,220.77
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Monthly	\$1,406,365.76	LIBOR	Yes	0.7500%	0.0000%	5.5000%	4.7500%	4.7500%	\$66,802.37
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Quarterly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.1127%	\$61,198.66
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Quarterly	\$3,910,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$160,805.40
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Quarterly	\$720,321.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.8627%	\$35,026.83
Vizient Inc - Term B-2 Loan	LX155398	Monthly	\$1,671,720.59	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.1127%	\$68,752.35
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Quarterly	\$2,000,000.00	LIBOR	No	1.0000%	0.0000%	8.5022%	7.2500%	7.2500%	\$145,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Quarterly	\$1,500,000.00	Float	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.6127%	\$84,190.05
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Monthly	\$6,248.68	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$203.08
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Monthly	\$620,404.71	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$20,163.15
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Quarterly	\$1,785,337.29	LIBOR	Yes	0.7500%	0.0000%	4.1000%	3.2500%	3.2500%	\$58,023.46
Western Digital Corporation - US Term B-1 Loan	LX154422	Monthly	\$2,394,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$89,775.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Bi-monthly	\$627.39	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$27.37
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Bi-monthly	\$6,872.61	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$299.83
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$244,681.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$10,674.64
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$2,680,318.64	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.3627%	\$116,933.46
Xerox Business Services LLC - Term B Loan	LX156731	Bi-monthly	\$416,666.66	LIBOR	Yes	0.7500%	0.0000%	6.2500%	5.5000%	5.5000%	\$22,916.67
XPO Logistics Inc - Refinanced Term Loan	LX154467	Quarterly	\$866,494.92	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$29,137.36
XPO Logistics Inc - Refinanced Term Loan	LX154467	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.3627%	\$33,626.70
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Quarterly	\$1,543,636.36	LIBOR	No	0.7500%	0.0000%	3.4464%	2.5000%	2.5000%	\$38,590.91
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Monthly	\$2,432,340.42	LIBOR	No	0.0000%	0.0000%	3.7039%	3.0000%	3.0000%	\$72,970.21
Float Subtotal			\$344,883,653.76								\$14,321,353.67

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
GlobalLogic Holdings Inc - Term Loan	LX156755	Quarterly	\$933,333.00	Float	No	0.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$48,999.98
Infor (US) Inc - First Lien Term Loan	LX158211	Quarterly	\$1,379,310.34	Float	Yes	0.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$58,620.69
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Quarterly	\$125,000.00	Float	Yes	0.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$5,312.50
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Quarterly	\$2,500,000.00	Float	Yes	0.0000%	0.0000%	3.7500%	3.7500%	3.7500%	\$93,750.00
Q Holding Company - Term B Loan	LX142346	Quarterly	\$500,000.00	Float	No	0.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$25,000.00
Vestcom International Inc - Term Loan	LX156795	Quarterly	\$1,000,000.00	Float	No	0.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$42,500.00
Grand Total			\$351,321,297.10								\$14,595,536.84

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

Aggregate Principal Balance of Collateral Obligations	\$351,321,297.14
Recovery Amount Total	\$171,874,923.39
Weighted Average Moody's Recovery Rate	49.0%
Requirement	>= 43.0%
Result	PASS

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Senior Secured Loans - Differential >= 2											
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	Yes	No	No	B1	B3	\$935,138.54	60.0000%	\$561,083.12
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$791,157.19	60.0000%	\$474,694.31
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$2,391,129.66	60.0000%	\$1,434,677.80
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	Yes	No	No	B1	B3	\$1,373,582.59	60.0000%	\$824,149.56
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	Yes	No	No	B1	B3	\$4,688,888.89	60.0000%	\$2,813,333.33
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$204,285.07	60.0000%	\$122,571.04
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,932,500.00	60.0000%	\$1,759,500.00
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,026,212.24	60.0000%	\$615,727.34
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,888,203.38	60.0000%	\$1,132,922.03
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	Yes	No	No	B2	Caa1	\$3,478,731.18	60.0000%	\$2,087,238.71
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	Yes	No	No	Ba1	B1	\$1,480,263.16	60.0000%	\$888,157.89
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$500,000.00	60.0000%	\$300,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$992,500.00	60.0000%	\$595,500.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,803,331.63	60.0000%	\$1,081,998.98
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$545,719.28	60.0000%	\$327,431.57
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	Yes	No	No	Ba2	B2	\$987,500.00	60.0000%	\$592,500.00
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	Yes	No	No	Ba3	B3	\$1,379,310.34	60.0000%	\$827,586.20
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$3,457,172.19	60.0000%	\$2,074,303.31
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,218,618.38	60.0000%	\$1,331,171.03
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,996,250.00	60.0000%	\$1,197,750.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$2,950,736.46	60.0000%	\$1,770,441.88
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,897,678.12	60.0000%	\$1,738,606.87
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,442,708.63	60.0000%	\$1,465,625.18
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	Yes	No	No	Baa1	Baa3	\$1,066,401.39	60.0000%	\$639,840.83
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$1,172,062.50	60.0000%	\$703,237.50
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	Yes	No	No	B1	B3	\$1,980,000.00	60.0000%	\$1,188,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,791,000.00	60.0000%	\$1,074,600.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	Yes	No	No	B1	B3	\$1,725,000.00	60.0000%	\$1,035,000.00
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	Yes	No	No	Ba3	B3	\$2,493,794.82	60.0000%	\$1,496,276.89
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	Yes	No	No	Ba3	B3	\$1,406,365.76	60.0000%	\$843,819.46
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	Yes	No	No	B1	B3	\$1,197,000.00	60.0000%	\$718,200.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	Yes	No	No	B1	B3	\$720,321.00	60.0000%	\$432,192.60
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	Yes	No	No	Ba1	B1	\$1,866,494.92	60.0000%	\$1,119,896.95

Senior Secured Loans - Differential >= 2 Subtotal

\$58,780,057.33

\$35,268,034.40

Senior Secured Loans - Differential = 1

Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,960,150.00	50.0000%	\$980,075.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	Yes	No	No	B1	B2	\$492,462.31	50.0000%	\$246,231.16
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,955,000.00	50.0000%	\$1,477,500.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,481,250.00	50.0000%	\$1,240,625.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,985,000.00	50.0000%	\$992,500.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	Yes	No	No	B1	B2	\$3,430,328.13	50.0000%	\$1,715,164.06
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	Yes	No	No	B2	B3	\$750,000.00	50.0000%	\$375,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,950,000.00	50.0000%	\$975,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,231,289.06	50.0000%	\$615,644.53
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,922,556.40	50.0000%	\$1,461,278.20
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$4,861,809.04	50.0000%	\$2,430,904.52
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,564,000.00	50.0000%	\$1,282,000.00
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	Yes	No	No	B1	B2	\$3,767,175.50	50.0000%	\$1,883,587.75
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	Yes	No	No	Ba1	Ba2	\$1,919,714.94	50.0000%	\$959,857.47
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	Yes	No	No	B1	B2	\$347,558.24	50.0000%	\$173,779.12
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,102,441.89	50.0000%	\$1,051,220.94
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$1,000,000.00	50.0000%	\$500,000.00
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	Yes	No	No	B3	Caa1	\$2,322,099.74	50.0000%	\$1,161,049.87
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	Yes	No	No	Baa3	Ba1	\$3,375,000.00	50.0000%	\$1,687,500.00
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,416,666.40	50.0000%	\$708,333.20
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	Yes	No	No	Ba1	Ba2	\$284,810.13	50.0000%	\$142,405.06
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	Yes	No	No	B2	B3	\$3,890,252.53	50.0000%	\$1,945,126.26
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,942,649.70	50.0000%	\$1,471,324.85
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,330,630.38	50.0000%	\$1,165,315.19
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	Yes	No	No	B1	B2	\$313,725.16	50.0000%	\$156,862.58
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,984,924.62	50.0000%	\$992,462.31
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	Yes	No	No	B1	B2	\$995,000.00	50.0000%	\$497,500.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$2,509,253.40	50.0000%	\$1,254,626.70
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	Yes	No	No	Ba1	Ba2	\$2,417,151.46	50.0000%	\$1,208,575.73
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	Yes	No	No	B3	Caa1	\$2,916,666.66	50.0000%	\$1,458,333.33
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,386,043.71	50.0000%	\$693,021.85
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	Yes	No	No	B1	B2	\$933,333.00	50.0000%	\$466,666.50
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,959,974.43	50.0000%	\$1,479,987.22
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,481,250.00	50.0000%	\$1,240,625.00
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,100,000.00	50.0000%	\$1,050,000.00
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,990,000.00	50.0000%	\$995,000.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,200,000.00	50.0000%	\$600,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$3,890,576.13	50.0000%	\$1,945,288.07
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,994,949.49	50.0000%	\$997,474.75
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,602,351.51	50.0000%	\$801,175.75
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	Yes	No	No	B1	B2	\$333,411.29	50.0000%	\$166,705.65
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,482,462.31	50.0000%	\$1,241,231.16
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,500,000.00	50.0000%	\$750,000.00
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,477,500.00	50.0000%	\$738,750.00
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	Yes	No	No	B1	B2	\$500,000.00	50.0000%	\$250,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$2,238,750.00	50.0000%	\$1,119,375.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,485,000.00	50.0000%	\$742,500.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	Yes	No	No	B1	B2	\$925,233.64	50.0000%	\$462,616.82
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,754,901.96	50.0000%	\$877,450.98
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,466,262.59	50.0000%	\$1,233,131.30

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,807,959.27	50.0000%	\$903,979.63
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	Yes	No	No	B1	B2	\$125,000.00	50.0000%	\$62,500.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,875,000.00	50.0000%	\$937,500.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	Yes	No	No	B1	B2	\$765,417.87	50.0000%	\$382,708.93
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,500,000.00	50.0000%	\$1,250,000.00
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	Yes	No	No	B1	B2	\$375,000.00	50.0000%	\$187,500.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,947,500.01	50.0000%	\$1,473,750.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,939,491.89	50.0000%	\$969,745.95
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,708,333.34	50.0000%	\$1,354,166.67
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,947,500.00	50.0000%	\$1,473,750.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,191,000.00	50.0000%	\$595,500.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	Yes	No	No	B1	B2	\$992,500.00	50.0000%	\$496,250.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$3,441,284.76	50.0000%	\$1,720,642.38
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	Yes	No	No	B2	B3	\$748,125.00	50.0000%	\$374,062.50
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,496,250.00	50.0000%	\$748,125.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	Yes	No	No	B1	B2	\$4,024,567.52	50.0000%	\$2,012,283.76
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,480,259.76	50.0000%	\$740,129.88
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	Yes	No	No	B1	B2	\$493,750.00	50.0000%	\$246,875.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	Yes	No	No	B2	B3	\$865,737.15	50.0000%	\$432,868.58
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,972,990.00	50.0000%	\$986,495.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,447,614.21	50.0000%	\$723,807.11
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,197,000.00	50.0000%	\$598,500.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,464,799.62	50.0000%	\$1,232,399.81
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	Yes	No	No	B3	Caa1	\$2,793,750.00	50.0000%	\$1,396,875.00
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,932,787.19	50.0000%	\$1,466,393.59
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	Yes	No	No	***	***	\$992,500.01	50.0000%	\$496,250.01
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$1,750,000.00	50.0000%	\$875,000.00
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$626,489.11	50.0000%	\$313,244.55
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	Yes	No	No	B1	B2	\$798,000.00	50.0000%	\$399,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,537,964.29	50.0000%	\$1,268,982.14
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,000,000.00	50.0000%	\$1,000,000.00
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,285,714.28	50.0000%	\$1,142,857.14
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,000,000.00	50.0000%	\$500,000.00
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,671,720.59	50.0000%	\$835,860.29
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,500,000.00	50.0000%	\$750,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,932,499.99	50.0000%	\$1,466,249.99
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$416,666.66	50.0000%	\$208,333.33
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,543,636.36	50.0000%	\$771,818.18
Senior Secured Loans - Differential = 1 Subtotal									\$165,710,374.64		\$82,855,187.32
Senior Secured Loans - Differential = 0											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	Yes	No	No	B1	B1	\$2,604,130.43	45.0000%	\$1,171,858.70
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,856,250.00	45.0000%	\$835,312.50
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,710,971.06	45.0000%	\$769,936.98
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,289,028.94	45.0000%	\$580,063.02
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	Yes	No	No	B1	B1	\$249,375.00	45.0000%	\$112,218.75
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,954,323.65	45.0000%	\$879,445.64
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,796,407.19	45.0000%	\$808,383.24
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	Yes	No	No	Ba2	Ba2	\$2,503,607.47	45.0000%	\$1,126,623.36
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$2,019,084.61	45.0000%	\$908,588.08

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,596,000.00	45.0000%	\$718,200.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	Yes	No	No	B2	B2	\$73,795.28	45.0000%	\$33,207.88
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,607,328.02	45.0000%	\$723,297.61
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,922,284.21	45.0000%	\$1,315,027.89
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$398,000.00	45.0000%	\$179,100.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,473,843.75	45.0000%	\$1,113,229.69
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	Yes	No	No	B2	B2	\$5,624,179.55	45.0000%	\$2,530,880.80
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	Yes	No	No	B3	B3	\$1,590,000.00	45.0000%	\$715,500.00
EWT Holdings III Corp. (fka WGTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,917,500.00	45.0000%	\$1,312,875.00
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	Yes	No	No	B2	B2	\$3,422,919.52	45.0000%	\$1,540,313.78
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	Yes	No	No	B3	B3	\$1,800,000.00	45.0000%	\$810,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,200,000.00	45.0000%	\$540,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	Yes	No	No	Ca	Ca	\$2,917,500.00	45.0000%	\$1,312,875.00
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$800,000.00	45.0000%	\$360,000.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	Yes	No	No	Caa1	Caa1	\$3,900,000.00	45.0000%	\$1,755,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	Yes	No	No	Ba3	Ba3	\$1,147,125.00	45.0000%	\$516,206.25
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	Yes	No	No	B1	B1	\$2,152,073.73	45.0000%	\$968,433.18
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	Yes	No	No	B2	B2	\$986,236.96	45.0000%	\$443,806.63
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	Yes	No	No	B2	B2	\$3,554,451.09	45.0000%	\$1,599,502.99
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	Yes	No	No	B1	B1	\$3,794,512.89	45.0000%	\$1,707,530.80
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	Yes	No	No	Ba3	Ba3	\$2,826,297.65	45.0000%	\$1,271,833.94
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,443,750.03	45.0000%	\$649,687.51
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,763,592.45	45.0000%	\$793,616.60
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,167,464.11	45.0000%	\$525,358.85
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	Yes	No	No	Ba2	Ba2	\$1,093,750.00	45.0000%	\$492,187.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,500,000.00	45.0000%	\$675,000.00
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	Yes	No	No	B2	B2	\$681,250.07	45.0000%	\$306,562.53
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,490,632.04	45.0000%	\$670,784.42
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,500,000.00	45.0000%	\$1,125,000.00
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	Yes	No	No	B3	B3	\$4,387,500.00	45.0000%	\$1,974,375.00
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,128,777.78	45.0000%	\$957,950.00
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	Yes	No	No	B3	B3	\$500,000.00	45.0000%	\$225,000.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	Yes	No	No	B1	B1	\$748,091.32	45.0000%	\$336,641.09
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	Yes	No	No	Ba2	Ba2	\$1,921,617.54	45.0000%	\$864,727.89
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,442,307.69	45.0000%	\$649,038.46
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,955,000.02	45.0000%	\$1,329,750.01
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,150,000.00	45.0000%	\$517,500.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	Yes	No	No	B2	B2	\$953,141.18	45.0000%	\$428,913.53
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,980,000.00	45.0000%	\$891,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	Yes	No	No	Caa1	Caa1	\$3,910,000.00	45.0000%	\$1,759,500.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	Yes	No	No	B3	B3	\$2,411,990.68	45.0000%	\$1,085,395.81
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$2,394,000.00	45.0000%	\$1,077,300.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	Yes	No	No	Ba3	Ba3	\$2,432,340.42	45.0000%	\$1,094,553.19

Senior Secured Loans - Differential = 0 Subtotal

\$104,642,431.32

\$47,089,094.10

Senior Secured Loans - Differential = -1

Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	Yes	No	No	B2	B1	\$500,000.00	40.0000%	\$200,000.00
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	Yes	No	No	B1	Ba3	\$1,720,430.11	40.0000%	\$688,172.04
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	Yes	No	No	B1	Ba3	\$3,000,000.00	40.0000%	\$1,200,000.00
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	Yes	No	No	B1	Ba3	\$3,359,294.91	40.0000%	\$1,343,717.97

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	Yes	No	No	B3	B2	\$1,282,500.00	40.0000%	\$513,000.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	Yes	No	No	B3	B2	\$2,844,102.44	40.0000%	\$1,137,640.97
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	Yes	No	No	B2	B1	\$597,000.00	40.0000%	\$238,800.00
Senior Secured Loans - Differential = -1 Subtotal									\$13,303,327.46		\$5,321,330.98
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -1											
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	No	Yes	No	B3	B2	\$85,106.38	25.0000%	\$21,276.60
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -1 Subtotal									\$85,106.38		\$21,276.60
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -2											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	No	Yes	No	Caa2	B3	\$2,000,000.00	15.0000%	\$300,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$1,000,000.00	15.0000%	\$150,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$1,000,000.00	15.0000%	\$150,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$800,000.00	15.0000%	\$120,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$2,000,000.00	15.0000%	\$300,000.00
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -2 Subtotal									\$6,800,000.00		\$1,020,000.00
Unsecured Loans and Unsecured Bonds - Differential = -2											
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$2,000,000.00	15.0000%	\$300,000.00
Unsecured Loans and Unsecured Bonds - Differential = -2 Subtotal									\$2,000,000.00		\$300,000.00
Grand Total									\$351,321,297.14		\$171,874,923.40

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class A-1 Notes

Class A-1 Note Rating	AAA
Principal Balance Total	\$351,321,297.14
Recovery Amount Total	\$130,900,349.49
Weighted Average S&P Recovery Rate	37.3%
Requirement	>= 37.07%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	65.0000%	\$514,252.17
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	65.0000%	\$1,554,234.28
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,019,084.61	65.0000%	\$1,312,405.00
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	65.0000%	\$3,160,175.88
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.50	65.0000%	\$2,448,664.08
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	65.0000%	\$1,247,814.71
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	65.0000%	\$667,037.96
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	65.0000%	\$1,227,332.20
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	65.0000%	\$962,171.05
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	65.0000%	\$185,126.58
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	65.0000%	\$325,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	65.0000%	\$645,125.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	No	United States	No	No	No	\$2,509,253.40	65.0000%	\$1,631,014.71
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	65.0000%	\$641,875.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	65.0000%	\$1,398,847.92
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	No	United States	No	No	No	\$1,167,464.11	65.0000%	\$758,851.67
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,093,750.00	65.0000%	\$710,937.50
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$2,564,489.11	65.0000%	\$407,217.92
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,493,794.82	65.0000%	\$1,620,966.63
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,406,365.76	65.0000%	\$914,137.75
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,866,494.92	65.0000%	\$1,213,221.70
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,543,636.36	65.0000%	\$1,003,363.64
Recovery Rating 1 Subtotal									\$37,768,882.08		\$24,549,773.35

Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	50.0000%	\$1,302,065.22
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	50.0000%	\$124,687.50
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	50.0000%	\$1,715,164.06
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	50.0000%	\$686,791.30
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	50.0000%	\$1,461,278.20
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$2,564,000.00	50.0000%	\$1,282,000.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	50.0000%	\$1,466,250.00
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	50.0000%	\$199,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$2,473,843.75	50.0000%	\$1,236,921.87
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	50.0000%	\$1,687,500.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	50.0000%	\$1,165,315.19
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	50.0000%	\$156,862.58
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	50.0000%	\$1,208,575.73
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	50.0000%	\$400,000.00
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	50.0000%	\$995,000.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	No	Germany	No	No	No	\$1,200,000.00	50.0000%	\$600,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	United Kingdom	No	No	No	\$3,890,576.13	50.0000%	\$1,945,288.07
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	50.0000%	\$997,474.75
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	50.0000%	\$801,175.75
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	50.0000%	\$166,705.65
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$2,826,297.65	50.0000%	\$1,413,148.83
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$3,457,172.19	50.0000%	\$1,728,586.09
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	50.0000%	\$721,875.01
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,754,901.96	50.0000%	\$877,450.98
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,807,959.27	50.0000%	\$903,979.63
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,996,250.00	50.0000%	\$998,125.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	50.0000%	\$1,475,368.23
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	50.0000%	\$1,448,839.06
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$681,250.07	50.0000%	\$340,625.04
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	No	United States	No	No	No	\$2,500,000.00	50.0000%	\$1,250,000.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	No	United States	No	No	No	\$3,441,284.76	50.0000%	\$1,720,642.38
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	50.0000%	\$374,062.50
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	50.0000%	\$748,125.00
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	50.0000%	\$586,031.25
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	50.0000%	\$1,064,388.89
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	United States	No	No	No	\$1,972,990.00	50.0000%	\$986,495.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	50.0000%	\$990,000.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	50.0000%	\$298,500.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	50.0000%	\$1,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	50.0000%	\$990,000.00
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	50.0000%	\$835,860.29
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	50.0000%	\$1,197,000.00
Recovery Rating 2 Subtotal									\$83,094,318.09		\$41,547,159.05

Recovery Rating 3

Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,960,150.00	30.0000%	\$588,045.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	30.0000%	\$147,738.69
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	30.0000%	\$886,500.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	30.0000%	\$744,375.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	30.0000%	\$280,541.56
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	30.0000%	\$556,875.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	30.0000%	\$595,500.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,710,971.06	30.0000%	\$513,291.32
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,289,028.94	30.0000%	\$386,708.68
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	30.0000%	\$225,000.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	30.0000%	\$150,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	30.0000%	\$585,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	30.0000%	\$369,386.72
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	30.0000%	\$538,922.16
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	No	United States	No	No	No	\$1,720,430.11	30.0000%	\$516,129.03
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	No	United States	No	No	No	\$3,000,000.00	30.0000%	\$900,000.00
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	30.0000%	\$1,007,788.47
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	30.0000%	\$478,800.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	30.0000%	\$1,406,666.67
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,285.07	30.0000%	\$61,285.52
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	30.0000%	\$22,138.58
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	30.0000%	\$482,198.41
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	30.0000%	\$104,267.47
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	30.0000%	\$630,732.57
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,478,731.18	30.0000%	\$1,043,619.36
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	30.0000%	\$300,000.00
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	30.0000%	\$696,629.92
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,416,666.40	30.0000%	\$424,999.92
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	30.0000%	\$1,167,075.76
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$2,942,649.70	30.0000%	\$882,794.91

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	30.0000%	\$477,000.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	30.0000%	\$595,477.39
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	30.0000%	\$298,500.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	30.0000%	\$875,250.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,803,331.63	30.0000%	\$540,999.49
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$545,719.28	30.0000%	\$163,715.78
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	30.0000%	\$1,026,875.85
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	30.0000%	\$540,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	30.0000%	\$875,250.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	30.0000%	\$415,813.11
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	No	United States	No	No	No	\$933,333.00	30.0000%	\$279,999.90
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	30.0000%	\$887,992.33
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	30.0000%	\$744,375.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,900,000.00	30.0000%	\$1,170,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,147,125.00	30.0000%	\$344,137.50
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	No	United States	No	No	No	\$2,100,000.00	30.0000%	\$630,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	30.0000%	\$295,871.09
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	No	United States	No	No	No	\$1,379,310.34	30.0000%	\$413,793.10
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	30.0000%	\$744,738.69
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	30.0000%	\$1,066,335.33
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	30.0000%	\$450,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	30.0000%	\$1,138,353.87
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	30.0000%	\$443,250.00
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	30.0000%	\$150,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	30.0000%	\$671,625.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	30.0000%	\$445,500.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$925,233.64	30.0000%	\$277,570.09
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,218,618.38	30.0000%	\$665,585.51
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	30.0000%	\$739,878.78
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	30.0000%	\$529,077.73
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	30.0000%	\$450,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	No	United States	No	No	No	\$125,000.00	30.0000%	\$37,500.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	No	United States	No	No	No	\$1,875,000.00	30.0000%	\$562,500.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	30.0000%	\$229,625.36
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	30.0000%	\$384,750.00
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,490,632.04	30.0000%	\$447,189.61
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	30.0000%	\$732,812.59
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	No	United States	No	No	No	\$375,000.00	30.0000%	\$112,500.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	30.0000%	\$884,250.00
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	No	France	No	No	No	\$2,500,000.00	30.0000%	\$750,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	30.0000%	\$581,847.57
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	30.0000%	\$812,500.00
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	30.0000%	\$884,250.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,191,000.00	30.0000%	\$357,300.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$992,500.00	30.0000%	\$297,750.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	30.0000%	\$1,207,370.26
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	30.0000%	\$150,000.00
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,480,259.76	30.0000%	\$444,077.93
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	30.0000%	\$853,230.73
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	30.0000%	\$148,125.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	30.0000%	\$576,485.26
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	30.0000%	\$259,721.15
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	30.0000%	\$434,284.26
SK Spice Sari - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	30.0000%	\$432,692.31
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	30.0000%	\$359,100.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	30.0000%	\$537,300.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	30.0000%	\$739,439.89
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	30.0000%	\$838,125.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	30.0000%	\$879,836.16
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	30.0000%	\$886,500.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$1,725,000.00	30.0000%	\$517,500.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	30.0000%	\$297,750.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	30.0000%	\$285,942.35
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	No	Canada	No	No	No	\$1,750,000.00	30.0000%	\$525,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	30.0000%	\$239,400.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	30.0000%	\$761,389.29
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	No	United States	No	No	No	\$2,285,714.28	30.0000%	\$685,714.28
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	30.0000%	\$359,100.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	30.0000%	\$216,096.30
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	30.0000%	\$300,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	30.0000%	\$450,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	30.0000%	\$879,750.00
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	No	United States	No	No	No	\$416,666.66	30.0000%	\$125,000.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	30.0000%	\$729,702.13
Recovery Rating 3 Subtotal									\$190,777,945.65		\$57,233,383.70
Recovery Rating 4											
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	20.0000%	\$390,864.73
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	20.0000%	\$584,456.84
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	20.0000%	\$1,124,835.91
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	20.0000%	\$240,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	20.0000%	\$583,333.33
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	20.0000%	\$877,500.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$748,091.32	20.0000%	\$149,618.26
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	20.0000%	\$782,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,411,990.68	20.0000%	\$482,398.14
Recovery Rating 4 Subtotal									\$26,075,036.06		\$5,215,007.21
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	2.0000%	\$40,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$85,106.38	2.0000%	\$1,702.13
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	2.0000%	\$40,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	2.0000%	\$20,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	2.0000%	\$20,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	2.0000%	\$16,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	2.0000%	\$40,000.00
Recovery Rating 6 Subtotal									\$8,885,106.38		\$177,702.13
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	50.0000%	\$533,200.69
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$533,200.69
Senior Secured Loans / DIP Collateral Obligations -Group B											
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	45.0000%	\$1,126,623.36
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	45.0000%	\$517,500.00
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$3,653,607.47		\$1,644,123.36
Grand Total									\$351,321,297.14		\$130,900,349.49

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class A-2 Notes

Class A-2 Note Rating	AA
Principal Balance Total	\$351,321,297.14
Recovery Amount Total	\$164,006,132.74
Weighted Average S&P Recovery Rate	46.7%
Requirement	>= 46.43%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	75.0000%	\$593,367.89
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	75.0000%	\$1,793,347.25
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,019,084.61	75.0000%	\$1,514,313.46
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	75.0000%	\$3,646,356.78
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.50	75.0000%	\$2,825,381.63
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	75.0000%	\$1,439,786.21
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	75.0000%	\$769,659.18
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	75.0000%	\$1,416,152.54
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	75.0000%	\$1,110,197.37
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	75.0000%	\$213,607.60
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	75.0000%	\$375,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	75.0000%	\$744,375.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	No	United States	No	No	No	\$2,509,253.40	75.0000%	\$1,881,940.05
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	75.0000%	\$740,625.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	75.0000%	\$1,614,055.30
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	No	United States	No	No	No	\$1,167,464.11	75.0000%	\$875,598.08
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,093,750.00	75.0000%	\$820,312.50
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$2,564,489.11	75.0000%	\$469,866.83
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,493,794.82	75.0000%	\$1,870,346.11
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,406,365.76	75.0000%	\$1,054,774.32
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,866,494.92	75.0000%	\$1,399,871.19
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,543,636.36	75.0000%	\$1,157,727.27
Recovery Rating 1 Subtotal									\$37,768,882.08		\$28,326,661.56
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	60.0000%	\$1,562,478.26
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	60.0000%	\$149,625.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	60.0000%	\$2,058,196.88
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	60.0000%	\$824,149.56
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	60.0000%	\$1,753,533.84
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$2,564,000.00	60.0000%	\$1,538,400.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	60.0000%	\$1,759,500.00
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	60.0000%	\$238,800.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$2,473,843.75	60.0000%	\$1,484,306.25
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	60.0000%	\$2,025,000.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	60.0000%	\$1,398,378.23
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	60.0000%	\$188,235.10
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	60.0000%	\$1,450,290.87
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	60.0000%	\$480,000.00
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	60.0000%	\$1,194,000.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	No	Germany	No	No	No	\$1,200,000.00	60.0000%	\$720,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	United Kingdom	No	No	No	\$3,890,576.13	60.0000%	\$2,334,345.68
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	60.0000%	\$1,196,969.70
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	60.0000%	\$961,410.90
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	60.0000%	\$200,046.78
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$2,826,297.65	60.0000%	\$1,695,778.59
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$3,457,172.19	60.0000%	\$2,074,303.31
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	60.0000%	\$866,250.02
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,754,901.96	60.0000%	\$1,052,941.18
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,807,959.27	60.0000%	\$1,084,775.56
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,996,250.00	60.0000%	\$1,197,750.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	60.0000%	\$1,770,441.88
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	60.0000%	\$1,738,606.87
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$681,250.07	60.0000%	\$408,750.04
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	No	United States	No	No	No	\$2,500,000.00	60.0000%	\$1,500,000.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	No	United States	No	No	No	\$3,441,284.76	60.0000%	\$2,064,770.86
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	60.0000%	\$448,875.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	60.0000%	\$897,750.00
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	60.0000%	\$703,237.50
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	60.0000%	\$1,277,266.67
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	United States	No	No	No	\$1,972,990.00	60.0000%	\$1,183,794.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	60.0000%	\$1,188,000.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	60.0000%	\$358,200.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	60.0000%	\$1,200,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	60.0000%	\$1,188,000.00
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	60.0000%	\$1,003,032.35
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	60.0000%	\$1,436,400.00
Recovery Rating 2 Subtotal									\$83,094,318.09		\$49,856,590.86

Recovery Rating 3

Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,960,150.00	40.0000%	\$784,060.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	40.0000%	\$196,984.92
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	40.0000%	\$1,182,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	40.0000%	\$992,500.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	40.0000%	\$374,055.42
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	40.0000%	\$742,500.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	40.0000%	\$794,000.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,710,971.06	40.0000%	\$684,388.42
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,289,028.94	40.0000%	\$515,611.58
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	40.0000%	\$300,000.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	40.0000%	\$200,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	40.0000%	\$780,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	40.0000%	\$492,515.63
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	40.0000%	\$718,562.88
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	No	United States	No	No	No	\$1,720,430.11	40.0000%	\$688,172.04
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	No	United States	No	No	No	\$3,000,000.00	40.0000%	\$1,200,000.00
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	40.0000%	\$1,343,717.97
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	40.0000%	\$638,400.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	40.0000%	\$1,875,555.56
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,285.07	40.0000%	\$81,714.03
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	40.0000%	\$29,518.11
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	40.0000%	\$642,931.21
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	40.0000%	\$139,023.30
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	40.0000%	\$840,976.75
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,478,731.18	40.0000%	\$1,391,492.47
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	40.0000%	\$400,000.00
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	40.0000%	\$928,839.90
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,416,666.40	40.0000%	\$566,666.56
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	40.0000%	\$1,556,101.01
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$2,942,649.70	40.0000%	\$1,177,059.88

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	40.0000%	\$636,000.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	40.0000%	\$793,969.85
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	40.0000%	\$398,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	40.0000%	\$1,167,000.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,803,331.63	40.0000%	\$721,332.65
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$545,719.28	40.0000%	\$218,287.71
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	40.0000%	\$1,369,167.81
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	40.0000%	\$720,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	40.0000%	\$1,167,000.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	40.0000%	\$554,417.48
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	No	United States	No	No	No	\$933,333.00	40.0000%	\$373,333.20
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	40.0000%	\$1,183,989.77
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	40.0000%	\$992,500.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,900,000.00	40.0000%	\$1,560,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,147,125.00	40.0000%	\$458,850.00
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	No	United States	No	No	No	\$2,100,000.00	40.0000%	\$840,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	40.0000%	\$394,494.78
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	No	United States	No	No	No	\$1,379,310.34	40.0000%	\$551,724.14
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	40.0000%	\$992,984.92
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	40.0000%	\$1,421,780.43
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	40.0000%	\$600,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	40.0000%	\$1,517,805.16
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	40.0000%	\$591,000.00
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	40.0000%	\$200,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	40.0000%	\$895,500.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	40.0000%	\$594,000.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$925,233.64	40.0000%	\$370,093.46
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,218,618.38	40.0000%	\$887,447.35
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	40.0000%	\$986,505.04
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	40.0000%	\$705,436.98
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	40.0000%	\$600,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	No	United States	No	No	No	\$125,000.00	40.0000%	\$50,000.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	No	United States	No	No	No	\$1,875,000.00	40.0000%	\$750,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	40.0000%	\$306,167.15
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	40.0000%	\$513,000.00
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,490,632.04	40.0000%	\$596,252.81
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	40.0000%	\$977,083.45
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	No	United States	No	No	No	\$375,000.00	40.0000%	\$150,000.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	40.0000%	\$1,179,000.00
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	No	France	No	No	No	\$2,500,000.00	40.0000%	\$1,000,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	40.0000%	\$775,796.76
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	40.0000%	\$1,083,333.34
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	40.0000%	\$1,179,000.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,191,000.00	40.0000%	\$476,400.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$992,500.00	40.0000%	\$397,000.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	40.0000%	\$1,609,827.01
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	40.0000%	\$200,000.00
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,480,259.76	40.0000%	\$592,103.90
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	40.0000%	\$1,137,640.97
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	40.0000%	\$197,500.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	40.0000%	\$768,647.02
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	40.0000%	\$346,294.86
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	40.0000%	\$579,045.69
SK Spice Sari - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	40.0000%	\$576,923.08
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	40.0000%	\$478,800.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	40.0000%	\$716,400.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	40.0000%	\$985,919.85
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	40.0000%	\$1,117,500.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	40.0000%	\$1,173,114.87
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	40.0000%	\$1,182,000.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$1,725,000.00	40.0000%	\$690,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	40.0000%	\$397,000.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	40.0000%	\$381,256.47
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	No	Canada	No	No	No	\$1,750,000.00	40.0000%	\$700,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	40.0000%	\$319,200.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	40.0000%	\$1,015,185.71
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	No	United States	No	No	No	\$2,285,714.28	40.0000%	\$914,285.71
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	40.0000%	\$478,800.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	40.0000%	\$288,128.40
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	40.0000%	\$400,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	40.0000%	\$600,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	40.0000%	\$1,172,999.99
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	No	United States	No	No	No	\$416,666.66	40.0000%	\$166,666.66
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	40.0000%	\$972,936.17
Recovery Rating 3 Subtotal									\$190,777,945.65		\$76,311,178.26
Recovery Rating 4											
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	26.0000%	\$508,124.15
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	26.0000%	\$759,793.89
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	26.0000%	\$1,462,286.68
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	26.0000%	\$312,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	26.0000%	\$758,333.33
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	26.0000%	\$1,140,750.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$748,091.32	26.0000%	\$194,503.74
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	26.0000%	\$1,016,600.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,411,990.68	26.0000%	\$627,117.58
Recovery Rating 4 Subtotal									\$26,075,036.06		\$6,779,509.38
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	4.0000%	\$80,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$85,106.38	4.0000%	\$3,404.26
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	4.0000%	\$80,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	4.0000%	\$40,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	4.0000%	\$40,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	4.0000%	\$32,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	4.0000%	\$80,000.00
Recovery Rating 6 Subtotal									\$8,885,106.38		\$355,404.26
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	55.0000%	\$586,520.76
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$586,520.76
Senior Secured Loans / DIP Collateral Obligations -Group B											
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	49.0000%	\$1,226,767.66
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	49.0000%	\$563,500.00
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$3,653,607.47		\$1,790,267.66
Grand Total									\$351,321,297.14		\$164,006,132.74

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class B Notes

Class B Note Rating	A
Principal Balance Total	\$351,321,297.14
Recovery Amount Total	\$184,518,667.67
Weighted Average S&P Recovery Rate	52.5%
Requirement	>= 51.98%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	80.0000%	\$632,925.75
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	80.0000%	\$1,912,903.73
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,019,084.61	80.0000%	\$1,615,267.69
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	80.0000%	\$3,889,447.23
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.50	80.0000%	\$3,013,740.40
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	80.0000%	\$1,535,771.95
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	80.0000%	\$820,969.79
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	80.0000%	\$1,510,562.71
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	80.0000%	\$1,184,210.52
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	80.0000%	\$227,848.10
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	80.0000%	\$400,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	80.0000%	\$794,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	No	United States	No	No	No	\$2,509,253.40	80.0000%	\$2,007,402.72
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	80.0000%	\$790,000.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	80.0000%	\$1,721,658.98
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	No	United States	No	No	No	\$1,167,464.11	80.0000%	\$933,971.29
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,093,750.00	80.0000%	\$875,000.00
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	80.0000%	\$501,191.29
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,493,794.82	80.0000%	\$1,995,035.86
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,406,365.76	80.0000%	\$1,125,092.61
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,866,494.92	80.0000%	\$1,493,195.94
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,543,636.36	80.0000%	\$1,234,909.09
Recovery Rating 1 Subtotal									\$37,768,882.08		\$30,215,105.66
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	66.0000%	\$1,718,726.09
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	66.0000%	\$164,587.50
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	66.0000%	\$2,264,016.56
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	66.0000%	\$906,564.51
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	66.0000%	\$1,928,887.22
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$2,564,000.00	66.0000%	\$1,692,240.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	66.0000%	\$1,935,450.00
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	66.0000%	\$262,680.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$2,473,843.75	66.0000%	\$1,632,736.87
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	66.0000%	\$2,227,500.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	66.0000%	\$1,538,216.05
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	66.0000%	\$207,058.61
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	66.0000%	\$1,595,319.96
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	66.0000%	\$528,000.00
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	66.0000%	\$1,313,400.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	No	Germany	No	No	No	\$1,200,000.00	66.0000%	\$792,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	United Kingdom	No	No	No	\$3,890,576.13	66.0000%	\$2,567,780.25
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	66.0000%	\$1,316,666.67
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	66.0000%	\$1,057,551.99
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	66.0000%	\$220,051.45
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$2,826,297.65	66.0000%	\$1,865,356.45
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$3,457,172.19	66.0000%	\$2,281,733.64
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	66.0000%	\$952,875.02
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,754,901.96	66.0000%	\$1,158,235.29
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,807,959.27	66.0000%	\$1,193,253.12
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,996,250.00	66.0000%	\$1,317,525.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	66.0000%	\$1,947,486.06
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	66.0000%	\$1,912,467.56
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$681,250.07	66.0000%	\$449,625.05
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	No	United States	No	No	No	\$2,500,000.00	66.0000%	\$1,650,000.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	No	United States	No	No	No	\$3,441,284.76	66.0000%	\$2,271,247.94
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	66.0000%	\$493,762.50
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	66.0000%	\$987,525.00
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	66.0000%	\$773,561.25
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	66.0000%	\$1,404,993.33
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	United States	No	No	No	\$1,972,990.00	66.0000%	\$1,302,173.40
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	66.0000%	\$1,306,800.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	66.0000%	\$394,020.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	66.0000%	\$1,320,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	66.0000%	\$1,306,800.00
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	66.0000%	\$1,103,335.59
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	66.0000%	\$1,580,040.00
Recovery Rating 2 Subtotal									\$83,094,318.09		\$54,842,249.94

Recovery Rating 3

Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,960,150.00	46.0000%	\$901,669.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	46.0000%	\$226,532.66
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	46.0000%	\$1,359,300.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	46.0000%	\$1,141,375.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	46.0000%	\$430,163.73
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	46.0000%	\$853,875.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	46.0000%	\$913,100.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,710,971.06	46.0000%	\$787,046.69
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,289,028.94	46.0000%	\$592,953.31
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	46.0000%	\$345,000.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	46.0000%	\$230,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	46.0000%	\$897,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	46.0000%	\$566,392.97
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	46.0000%	\$826,347.31
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	No	United States	No	No	No	\$1,720,430.11	46.0000%	\$791,397.85
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	No	United States	No	No	No	\$3,000,000.00	46.0000%	\$1,380,000.00
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	46.0000%	\$1,545,275.66
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	46.0000%	\$734,160.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	46.0000%	\$2,156,888.89
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,285.07	46.0000%	\$93,971.13
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	46.0000%	\$33,945.83
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	46.0000%	\$739,370.89
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	46.0000%	\$159,876.79
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	46.0000%	\$967,123.27
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,478,731.18	46.0000%	\$1,600,216.34
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	46.0000%	\$460,000.00
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	46.0000%	\$1,068,165.88
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,416,666.40	46.0000%	\$651,666.54
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	46.0000%	\$1,789,516.16
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$2,942,649.70	46.0000%	\$1,353,618.86

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	46.0000%	\$731,400.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	46.0000%	\$913,065.33
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	46.0000%	\$457,700.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	46.0000%	\$1,342,050.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,803,331.63	46.0000%	\$829,532.55
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$545,719.28	46.0000%	\$251,030.87
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	46.0000%	\$1,574,542.98
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	46.0000%	\$828,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	46.0000%	\$1,342,050.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	46.0000%	\$637,580.10
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	No	United States	No	No	No	\$933,333.00	46.0000%	\$429,333.18
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	46.0000%	\$1,361,588.24
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	46.0000%	\$1,141,375.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,900,000.00	46.0000%	\$1,794,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,147,125.00	46.0000%	\$527,677.50
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	No	United States	No	No	No	\$2,100,000.00	46.0000%	\$966,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	46.0000%	\$453,669.00
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	No	United States	No	No	No	\$1,379,310.34	46.0000%	\$634,482.76
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	46.0000%	\$1,141,932.66
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	46.0000%	\$1,635,047.50
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	46.0000%	\$690,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	46.0000%	\$1,745,475.93
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	46.0000%	\$679,650.00
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	46.0000%	\$230,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	46.0000%	\$1,029,825.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	46.0000%	\$683,100.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$925,233.64	46.0000%	\$425,607.48
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,218,618.38	46.0000%	\$1,020,564.45
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	46.0000%	\$1,134,480.79
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	46.0000%	\$811,252.53
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	46.0000%	\$690,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	No	United States	No	No	No	\$125,000.00	46.0000%	\$57,500.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	No	United States	No	No	No	\$1,875,000.00	46.0000%	\$862,500.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	46.0000%	\$352,092.22
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	46.0000%	\$589,950.00
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,490,632.04	46.0000%	\$685,690.74
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	46.0000%	\$1,123,645.97
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	No	United States	No	No	No	\$375,000.00	46.0000%	\$172,500.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	46.0000%	\$1,355,850.00
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	No	France	No	No	No	\$2,500,000.00	46.0000%	\$1,150,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	46.0000%	\$892,166.27
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	46.0000%	\$1,245,833.34
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	46.0000%	\$1,355,850.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,191,000.00	46.0000%	\$547,860.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$992,500.00	46.0000%	\$456,550.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	46.0000%	\$1,851,301.06
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	46.0000%	\$230,000.00
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,480,259.76	46.0000%	\$680,919.49
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	46.0000%	\$1,308,287.12
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	46.0000%	\$227,125.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	46.0000%	\$883,944.07
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	46.0000%	\$398,239.09
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	46.0000%	\$665,902.54
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	46.0000%	\$663,461.54
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	46.0000%	\$550,620.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	46.0000%	\$823,860.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	46.0000%	\$1,133,807.82
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	46.0000%	\$1,285,125.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	46.0000%	\$1,349,082.11
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	46.0000%	\$1,359,300.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$1,725,000.00	46.0000%	\$793,500.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	46.0000%	\$456,550.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	46.0000%	\$438,444.94
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	No	Canada	No	No	No	\$1,750,000.00	46.0000%	\$805,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	46.0000%	\$367,080.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	46.0000%	\$1,167,463.57
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	No	United States	No	No	No	\$2,285,714.28	46.0000%	\$1,051,428.57
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	46.0000%	\$550,620.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	46.0000%	\$331,347.66
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	46.0000%	\$460,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	46.0000%	\$690,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	46.0000%	\$1,348,949.99
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	No	United States	No	No	No	\$416,666.66	46.0000%	\$191,666.66
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	46.0000%	\$1,118,876.59
Recovery Rating 3 Subtotal									\$190,777,945.65		\$87,757,855.00
Recovery Rating 4											
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	33.0000%	\$644,926.80
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	33.0000%	\$964,353.79
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	33.0000%	\$1,855,979.25
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	33.0000%	\$396,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	33.0000%	\$962,500.00
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	33.0000%	\$1,447,875.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$748,091.32	33.0000%	\$246,870.13
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	33.0000%	\$1,290,300.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,411,990.68	33.0000%	\$795,956.92
Recovery Rating 4 Subtotal									\$26,075,036.06		\$8,604,761.90
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	6.0000%	\$120,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$85,106.38	6.0000%	\$5,106.38
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	6.0000%	\$120,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	6.0000%	\$60,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	6.0000%	\$60,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	6.0000%	\$48,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	6.0000%	\$120,000.00
Recovery Rating 6 Subtotal									\$8,885,106.38		\$533,106.38
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	59.0000%	\$629,176.82
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$629,176.82
Senior Secured Loans / DIP Collateral Obligations -Group B											
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	53.0000%	\$1,326,911.96
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	53.0000%	\$609,500.00
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$3,653,607.47		\$1,936,411.96
Grand Total									\$351,321,297.14		\$184,518,667.67

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class C Notes

Class C Note Rating	BBB
Principal Balance Total	\$351,321,297.14
Recovery Amount Total	\$207,545,710.96
Weighted Average S&P Recovery Rate	59.1%
Requirement	>= 58.21%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	85.0000%	\$672,483.61
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	85.0000%	\$2,032,460.21
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,019,084.61	85.0000%	\$1,716,221.92
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	85.0000%	\$4,132,537.68
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.50	85.0000%	\$3,202,099.18
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	85.0000%	\$1,631,757.70
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	85.0000%	\$872,280.41
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	85.0000%	\$1,604,972.88
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	85.0000%	\$1,258,223.68
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	85.0000%	\$242,088.61
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	85.0000%	\$425,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	85.0000%	\$843,625.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	No	United States	No	No	No	\$2,509,253.40	85.0000%	\$2,132,865.39
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	85.0000%	\$839,375.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	85.0000%	\$1,829,262.67
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	No	United States	No	No	No	\$1,167,464.11	85.0000%	\$992,344.49
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,093,750.00	85.0000%	\$929,687.50
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	85.0000%	\$532,515.74
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,493,794.82	85.0000%	\$2,119,725.60
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,406,365.76	85.0000%	\$1,195,410.90
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,866,494.92	85.0000%	\$1,586,520.68
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,543,636.36	85.0000%	\$1,312,090.91
Recovery Rating 1 Subtotal									\$37,768,882.08		\$32,103,549.77
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	73.0000%	\$1,901,015.22
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	73.0000%	\$182,043.75
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	73.0000%	\$2,504,139.53
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	73.0000%	\$1,002,715.29
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	73.0000%	\$2,133,466.17
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$2,564,000.00	73.0000%	\$1,871,720.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	73.0000%	\$2,140,725.00
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	73.0000%	\$290,540.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$2,473,843.75	73.0000%	\$1,805,905.94
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	73.0000%	\$2,463,750.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	73.0000%	\$1,701,360.18
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	73.0000%	\$229,019.37
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	73.0000%	\$1,764,520.56
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	73.0000%	\$584,000.00
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	73.0000%	\$1,452,700.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	No	Germany	No	No	No	\$1,200,000.00	73.0000%	\$876,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	United Kingdom	No	No	No	\$3,890,576.13	73.0000%	\$2,840,120.58
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	73.0000%	\$1,456,313.13
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	73.0000%	\$1,169,716.60
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	73.0000%	\$243,390.25
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$2,826,297.65	73.0000%	\$2,063,197.29
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$3,457,172.19	73.0000%	\$2,523,735.70
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	73.0000%	\$1,053,937.52
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,754,901.96	73.0000%	\$1,281,078.43
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,807,959.27	73.0000%	\$1,319,810.27
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,996,250.00	73.0000%	\$1,457,262.50
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	73.0000%	\$2,154,037.62
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	73.0000%	\$2,115,305.03
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$681,250.07	73.0000%	\$497,312.55
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	No	United States	No	No	No	\$2,500,000.00	73.0000%	\$1,825,000.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	No	United States	No	No	No	\$3,441,284.76	73.0000%	\$2,512,137.88
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	73.0000%	\$546,131.25
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	73.0000%	\$1,092,262.50
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	73.0000%	\$855,605.63
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	73.0000%	\$1,554,007.78
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	United States	No	No	No	\$1,972,990.00	73.0000%	\$1,440,282.70
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	73.0000%	\$1,445,400.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	73.0000%	\$435,810.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	73.0000%	\$1,460,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	73.0000%	\$1,445,400.00
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	73.0000%	\$1,220,356.03
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	73.0000%	\$1,747,620.00
Recovery Rating 2 Subtotal									\$83,094,318.09		\$60,658,852.21

Recovery Rating 3

Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,960,150.00	53.0000%	\$1,038,879.50
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	53.0000%	\$261,005.02
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	53.0000%	\$1,566,150.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	53.0000%	\$1,315,062.50
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	53.0000%	\$495,623.43
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	53.0000%	\$983,812.50
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	53.0000%	\$1,052,050.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,710,971.06	53.0000%	\$906,814.66
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,289,028.94	53.0000%	\$683,185.34
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	53.0000%	\$397,500.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	53.0000%	\$265,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	53.0000%	\$1,033,500.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	53.0000%	\$652,583.20
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	53.0000%	\$952,095.81
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	No	United States	No	No	No	\$1,720,430.11	53.0000%	\$911,827.96
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	No	United States	No	No	No	\$3,000,000.00	53.0000%	\$1,590,000.00
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	53.0000%	\$1,780,426.30
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	53.0000%	\$845,880.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	53.0000%	\$2,485,111.11
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,285.07	53.0000%	\$108,271.09
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	53.0000%	\$39,111.50
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	53.0000%	\$851,883.85
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	53.0000%	\$184,205.87
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	53.0000%	\$1,114,294.20
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,478,731.18	53.0000%	\$1,843,727.53
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	53.0000%	\$530,000.00
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	53.0000%	\$1,230,712.86
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,416,666.40	53.0000%	\$750,833.19
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	53.0000%	\$2,061,833.84
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$2,942,649.70	53.0000%	\$1,559,604.34

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	53.0000%	\$842,700.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	53.0000%	\$1,052,010.05
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	53.0000%	\$527,350.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	53.0000%	\$1,546,275.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,803,331.63	53.0000%	\$955,765.76
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$545,719.28	53.0000%	\$289,231.22
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	53.0000%	\$1,814,147.34
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	53.0000%	\$954,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	53.0000%	\$1,546,275.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	53.0000%	\$734,603.16
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	No	United States	No	No	No	\$933,333.00	53.0000%	\$494,666.49
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	53.0000%	\$1,568,786.45
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	53.0000%	\$1,315,062.50
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,900,000.00	53.0000%	\$2,067,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,147,125.00	53.0000%	\$607,976.25
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	No	United States	No	No	No	\$2,100,000.00	53.0000%	\$1,113,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	53.0000%	\$522,705.59
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	No	United States	No	No	No	\$1,379,310.34	53.0000%	\$731,034.48
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	53.0000%	\$1,315,705.03
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	53.0000%	\$1,883,859.08
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	53.0000%	\$795,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	53.0000%	\$2,011,091.83
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	53.0000%	\$783,075.00
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	53.0000%	\$265,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	53.0000%	\$1,186,537.50
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	53.0000%	\$787,050.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$925,233.64	53.0000%	\$490,373.83
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,218,618.38	53.0000%	\$1,175,867.74
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	53.0000%	\$1,307,119.18
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	53.0000%	\$934,704.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	53.0000%	\$795,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	No	United States	No	No	No	\$125,000.00	53.0000%	\$66,250.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	No	United States	No	No	No	\$1,875,000.00	53.0000%	\$993,750.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	53.0000%	\$405,671.47
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	53.0000%	\$679,725.00
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,490,632.04	53.0000%	\$790,034.98
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	53.0000%	\$1,294,635.58
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	No	United States	No	No	No	\$375,000.00	53.0000%	\$198,750.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	53.0000%	\$1,562,175.00
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	No	France	No	No	No	\$2,500,000.00	53.0000%	\$1,325,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	53.0000%	\$1,027,930.70
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	53.0000%	\$1,435,416.67
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	53.0000%	\$1,562,175.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,191,000.00	53.0000%	\$631,230.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$992,500.00	53.0000%	\$526,025.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	53.0000%	\$2,133,020.78
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	53.0000%	\$265,000.00
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,480,259.76	53.0000%	\$784,537.67
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	53.0000%	\$1,507,374.29
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	53.0000%	\$261,687.50
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	53.0000%	\$1,018,457.30
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	53.0000%	\$458,840.69
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	53.0000%	\$767,235.53
SK Spice Sari - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	53.0000%	\$764,423.08
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	53.0000%	\$634,410.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	53.0000%	\$949,230.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	53.0000%	\$1,306,343.80
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	53.0000%	\$1,480,687.50

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	53.0000%	\$1,554,377.21
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	53.0000%	\$1,566,150.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$1,725,000.00	53.0000%	\$914,250.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	53.0000%	\$526,025.01
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	53.0000%	\$505,164.82
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	No	Canada	No	No	No	\$1,750,000.00	53.0000%	\$927,500.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	53.0000%	\$422,940.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	53.0000%	\$1,345,121.07
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	No	United States	No	No	No	\$2,285,714.28	53.0000%	\$1,211,428.57
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	53.0000%	\$634,410.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	53.0000%	\$381,770.13
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	53.0000%	\$530,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	53.0000%	\$795,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	53.0000%	\$1,554,224.99
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	No	United States	No	No	No	\$416,666.66	53.0000%	\$220,833.33
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	53.0000%	\$1,289,140.42
Recovery Rating 3 Subtotal									\$190,777,945.65		\$101,112,311.20
Recovery Rating 4											
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	39.0000%	\$762,186.22
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	39.0000%	\$1,139,690.84
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	39.0000%	\$2,193,430.02
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	39.0000%	\$468,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	39.0000%	\$1,137,500.00
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	39.0000%	\$1,711,125.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$748,091.32	39.0000%	\$291,755.61
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	39.0000%	\$1,524,900.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,411,990.68	39.0000%	\$940,676.37
Recovery Rating 4 Subtotal									\$26,075,036.06		\$10,169,264.07
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	8.0000%	\$160,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$85,106.38	8.0000%	\$6,808.51
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	8.0000%	\$160,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	8.0000%	\$80,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	8.0000%	\$80,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	8.0000%	\$64,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	8.0000%	\$160,000.00
Recovery Rating 6 Subtotal									\$8,885,106.38		\$710,808.51
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	63.0000%	\$671,832.88
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$671,832.88
Senior Secured Loans / DIP Collateral Obligations -Group B											
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	58.0000%	\$1,452,092.33
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	58.0000%	\$667,000.00
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$3,653,607.47		\$2,119,092.33
Grand Total									\$351,321,297.14		\$207,545,710.96

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class D Notes

Class D Note Rating	BB
Principal Balance Total	\$351,321,297.14
Recovery Amount Total	\$227,653,595.52
Weighted Average S&P Recovery Rate	64.8%
Requirement	>= 63.88%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	90.0000%	\$712,041.47
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	90.0000%	\$2,152,016.70
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,019,084.61	90.0000%	\$1,817,176.15
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	90.0000%	\$4,375,628.14
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.50	90.0000%	\$3,390,457.95
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	90.0000%	\$1,727,743.45
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	90.0000%	\$923,591.02
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	90.0000%	\$1,699,383.05
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	90.0000%	\$1,332,236.84
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	90.0000%	\$256,329.11
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	90.0000%	\$450,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	90.0000%	\$893,250.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	No	United States	No	No	No	\$2,509,253.40	90.0000%	\$2,258,328.06
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	90.0000%	\$888,750.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	90.0000%	\$1,936,866.36
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	No	United States	No	No	No	\$1,167,464.11	90.0000%	\$1,050,717.70
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,093,750.00	90.0000%	\$984,375.00
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	90.0000%	\$563,840.20
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,493,794.82	90.0000%	\$2,244,415.34
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,406,365.76	90.0000%	\$1,265,729.19
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,866,494.92	90.0000%	\$1,679,845.43
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,543,636.36	90.0000%	\$1,389,272.73
Recovery Rating 1 Subtotal									\$37,768,882.08		\$33,991,993.87
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	79.0000%	\$2,057,263.04
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	79.0000%	\$197,006.25
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	79.0000%	\$2,709,959.22
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	79.0000%	\$1,085,130.25
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	79.0000%	\$2,308,819.55
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$2,564,000.00	79.0000%	\$2,025,560.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	79.0000%	\$2,316,675.00
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	79.0000%	\$314,420.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$2,473,843.75	79.0000%	\$1,954,336.56
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	79.0000%	\$2,666,250.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	79.0000%	\$1,841,198.00
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	79.0000%	\$247,842.88
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	79.0000%	\$1,909,549.65
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	79.0000%	\$632,000.00
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	79.0000%	\$1,572,100.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	No	Germany	No	No	No	\$1,200,000.00	79.0000%	\$948,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	United Kingdom	No	No	No	\$3,890,576.13	79.0000%	\$3,073,555.14
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	79.0000%	\$1,576,010.10
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	79.0000%	\$1,265,857.69
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	79.0000%	\$263,394.92
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$2,826,297.65	79.0000%	\$2,232,775.15
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$3,457,172.19	79.0000%	\$2,731,166.03
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	79.0000%	\$1,140,562.52
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,754,901.96	79.0000%	\$1,386,372.55
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,807,959.27	79.0000%	\$1,428,287.82
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,996,250.00	79.0000%	\$1,577,037.50
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	79.0000%	\$2,331,081.80
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	79.0000%	\$2,289,165.71
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$681,250.07	79.0000%	\$538,187.56
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	No	United States	No	No	No	\$2,500,000.00	79.0000%	\$1,975,000.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	No	United States	No	No	No	\$3,441,284.76	79.0000%	\$2,718,614.96
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	79.0000%	\$591,018.75
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	79.0000%	\$1,182,037.50
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	79.0000%	\$925,929.38
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	79.0000%	\$1,681,734.44
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	United States	No	No	No	\$1,972,990.00	79.0000%	\$1,558,662.10
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	79.0000%	\$1,564,200.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	79.0000%	\$471,630.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	79.0000%	\$1,580,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	79.0000%	\$1,564,200.00
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	79.0000%	\$1,320,659.26
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	79.0000%	\$1,891,260.00
Recovery Rating 2 Subtotal									\$83,094,318.09		\$65,644,511.29

Recovery Rating 3

Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,960,150.00	59.0000%	\$1,156,488.50
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	59.0000%	\$290,552.76
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	59.0000%	\$1,743,450.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	59.0000%	\$1,463,937.50
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	59.0000%	\$551,731.74
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	59.0000%	\$1,095,187.50
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	59.0000%	\$1,171,150.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,710,971.06	59.0000%	\$1,009,472.93
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,289,028.94	59.0000%	\$760,527.07
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	59.0000%	\$442,500.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	59.0000%	\$295,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	59.0000%	\$1,150,500.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	59.0000%	\$726,460.55
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	59.0000%	\$1,059,880.24
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	No	United States	No	No	No	\$1,720,430.11	59.0000%	\$1,015,053.76
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	No	United States	No	No	No	\$3,000,000.00	59.0000%	\$1,770,000.00
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	59.0000%	\$1,981,984.00
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	59.0000%	\$941,640.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	59.0000%	\$2,766,444.44
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,285.07	59.0000%	\$120,528.19
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	59.0000%	\$43,539.22
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	59.0000%	\$948,323.53
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	59.0000%	\$205,059.36
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	59.0000%	\$1,240,440.71
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,478,731.18	59.0000%	\$2,052,451.40
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	59.0000%	\$590,000.00
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	59.0000%	\$1,370,038.85
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,416,666.40	59.0000%	\$835,833.18
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	59.0000%	\$2,295,248.99
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$2,942,649.70	59.0000%	\$1,736,163.33

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	59.0000%	\$938,100.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	59.0000%	\$1,171,105.53
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	59.0000%	\$587,050.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	59.0000%	\$1,721,325.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,803,331.63	59.0000%	\$1,063,965.66
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$545,719.28	59.0000%	\$321,974.38
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	59.0000%	\$2,019,522.51
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	59.0000%	\$1,062,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	59.0000%	\$1,721,325.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	59.0000%	\$817,765.79
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	No	United States	No	No	No	\$933,333.00	59.0000%	\$550,666.47
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	59.0000%	\$1,746,384.91
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	59.0000%	\$1,463,937.50
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,900,000.00	59.0000%	\$2,301,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,147,125.00	59.0000%	\$676,803.75
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	No	United States	No	No	No	\$2,100,000.00	59.0000%	\$1,239,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	59.0000%	\$581,879.80
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	No	United States	No	No	No	\$1,379,310.34	59.0000%	\$813,793.10
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	59.0000%	\$1,464,652.76
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	59.0000%	\$2,097,126.14
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	59.0000%	\$885,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	59.0000%	\$2,238,762.60
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	59.0000%	\$871,725.00
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	59.0000%	\$295,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	59.0000%	\$1,320,862.50
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	59.0000%	\$876,150.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$925,233.64	59.0000%	\$545,887.85
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,218,618.38	59.0000%	\$1,308,984.84
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	59.0000%	\$1,455,094.93
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	59.0000%	\$1,040,519.55
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	59.0000%	\$885,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	No	United States	No	No	No	\$125,000.00	59.0000%	\$73,750.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	No	United States	No	No	No	\$1,875,000.00	59.0000%	\$1,106,250.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	59.0000%	\$451,596.54
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	59.0000%	\$756,675.00
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,490,632.04	59.0000%	\$879,472.90
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	59.0000%	\$1,441,198.09
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	No	United States	No	No	No	\$375,000.00	59.0000%	\$221,250.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	59.0000%	\$1,739,025.01
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	No	France	No	No	No	\$2,500,000.00	59.0000%	\$1,475,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	59.0000%	\$1,144,300.22
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	59.0000%	\$1,597,916.67
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	59.0000%	\$1,739,025.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,191,000.00	59.0000%	\$702,690.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$992,500.00	59.0000%	\$585,575.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	59.0000%	\$2,374,494.84
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	59.0000%	\$295,000.00
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,480,259.76	59.0000%	\$873,353.26
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	59.0000%	\$1,678,020.44
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	59.0000%	\$291,312.50
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	59.0000%	\$1,133,754.35
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	59.0000%	\$510,784.92
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	59.0000%	\$854,092.39
SK Spice Sari - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	59.0000%	\$850,961.54
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	59.0000%	\$706,230.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	59.0000%	\$1,056,690.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	59.0000%	\$1,454,231.78
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	59.0000%	\$1,648,312.50

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	59.0000%	\$1,730,344.44
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	59.0000%	\$1,743,450.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$1,725,000.00	59.0000%	\$1,017,750.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	59.0000%	\$585,575.01
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	59.0000%	\$562,353.29
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	No	Canada	No	No	No	\$1,750,000.00	59.0000%	\$1,032,500.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	59.0000%	\$470,820.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	59.0000%	\$1,497,398.93
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	No	United States	No	No	No	\$2,285,714.28	59.0000%	\$1,348,571.43
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	59.0000%	\$706,230.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	59.0000%	\$424,989.39
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	59.0000%	\$590,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	59.0000%	\$885,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	59.0000%	\$1,730,174.99
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	No	United States	No	No	No	\$416,666.66	59.0000%	\$245,833.33
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	59.0000%	\$1,435,080.85
Recovery Rating 3 Subtotal									\$190,777,945.65		\$112,558,987.94
Recovery Rating 4											
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	43.0000%	\$840,359.17
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	43.0000%	\$1,256,582.21
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	43.0000%	\$2,418,397.21
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	43.0000%	\$516,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	43.0000%	\$1,254,166.66
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	43.0000%	\$1,886,625.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$748,091.32	43.0000%	\$321,679.27
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	43.0000%	\$1,681,300.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,411,990.68	43.0000%	\$1,037,155.99
Recovery Rating 4 Subtotal									\$26,075,036.06		\$11,212,265.51
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	10.0000%	\$200,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$85,106.38	10.0000%	\$8,510.64
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	10.0000%	\$200,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	10.0000%	\$100,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	10.0000%	\$100,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	10.0000%	\$80,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	10.0000%	\$200,000.00
Recovery Rating 6 Subtotal									\$8,885,106.38		\$888,510.64
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	75.0000%	\$799,801.04
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$799,801.04
Senior Secured Loans / DIP Collateral Obligations -Group B											
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	70.0000%	\$1,752,525.23
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	70.0000%	\$805,000.00
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$3,653,607.47		\$2,557,525.23
Grand Total									\$351,321,297.14		\$227,653,595.52

Collateral Quality: Moody's Diversity Test

Aggregate Par Amount	\$351,321,297.14
Issuer Count	170
Average Par Amount	\$2,066,595.87

Diversity Score	61
Minimum Diversity Score	>=50
Result	PASS

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Aerospace & Defense				
Engility Corporation	\$313,725.16	0.1518	0.1518	
Vencore Inc	\$720,321.00	0.3486	0.3486	
	Aerospace & Defense Subtotal		0.5004	0.5000
Automotive				
KAR Auction Services Inc	\$2,238,750.00	1.0833	1.0000	
Midas Intermediate Holdco II LLC	\$2,950,736.46	1.4278	1.0000	
Solera, LLC (Solera Finance, Inc.)	\$1,791,000.00	0.8666	0.8666	
Wand Intermediate I LP	\$2,000,000.00	0.9678	0.9678	
	Automotive Subtotal		3.8344	2.2667
Banking, Finance, Insurance & Real Estate				
Applied Systems Inc	\$1,373,582.59	0.6647	0.6647	
Bats Global Markets Inc	\$2,503,607.47	1.2115	1.0000	
First Data Corporation	\$2,509,253.40	1.2142	1.0000	
	Banking, Finance, Insurance & Real Estate Subtotal		2.6647	1.8500
Beverage, Food & Tobacco				
Atrium Innovations Inc	\$1,950,000.00	0.9436	0.9436	
Chefs' Warehouse Inc (The)	\$1,681,123.30	0.8135	0.8135	
CSM Bakery Solutions LLC	\$2,322,099.74	1.1236	1.0000	
Flavors Holdings Inc	\$1,800,000.00	0.8710	0.8710	
Keurig Green Mountain Inc	\$2,826,297.65	1.3676	1.0000	
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	\$1,500,000.00	0.7258	0.7258	
Shearer's Foods LLC	\$2,447,614.21	1.1844	1.0000	
	Beverage, Food & Tobacco Subtotal		6.3539	3.1000
Capital Equipment				
Blount International, Inc.	\$1,596,000.00	0.7723	0.7723	
Cortes NP Acquisition Corporation	\$1,000,000.00	0.4839	0.4839	
Filtration Group Corporation	\$3,422,919.52	1.6563	1.0000	
Husky Injection Molding Systems Ltd	\$986,236.96	0.4772	0.4772	
	Capital Equipment Subtotal		2.7334	1.8500
Chemicals, Plastics & Rubber				

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Albaugh LLC	\$2,604,130.43	1.2601	1.0000	
Allnex Sarl	\$1,710,971.06	0.8279	0.8279	
Allnex USA Inc	\$1,289,028.94	0.6237	0.6237	
Avantor Performance Materials Holdings Inc	\$1,796,407.19	0.8693	0.8693	
CeramTec Acquisition Corporation	\$204,285.07	0.0989	0.0989	
Colouroz Investment 1 GMBH	\$347,558.24	0.1682	0.1682	
Colouroz Midco - Flint Group Incorporated	\$2,102,441.89	1.0173	1.0000	
Faenza Acquisition GmbH	\$2,349,050.91	1.1367	1.0000	
Huntsman LLC	\$1,990,000.00	0.9629	0.9629	
Ineos Group Limited	\$3,890,576.13	1.8826	1.0000	
Ineos Styrolution US Holding LLC	\$1,200,000.00	0.5807	0.5807	
Macdermid Inc	\$2,931,056.56	1.4183	1.0000	
Nexeo Solutions LLC	\$1,282,500.00	0.6206	0.6206	
PQ Corporation	\$748,125.00	0.3620	0.3620	
Q Holding Company	\$500,000.00	0.2419	0.2419	
Royal Holdings Inc	\$493,750.00	0.2389	0.2389	
SK Spice Sarl	\$1,442,307.69	0.6979	0.6979	
Univar USA Inc	\$1,980,000.00	0.9581	0.9581	
Chemicals, Plastics & Rubber Subtotal	\$28,862,189.12		12.2510	4.2300
Construction & Building				
American Bath Group LLC	\$750,000.00	0.3629	0.3629	
Donnelley Financial Solutions Inc	\$500,000.00	0.2419	0.2419	
USIC Holdings Inc	\$2,285,714.28	1.1060	1.0000	
Construction & Building Subtotal	\$3,535,714.28		1.6048	1.3000
Consumer Goods: Durable				
PFS Holding Corporation	\$4,387,500.00	2.1231	1.0000	
Consumer Goods: Durable Subtotal	\$4,387,500.00		1.0000	1.0000
Consumer Goods: Non-durable				
Coty Inc	\$398,000.00	0.1926	0.1926	
Galleria Company	\$800,000.00	0.3871	0.3871	
Hoffmaster Group Inc	\$2,100,000.00	1.0162	1.0000	
Kronos Acquisition Holdings Inc	\$1,485,000.00	0.7186	0.7186	
Consumer Goods: Non-durable Subtotal	\$4,783,000.00		2.2983	1.6500
Containers, Packaging & Glass				
Anchor Glass Container Corporation	\$500,000.00	0.2419	0.2419	
NVLX Acquisition, LLC	\$3,322,500.01	1.6077	1.0000	
Printpack Holdings Inc	\$2,128,777.78	1.0301	1.0000	
Containers, Packaging & Glass Subtotal	\$5,951,277.79		2.2419	1.6000
Energy: Electricity				
Calpine Construction Finance Company L P	\$4,861,809.04	2.3526	1.0000	
Eastern Power LLC	\$2,330,630.38	1.1278	1.0000	
Energy: Electricity Subtotal	\$7,192,439.42		2.0000	1.5000
Energy: Oil & Gas				
Hampton Rubber Company	\$3,900,000.00	1.8872	1.0000	
Energy: Oil & Gas Subtotal	\$3,900,000.00		1.0000	1.0000

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Environmental Industries				
EnergySolutions LLC	\$1,590,000.00	0.7694	0.7694	
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	\$995,000.00	0.4815	0.4815	
EWT Holdings III Corp. (fka WGTG Holdings III Corp.)	\$2,917,500.00	1.4117	1.0000	
Infiltrator Water Technologies LLC	\$1,994,949.49	0.9653	0.9653	
Packers Holdings LLC	\$2,947,500.00	1.4263	1.0000	
SiteOne Landscape Supply, LLC	\$597,000.00	0.2889	0.2889	
Trugreen Limited Partnership	\$798,000.00	0.3861	0.3861	
Environmental Industries Subtotal	\$11,839,949.49		4.8912	2.6333
Healthcare & Pharmaceuticals				
Affordable Care Holding Corp	\$2,481,250.00	1.2006	1.0000	
Albany Molecular Research Inc	\$935,138.54	0.4525	0.4525	
Amneal Pharmaceuticals LLC	\$1,954,323.65	0.9457	0.9457	
Auris Luxembourg III SARL	\$1,231,289.06	0.5958	0.5958	
Community Health Systems Inc	\$2,914,415.63	1.4102	1.0000	
Concordia Healthcare Corp	\$3,478,731.18	1.6833	1.0000	
DPX Holdings BV	\$3,890,252.53	1.8824	1.0000	
Endo Luxembourg Finance Company I Sarl	\$992,500.00	0.4803	0.4803	
Greatbatch Ltd	\$2,481,250.00	1.2006	1.0000	
Horizon Pharma Inc	\$987,500.00	0.4778	0.4778	
inVentiv Group Holdings Inc	\$1,500,000.00	0.7258	0.7258	
Jaguar Holding Company II	\$500,000.00	0.2419	0.2419	
Kindred Healthcare Inc	\$3,457,172.19	1.6729	1.0000	
Lannett Company, Inc.	\$1,443,750.03	0.6986	0.6986	
MPH Acquisition Holdings LLC	\$765,417.87	0.3704	0.3704	
Netsmart Technologies Inc	\$2,500,000.00	1.2097	1.0000	
Quorum Health Corporation	\$1,480,259.76	0.7163	0.7163	
Select Medical Corp	\$1,972,990.00	0.9547	0.9547	
Sterigenics-Nordion Holdings LLC	\$1,725,000.00	0.8347	0.8347	
Stratose Intermediate Holdings II LLC	\$992,500.01	0.4803	0.4803	
U.S. Renal Care Inc	\$3,337,964.29	1.6152	1.0000	
Valeant Pharmaceuticals International, Inc.	\$3,900,160.58	1.8872	1.0000	
VCVH Holding Corp	\$1,197,000.00	0.5792	0.5792	
Vizient Inc	\$1,671,720.59	0.8089	0.8089	
WD Wolverine Holdings LLC	\$1,500,000.00	0.7258	0.7258	
Healthcare & Pharmaceuticals Subtotal	\$49,290,585.90		19.0887	4.9100
High Tech Industries				
BC Luxembourg Sarl	\$2,019,084.61	0.9770	0.9770	
BMC Software Finance Inc	\$4,688,888.89	2.2689	1.0000	
Clover Technologies Group LLC	\$2,922,284.21	1.4141	1.0000	
Dell International LLC	\$3,375,000.00	1.6331	1.0000	
Diebold Inc	\$1,416,666.40	0.6855	0.6855	
Epicor Software Corporation	\$1,984,924.62	0.9605	0.9605	
Financiere Lully C - Lully Finance LLC	\$2,000,000.00	0.9678	0.9678	
GlobalLogic Holdings Inc	\$933,333.00	0.4516	0.4516	
Informatica Corporation	\$2,482,462.31	1.2012	1.0000	
Landslide Holdings, Inc.	\$925,233.64	0.4477	0.4477	
LTI Holdings Inc	\$2,466,262.59	1.1934	1.0000	
MSC Software Corporation	\$2,897,678.12	1.4022	1.0000	
NXP BV	\$1,066,401.39	0.5160	0.5160	
Oberthur Technologies Finance SAS	\$2,500,000.00	1.2097	1.0000	

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	\$1,939,491.89	0.9385	0.9385	
Presidio Inc	\$4,024,567.52	1.9474	1.0000	
SolarWinds Holdings Inc	\$1,197,000.00	0.5792	0.5792	
Western Digital Corporation	\$2,394,000.00	1.1584	1.0000	
Zebra Technologies Corporation	\$1,543,636.36	0.7469	0.7469	
High Tech Industries Subtotal	\$42,776,915.57		16.2707	4.6300
Hotel, Gaming & Leisure				
Amaya Gaming Group Inc - Amaya Holdings BV	\$3,430,328.13	1.6599	1.0000	
AVSC Holding Corp	\$2,922,556.40	1.4142	1.0000	
Hotel, Gaming & Leisure Subtotal	\$6,352,884.52		2.0000	1.5000
Media: Advertising, Printing & Publishing				
Camelot US Acquisition I Co	\$2,564,000.00	1.2407	1.0000	
Cengage Learning Inc	\$3,767,175.50	1.8229	1.0000	
Checkout Holding Corp	\$2,932,500.00	1.4190	1.0000	
Getty Images, Inc.	\$2,916,666.66	1.4113	1.0000	
Infor (US) Inc	\$3,315,073.14	1.6041	1.0000	
Information Resources Inc	\$3,554,451.09	1.7200	1.0000	
Mcgraw-Hill Global Education Holdings LLC	\$1,996,250.00	0.9660	0.9660	
Springer Science & Business Media GMBH	\$2,955,000.02	1.4299	1.0000	
Media: Advertising, Printing & Publishing Subtotal	\$24,001,116.42		7.9660	3.5000
Media: Broadcasting & Subscription				
Charter Communications Operating	\$1,919,714.94	0.9289	0.9289	
CSC Holdings LLC	\$1,480,263.16	0.7163	0.7163	
Ion Media Networks Inc	\$3,794,512.89	1.8361	1.0000	
Tribune Media Company	\$626,489.11	0.3032	0.3032	
Ziggo Secured Finance Partnership	\$2,432,340.42	1.1770	1.0000	
Media: Broadcasting & Subscription Subtotal	\$10,253,320.52		3.9484	2.3000
Media: Diversified & Production				
Creative Artists Agency LLC	\$2,473,843.75	1.1971	1.0000	
Deluxe Entertainment Services Group Inc	\$5,624,179.55	2.7215	1.0000	
Lions Gate Entertainment Corp	\$1,754,901.96	0.8492	0.8492	
UFC Holdings LLC	\$2,000,000.00	0.9678	0.9678	
William Morris Endeavor Entertainment LLC	\$2,932,499.99	1.4190	1.0000	
Media: Diversified & Production Subtotal	\$14,785,425.24		4.8170	2.6000
Metals & Mining				
FMG Resources (August 2006) Pty Ltd.	\$2,417,151.46	1.1696	1.0000	
Metals & Mining Subtotal	\$2,417,151.46		1.0000	1.0000
Retail				
Albertson's LLC	\$3,182,286.85	1.5399	1.0000	
Bass Pro Group LLC	\$8,079,725.02	3.9097	1.0000	
Dollar Tree Inc	\$284,810.13	0.1378	0.1378	
Floor And Decor Outlets Of America Inc	\$1,200,000.00	0.5807	0.5807	
GOBP Holdings Inc	\$2,959,974.43	1.4323	1.0000	
Harbor Freight Tools USA Inc	\$1,147,125.00	0.5551	0.5551	
Hudsons Bay Company	\$2,152,073.73	1.0414	1.0000	
Petco Animal Supplies Inc	\$2,183,500.00	1.0566	1.0000	

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
PetSmart Inc	\$3,441,284.76	1.6652	1.0000	
Raley's	\$2,844,102.44	1.3762	1.0000	
Retail Subtotal	\$27,474,882.36		8.2736	3.5750
Services: Business				
Acosta Inc	\$1,960,150.00	0.9485	0.9485	
Advantage Sales & Marketing Inc	\$492,462.31	0.2383	0.2383	
AF Borrower LLC	\$2,955,000.00	1.4299	1.0000	
Alix Partners LLP	\$1,856,250.00	0.8982	0.8982	
Allied Universal Holdco LLC	\$3,985,000.00	1.9283	1.0000	
Alorica Inc.	\$249,375.00	0.1207	0.1207	
DTZ US Borrower LLC	\$3,027,756.09	1.4651	1.0000	
Flexera Software LLC	\$1,000,000.00	0.4839	0.4839	
FR Dixie Acquisition Corp	\$2,917,500.00	1.4117	1.0000	
Global Healthcare Exchange LLC	\$1,386,043.71	0.6707	0.6707	
Lanyon Solutions Inc	\$2,218,618.38	1.0736	1.0000	
Magic Newco LLC	\$1,807,959.27	0.8748	0.8748	
Natel Engineering Company Inc	\$681,250.07	0.3296	0.3296	
Outerwall Inc	\$2,708,333.34	1.3105	1.0000	
Precyse Acquisition Corp	\$1,496,250.00	0.7240	0.7240	
Redtop Acquisitions Limited	\$748,091.32	0.3620	0.3620	
Sitel Worldwide Corporation	\$1,980,000.00	0.9581	0.9581	
Sophia LP	\$2,464,799.62	1.1927	1.0000	
SourceHOV LLC	\$2,793,750.00	1.3519	1.0000	
Vestcom International Inc	\$1,000,000.00	0.4839	0.4839	
Xerox Business Services LLC	\$416,666.66	0.2016	0.2016	
Services: Business Subtotal	\$38,145,255.76		15.2943	4.5300
Services: Consumer				
Match Group Inc	\$1,093,750.00	0.5293	0.5293	
Mister Car Wash Holdings Inc	\$2,000,000.00	0.9678	0.9678	
NVA Holdings Inc	\$2,442,708.63	1.1820	1.0000	
Prime Security Services Borrower LLC	\$1,172,062.50	0.5671	0.5671	
Spin Holdco Inc	\$2,932,787.19	1.4191	1.0000	
St. George's University Scholastic Services LLC	\$1,150,000.00	0.5565	0.5565	
Weight Watchers International Inc	\$2,411,990.68	1.1671	1.0000	
Services: Consumer Subtotal	\$13,203,299.00		5.6207	2.8667
Telecommunications				
IPC Corp	\$1,477,500.00	0.7149	0.7149	
Numericable-SFR SA	\$1,490,632.04	0.7213	0.7213	
Securus Technologies Holdings Inc	\$865,737.15	0.4189	0.4189	
Telesat Canada	\$1,750,000.00	0.8468	0.8468	
Telecommunications Subtotal	\$5,583,869.19		2.7019	1.8500
Transportation: Cargo				
XPO Logistics Inc	\$1,866,494.92	0.9032	0.9032	
Transportation: Cargo Subtotal	\$1,866,494.92		0.9032	0.9000
Transportation: Consumer				
Sabre Inc	\$1,921,617.54	0.9298	0.9298	
Velocity Pooling Vehicle LLC	\$3,910,000.00	1.8920	1.0000	

	Transportation: Consumer Subtotal	\$5,831,617.54		1.9298	1.4500
Wholesale STS Operating Inc		<u>\$953,141.18</u>	0.4612	<u>0.4612</u>	
	Wholesale Subtotal	\$953,141.18		0.4612	<u>0.5000</u>
	Grand Total	<u>\$351,321,297.14</u>			<u>60.5917</u>

Collateral Quality: Weighted Average Life Test

As of Date 21-Dec-2016

Weighted Average Life 4.75

Number of Years from current Measurement Date to January 30, 2022 <5.11

Result **PASS**

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Acosta Inc					
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2017	0.11	\$547.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	28-Apr-2017	0.35	\$1,741.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2017	0.61	\$3,034.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Oct-2017	0.86	\$4,278.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2018	1.11	\$5,522.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2018	1.36	\$6,766.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2018	1.61	\$8,009.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Oct-2018	1.86	\$9,253.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2019	2.11	\$10,497.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2019	2.36	\$11,741.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2019	2.61	\$12,984.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Oct-2019	2.86	\$14,228.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2020	3.11	\$15,472.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2020	3.36	\$16,716.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2020	3.61	\$17,959.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Oct-2020	3.86	\$19,203.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	29-Jan-2021	4.11	\$20,447.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2021	4.36	\$21,691.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Jul-2021	4.61	\$22,934.75
Acosta Inc	Tranche B-1 Loan	\$1,865,625.00	24-Sep-2021	4.76	\$8,880,375.00
Acosta Inc Subtotal		\$1,960,150.00			\$9,103,404.25
Advantage Sales & Marketing Inc					
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Dec-2016	0.02	\$25.13
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Mar-2017	0.27	\$339.20
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Jun-2017	0.52	\$653.27
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Sep-2017	0.77	\$967.34
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Dec-2017	1.02	\$1,281.41
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Mar-2018	1.27	\$1,595.48
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Jun-2018	1.52	\$1,909.55
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	28-Sep-2018	1.77	\$2,223.62
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Dec-2018	2.03	\$2,550.25
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Mar-2019	2.27	\$2,851.76
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	28-Jun-2019	2.52	\$3,165.83
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Sep-2019	2.78	\$3,492.46
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Dec-2019	3.03	\$3,806.53
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Mar-2020	3.28	\$4,120.60
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Jun-2020	3.53	\$4,434.67
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Sep-2020	3.78	\$4,748.74
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Dec-2020	4.03	\$5,062.81
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Mar-2021	4.28	\$5,376.89
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Jun-2021	4.53	\$5,690.96

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$468,592.96	23-Jul-2021	4.59	\$2,150,841.69
Advantage Sales & Marketing Inc Subtotal		\$492,462.31			\$2,205,138.18
AF Borrower LLC					
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Dec-2016	0.02	\$150.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Mar-2017	0.27	\$2,025.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Jun-2017	0.52	\$3,900.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Sep-2017	0.77	\$5,775.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Dec-2017	1.02	\$7,650.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Mar-2018	1.27	\$9,525.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Jun-2018	1.52	\$11,400.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	28-Sep-2018	1.77	\$13,275.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2018	2.03	\$15,225.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Mar-2019	2.27	\$17,025.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	28-Jun-2019	2.52	\$18,900.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Sep-2019	2.78	\$20,850.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2019	3.03	\$22,725.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Mar-2020	3.28	\$24,600.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Jun-2020	3.53	\$26,475.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Sep-2020	3.78	\$28,350.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2020	4.03	\$30,225.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Mar-2021	4.28	\$32,100.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Jun-2021	4.53	\$33,975.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Sep-2021	4.78	\$35,850.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2021	5.03	\$37,725.00
AF Borrower LLC	First Lien Initial Term Loan	\$2,797,500.00	28-Jan-2022	5.11	\$14,295,225.00
AF Borrower LLC Subtotal		\$2,955,000.00			\$14,692,950.00
Affordable Care Holding Corp					
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Dec-2016	0.02	\$125.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2017	0.27	\$1,687.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2017	0.52	\$3,250.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Sep-2017	0.77	\$4,812.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Dec-2017	1.02	\$6,375.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Mar-2018	1.27	\$7,937.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Jun-2018	1.52	\$9,500.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	28-Sep-2018	1.77	\$11,062.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2018	2.03	\$12,687.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Mar-2019	2.27	\$14,187.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	28-Jun-2019	2.52	\$15,750.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2019	2.78	\$17,375.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2019	3.03	\$18,937.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2020	3.28	\$20,500.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2020	3.53	\$22,062.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2020	3.78	\$23,625.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2020	4.03	\$25,187.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2021	4.28	\$26,750.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2021	4.53	\$28,312.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2021	4.78	\$29,875.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2021	5.03	\$31,437.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2022	5.28	\$33,000.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2022	5.53	\$34,562.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2022	5.78	\$36,125.00
Affordable Care Holding Corp	First Lien Term B Loan	\$2,331,250.00	24-Oct-2022	5.84	\$13,614,500.00

Affordable Care Holding Corp Subtotal

\$2,481,250.00

\$14,049,625.00

Albany Molecular Research Inc

Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Dec-2016	0.02	\$47.23
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Mar-2017	0.27	\$637.59
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Jun-2017	0.52	\$1,227.96
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Sep-2017	0.77	\$1,818.33
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Dec-2017	1.02	\$2,408.69
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Mar-2018	1.27	\$2,999.06
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Jun-2018	1.52	\$3,589.42
Albany Molecular Research Inc	Term Loan	\$2,361.46	28-Sep-2018	1.77	\$4,179.79
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Dec-2018	2.03	\$4,793.77
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Mar-2019	2.27	\$5,360.52
Albany Molecular Research Inc	Term Loan	\$2,361.46	28-Jun-2019	2.52	\$5,950.88
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Sep-2019	2.78	\$6,564.86
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Dec-2019	3.03	\$7,155.23
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Mar-2020	3.28	\$7,745.59
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Jun-2020	3.53	\$8,335.96
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Sep-2020	3.78	\$8,926.32
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Dec-2020	4.03	\$9,516.69
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Mar-2021	4.28	\$10,107.05
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Jun-2021	4.53	\$10,697.42
Albany Molecular Research Inc	Term Loan	\$890,270.78	16-Jul-2021	4.57	\$4,068,537.47

Albany Molecular Research Inc Subtotal

\$935,138.54

\$4,170,599.81

Albaugh LLC

Albaugh LLC	Initial Term Loan	\$35,869.57	30-Dec-2016	0.02	\$717.39
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Mar-2017	0.27	\$9,684.78
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Jun-2017	0.52	\$18,652.17
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Sep-2017	0.77	\$27,619.57
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Dec-2017	1.02	\$36,586.96
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Mar-2018	1.27	\$45,554.35
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Jun-2018	1.52	\$54,521.74
Albaugh LLC	Initial Term Loan	\$35,869.57	28-Sep-2018	1.77	\$63,489.13
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Dec-2018	2.03	\$72,815.22
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Mar-2019	2.27	\$81,423.91
Albaugh LLC	Initial Term Loan	\$35,869.57	28-Jun-2019	2.52	\$90,391.30
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Sep-2019	2.78	\$99,717.39
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Dec-2019	3.03	\$108,684.78
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Mar-2020	3.28	\$117,652.17
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Jun-2020	3.53	\$126,619.57
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Sep-2020	3.78	\$135,586.96
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Dec-2020	4.03	\$144,554.35
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Mar-2021	4.28	\$153,521.74
Albaugh LLC	Initial Term Loan	\$1,958,478.26	31-May-2021	4.44	\$8,695,643.48

Albaugh LLC Subtotal

\$2,604,130.43

\$10,083,436.96

Albertson's LLC

Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Dec-2016	0.02	\$39.66
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2017	0.27	\$535.37
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2017	0.52	\$1,031.08
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Sep-2017	0.77	\$1,526.79
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Dec-2017	1.02	\$2,022.51
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Mar-2018	1.27	\$2,518.22
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Jun-2018	1.52	\$3,013.93
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	28-Sep-2018	1.77	\$3,509.64

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Dec-2018	2.03	\$4,025.19
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Mar-2019	2.27	\$4,501.07
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	28-Jun-2019	2.52	\$4,996.78
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2019	2.78	\$5,512.32
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Dec-2019	3.03	\$6,008.04
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2020	3.28	\$6,503.75
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2020	3.53	\$6,999.46
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2020	3.78	\$7,495.17
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Dec-2020	4.03	\$7,990.89
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2021	4.28	\$8,486.60
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2021	4.53	\$8,982.31
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2021	4.78	\$9,478.02
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Dec-2021	5.03	\$9,973.74
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2022	5.28	\$10,469.45
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2022	5.53	\$10,965.16
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2022	5.78	\$11,460.87
Albertson's LLC	2016-1 Term B-5 Loan	\$743,568.79	21-Dec-2022	6	\$4,461,412.73
Albertson's LLC	Term B-6 Loan	\$2,391,129.66	22-Jun-2023	6.5	\$15,542,342.81
Albertson's LLC Subtotal		\$3,182,286.85			\$20,141,801.56
Alix Partners LLP					
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2016	0.03	\$139.22
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2017	0.27	\$1,252.97
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2017	0.52	\$2,413.13
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2017	0.78	\$3,619.69
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2017	1.03	\$4,779.84
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2018	1.27	\$5,893.59
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2018	1.52	\$7,053.75
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2018	1.78	\$8,260.31
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2018	2.03	\$9,420.47
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2019	2.27	\$10,534.22
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2019	2.52	\$11,694.38
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2019	2.78	\$12,900.94
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2019	3.03	\$14,061.09
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2020	3.28	\$15,221.25
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2020	3.53	\$16,381.41
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2020	3.78	\$17,541.56
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2020	4.03	\$18,701.72
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2021	4.28	\$19,861.88
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2021	4.53	\$21,022.03
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2021	4.78	\$22,182.19
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2021	5.03	\$23,342.34
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2022	5.28	\$24,502.50
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2022	5.53	\$25,662.66
Alix Partners LLP	2016 Refinancing Term B Loan	\$1,749,515.63	28-Jul-2022	5.6	\$9,797,287.50
Alix Partners LLP Subtotal		\$1,856,250.00			\$10,093,730.63
Allied Universal Holdco LLC					
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Dec-2016	0.02	\$100.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2017	0.27	\$1,350.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2017	0.52	\$2,600.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Sep-2017	0.77	\$3,850.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Dec-2017	1.02	\$5,100.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Mar-2018	1.27	\$6,350.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Jun-2018	1.52	\$7,600.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	28-Sep-2018	1.77	\$8,850.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2018	2.03	\$10,150.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Mar-2019	2.27	\$11,350.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	28-Jun-2019	2.52	\$12,600.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Sep-2019	2.78	\$13,900.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2019	3.03	\$15,150.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2020	3.28	\$16,400.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2020	3.53	\$17,650.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Sep-2020	3.78	\$18,900.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2020	4.03	\$20,150.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2021	4.28	\$21,400.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2021	4.53	\$22,650.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Sep-2021	4.78	\$23,900.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2021	5.03	\$25,150.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2022	5.28	\$26,400.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2022	5.53	\$27,650.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$1,870,000.00	28-Jul-2022	5.6	\$10,472,000.00
Allied Universal Holdco LLC	Second Lien Initial Term Loan	\$2,000,000.00	28-Jul-2023	6.6	\$13,200,000.00
Allied Universal Holdco LLC Subtotal		\$3,985,000.00			\$23,991,200.00
Allnex Sarl					
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	03-Jan-2017	0.04	\$171.10
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Mar-2017	0.27	\$1,154.91
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Jun-2017	0.52	\$2,224.26
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	02-Oct-2017	0.78	\$3,336.40
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	02-Jan-2018	1.03	\$4,405.75
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	02-Apr-2018	1.28	\$5,475.11
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	02-Jul-2018	1.53	\$6,544.47
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	01-Oct-2018	1.78	\$7,613.83
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Dec-2018	2.03	\$8,683.18
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	01-Apr-2019	2.28	\$9,752.54
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	01-Jul-2019	2.53	\$10,821.90
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Sep-2019	2.78	\$11,891.26
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Dec-2019	3.03	\$12,960.62
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Mar-2020	3.28	\$14,029.97
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Jun-2020	3.53	\$15,099.33
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Sep-2020	3.78	\$16,168.69
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Dec-2020	4.03	\$17,238.05
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Mar-2021	4.28	\$18,307.40
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Jun-2021	4.53	\$19,376.76
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Sep-2021	4.78	\$20,446.12
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Dec-2021	5.03	\$21,515.48
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Mar-2022	5.28	\$22,584.83
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Jun-2022	5.53	\$23,654.19
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Sep-2022	5.78	\$24,723.55
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	03-Jan-2023	6.04	\$25,835.68
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	31-Mar-2023	6.28	\$26,862.27
Allnex Sarl	Tranche B-2 Term Loan	\$4,277.43	30-Jun-2023	6.53	\$27,931.62
Allnex Sarl	Tranche B-2 Term Loan	\$1,595,480.51	13-Sep-2023	6.73	\$10,737,583.83
Allnex Sarl Subtotal		\$1,710,971.14			\$11,116,393.10
Allnex USA Inc					
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	03-Jan-2017	0.04	\$128.90

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Mar-2017	0.27	\$870.09
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Jun-2017	0.52	\$1,675.74
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	02-Oct-2017	0.78	\$2,513.61
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	02-Jan-2018	1.03	\$3,319.25
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	02-Apr-2018	1.28	\$4,124.89
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	02-Jul-2018	1.53	\$4,930.54
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	01-Oct-2018	1.78	\$5,736.18
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Dec-2018	2.03	\$6,541.82
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	01-Apr-2019	2.28	\$7,347.46
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	01-Jul-2019	2.53	\$8,153.11
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Sep-2019	2.78	\$8,958.75
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Dec-2019	3.03	\$9,764.39
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Mar-2020	3.28	\$10,570.04
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Jun-2020	3.53	\$11,375.68
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Sep-2020	3.78	\$12,181.32
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Dec-2020	4.03	\$12,986.97
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Mar-2021	4.28	\$13,792.61
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Jun-2021	4.53	\$14,598.25
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Sep-2021	4.78	\$15,403.90
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Dec-2021	5.03	\$16,209.54
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Mar-2022	5.28	\$17,015.18
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Jun-2022	5.53	\$17,820.82
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Sep-2022	5.78	\$18,626.47
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	03-Jan-2023	6.04	\$19,464.34
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	31-Mar-2023	6.28	\$20,237.75
Allnex USA Inc	Tranche B-3 Term Loan	\$3,222.57	30-Jun-2023	6.53	\$21,043.40
Allnex USA Inc	Tranche B-3 Term Loan	\$1,202,019.49	13-Sep-2023	6.73	\$8,089,591.17
Allnex USA Inc Subtotal		\$1,289,028.94			\$8,374,982.16

Alorica Inc.					
Alorica Inc.	Term B Loan	\$625.00	30-Dec-2016	0.02	\$12.50
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2017	0.27	\$168.75
Alorica Inc.	Term B Loan	\$625.00	30-Jun-2017	0.52	\$325.00
Alorica Inc.	Term B Loan	\$625.00	29-Sep-2017	0.77	\$481.25
Alorica Inc.	Term B Loan	\$625.00	29-Dec-2017	1.02	\$637.50
Alorica Inc.	Term B Loan	\$625.00	30-Mar-2018	1.27	\$793.75
Alorica Inc.	Term B Loan	\$625.00	29-Jun-2018	1.52	\$950.00
Alorica Inc.	Term B Loan	\$625.00	28-Sep-2018	1.77	\$1,106.25
Alorica Inc.	Term B Loan	\$625.00	31-Dec-2018	2.03	\$1,268.75
Alorica Inc.	Term B Loan	\$625.00	29-Mar-2019	2.27	\$1,418.75
Alorica Inc.	Term B Loan	\$625.00	28-Jun-2019	2.52	\$1,575.00
Alorica Inc.	Term B Loan	\$625.00	30-Sep-2019	2.78	\$1,737.50
Alorica Inc.	Term B Loan	\$625.00	31-Dec-2019	3.03	\$1,893.75
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2020	3.28	\$2,050.00
Alorica Inc.	Term B Loan	\$625.00	30-Jun-2020	3.53	\$2,206.25
Alorica Inc.	Term B Loan	\$625.00	30-Sep-2020	3.78	\$2,362.50
Alorica Inc.	Term B Loan	\$625.00	31-Dec-2020	4.03	\$2,518.75
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2021	4.28	\$2,675.00
Alorica Inc.	Term B Loan	\$625.00	30-Jun-2021	4.53	\$2,831.25
Alorica Inc.	Term B Loan	\$625.00	30-Sep-2021	4.78	\$2,987.50
Alorica Inc.	Term B Loan	\$625.00	30-Dec-2021	5.03	\$3,143.75
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2022	5.28	\$3,300.00
Alorica Inc.	Term B Loan	\$235,625.00	30-Jun-2022	5.53	\$1,303,006.25

Alorica Inc. Subtotal

\$249,375.00

\$1,339,450.00

Amaya Gaming Group Inc - Amaya Holdings BV

Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Dec-2016	0.02	\$173.69
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Mar-2017	0.27	\$2,344.78
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Jun-2017	0.52	\$4,515.88
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Sep-2017	0.77	\$6,686.97
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Dec-2017	1.02	\$8,858.06
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Mar-2018	1.27	\$11,029.16
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Jun-2018	1.52	\$13,200.25
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	28-Sep-2018	1.77	\$15,371.34
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Dec-2018	2.03	\$17,629.28
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Mar-2019	2.27	\$19,713.53
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	28-Jun-2019	2.52	\$21,884.63
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Sep-2019	2.78	\$24,142.56
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Dec-2019	3.03	\$26,313.66
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Mar-2020	3.28	\$28,484.75
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Jun-2020	3.53	\$30,655.84
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Sep-2020	3.78	\$32,826.94
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Dec-2020	4.03	\$34,998.03
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Mar-2021	4.28	\$37,169.13
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Jun-2021	4.53	\$39,340.22
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$3,265,325.00	02-Aug-2021	4.62	\$15,085,801.50

Amaya Gaming Group Inc - Amaya Holdings BV Subtotal**\$3,430,328.13****\$15,461,140.19****American Bath Group LLC**

American Bath Group LLC	First Lien Term Loan	\$750,000.00	30-Sep-2023	6.78	\$5,085,000.00
American Bath Group LLC Subtotal		\$750,000.00			\$5,085,000.00

Amneal Pharmaceuticals LLC

Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Dec-2016	0.03	\$148.81
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Mar-2017	0.27	\$1,339.26
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Jun-2017	0.52	\$2,579.31
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Sep-2017	0.78	\$3,868.97
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Dec-2017	1.03	\$5,109.02
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Mar-2018	1.27	\$6,299.47
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Jun-2018	1.52	\$7,539.52
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Sep-2018	1.78	\$8,829.18
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Dec-2018	2.03	\$10,069.23
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Mar-2019	2.27	\$11,259.68
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Jun-2019	2.52	\$12,499.74
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Sep-2019	2.78	\$13,789.39
Amneal Pharmaceuticals LLC	Term Loan B	\$1,894,801.09	01-Nov-2019	2.86	\$5,419,131.12
Amneal Pharmaceuticals LLC Subtotal		\$1,954,323.65			\$5,502,462.70

Anchor Glass Container Corporation

Anchor Glass Container Corporation	First Lien Term Loan	\$500,000.00	07-Dec-2023	6.96	\$3,480,000.00
Anchor Glass Container Corporation Subtotal		\$500,000.00			\$3,480,000.00

Applied Systems Inc

Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	30-Dec-2016	0.02	\$73.56
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	31-Mar-2017	0.27	\$993.01
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	30-Jun-2017	0.52	\$1,912.46
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	29-Sep-2017	0.77	\$2,831.92
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	29-Dec-2017	1.02	\$3,751.37
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	30-Mar-2018	1.27	\$4,670.82

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Scenario: Initial As of 21-Dec-2016 Method: Trade Date

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Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	29-Jun-2018	1.52	\$5,590.28
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	28-Sep-2018	1.77	\$6,509.73
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	31-Dec-2018	2.03	\$7,465.96
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	29-Mar-2019	2.27	\$8,348.64
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	28-Jun-2019	2.52	\$9,268.09
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	30-Sep-2019	2.78	\$10,224.32
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	31-Dec-2019	3.03	\$11,143.78
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	31-Mar-2020	3.28	\$12,063.23
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	30-Jun-2020	3.53	\$12,982.68
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	30-Sep-2020	3.78	\$13,902.14
Applied Systems Inc	First Lien Initial Term Loan	\$3,677.81	31-Dec-2020	4.03	\$14,821.59
Applied Systems Inc	First Lien Initial Term Loan	\$1,311,059.76	25-Jan-2021	4.1	\$5,375,345.02
Applied Systems Inc Subtotal		\$1,373,582.59			\$5,501,898.59
Atrium Innovations Inc					
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Dec-2016	0.02	\$100.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Mar-2017	0.27	\$1,350.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Jun-2017	0.52	\$2,600.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Sep-2017	0.77	\$3,850.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Dec-2017	1.02	\$5,100.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Mar-2018	1.27	\$6,350.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Jun-2018	1.52	\$7,600.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	28-Sep-2018	1.77	\$8,850.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Dec-2018	2.03	\$10,150.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Mar-2019	2.27	\$11,350.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	28-Jun-2019	2.52	\$12,600.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Sep-2019	2.78	\$13,900.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Dec-2019	3.03	\$15,150.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Mar-2020	3.28	\$16,400.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Jun-2020	3.53	\$17,650.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Sep-2020	3.78	\$18,900.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Dec-2020	4.03	\$20,150.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$1,865,000.00	15-Feb-2021	4.16	\$7,758,400.00
Atrium Innovations Inc Subtotal		\$1,950,000.00			\$7,930,450.00
Auris Luxembourg III SARL					
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Dec-2016	0.02	\$62.34
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Mar-2017	0.27	\$841.64
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Jun-2017	0.52	\$1,620.94
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Sep-2017	0.77	\$2,400.23
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Dec-2017	1.02	\$3,179.53
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Mar-2018	1.27	\$3,958.83
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Jun-2018	1.52	\$4,738.13
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	28-Sep-2018	1.77	\$5,517.42
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2018	2.03	\$6,327.89
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Mar-2019	2.27	\$7,076.02
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	28-Jun-2019	2.52	\$7,855.31
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Sep-2019	2.78	\$8,665.78
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2019	3.03	\$9,445.08
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Mar-2020	3.28	\$10,224.38
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Jun-2020	3.53	\$11,003.67
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Sep-2020	3.78	\$11,782.97
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2020	4.03	\$12,562.27
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Mar-2021	4.28	\$13,341.56

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Jun-2021	4.53	\$14,120.86
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Sep-2021	4.78	\$14,900.16
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2021	5.03	\$15,679.45
Auris Luxembourg III SARL	Facility B4- USD	\$1,165,828.13	17-Jan-2022	5.08	\$5,922,406.88
Auris Luxembourg III SARL Subtotal		\$1,231,289.06			\$6,087,711.33
Avantor Performance Materials Holdings Inc					
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Dec-2016	0.02	\$89.93
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	31-Mar-2017	0.27	\$1,214.10
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Jun-2017	0.52	\$2,338.26
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	29-Sep-2017	0.77	\$3,462.43
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	29-Dec-2017	1.02	\$4,586.59
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Mar-2018	1.27	\$5,710.76
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	29-Jun-2018	1.52	\$6,834.92
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	28-Sep-2018	1.77	\$7,959.09
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	31-Dec-2018	2.03	\$9,128.22
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	29-Mar-2019	2.27	\$10,207.42
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	28-Jun-2019	2.52	\$11,331.58
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Sep-2019	2.78	\$12,500.71
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	31-Dec-2019	3.03	\$13,624.88
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	31-Mar-2020	3.28	\$14,749.04
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Jun-2020	3.53	\$15,873.21
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Sep-2020	3.78	\$16,997.37
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	31-Dec-2020	4.03	\$18,121.54
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	31-Mar-2021	4.28	\$19,245.70
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Jun-2021	4.53	\$20,369.87
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Sep-2021	4.78	\$21,494.03
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	30-Dec-2021	5.03	\$22,618.20
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$4,496.66	31-Mar-2022	5.28	\$23,742.36
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$1,697,480.67	21-Jun-2022	5.5	\$9,336,143.70
Avantor Performance Materials Holdings Inc Subtotal		\$1,796,407.19			\$9,598,343.94
AVSC Holding Corp					
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	30-Dec-2016	0.02	\$133.88
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	31-Mar-2017	0.27	\$1,807.39
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	30-Jun-2017	0.52	\$3,480.90
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	29-Sep-2017	0.77	\$5,154.40
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	29-Dec-2017	1.02	\$6,827.91
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	30-Mar-2018	1.27	\$8,501.42
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	29-Jun-2018	1.52	\$10,174.92
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	28-Sep-2018	1.77	\$11,848.43
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	31-Dec-2018	2.03	\$13,588.88
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	29-Mar-2019	2.27	\$15,195.45
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	28-Jun-2019	2.52	\$16,868.95
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	30-Sep-2019	2.78	\$18,609.40
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	31-Dec-2019	3.03	\$20,282.91
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	31-Mar-2020	3.28	\$21,956.42
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	30-Jun-2020	3.53	\$23,629.92
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	30-Sep-2020	3.78	\$25,303.43
AVSC Holding Corp	First Lien Initial Term Loan	\$6,694.03	31-Dec-2020	4.03	\$26,976.94
AVSC Holding Corp	First Lien Initial Term Loan	\$2,808,757.90	25-Jan-2021	4.1	\$11,515,907.39
AVSC Holding Corp Subtotal		\$2,922,556.40			\$11,746,248.93
Bass Pro Group LLC					

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Bass Pro Group LLC	Asset Sale Term Loan	\$1,720,430.11	15-May-2018	1.4	\$2,408,602.15
Bass Pro Group LLC	Initial Term Loan	\$3,000,000.00	01-Apr-2024	7.28	\$21,840,000.00
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Dec-2016	0.02	\$170.52
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Mar-2017	0.27	\$2,302.05
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Jun-2017	0.52	\$4,433.59
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Sep-2017	0.77	\$6,565.12
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Dec-2017	1.02	\$8,696.65
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Mar-2018	1.27	\$10,828.18
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Jun-2018	1.52	\$12,959.72
Bass Pro Group LLC	Term Loan	\$8,526.13	28-Sep-2018	1.77	\$15,091.25
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Dec-2018	2.03	\$17,308.04
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Mar-2019	2.27	\$19,354.31
Bass Pro Group LLC	Term Loan	\$8,526.13	28-Jun-2019	2.52	\$21,485.85
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Sep-2019	2.78	\$23,702.64
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Dec-2019	3.03	\$25,834.17
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Mar-2020	3.28	\$27,965.70
Bass Pro Group LLC	Term Loan	\$3,239,929.10	05-Jun-2020	3.46	\$11,210,154.70
Bass Pro Group LLC Subtotal		\$8,079,725.02			\$35,655,454.65
Bats Global Markets Inc					
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Dec-2016	0.02	\$132.66
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Mar-2017	0.27	\$1,790.84
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Jun-2017	0.52	\$3,449.03
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	29-Sep-2017	0.77	\$5,107.22
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	29-Dec-2017	1.02	\$6,765.40
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Mar-2018	1.27	\$8,423.59
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	29-Jun-2018	1.52	\$10,081.78
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	28-Sep-2018	1.77	\$11,739.97
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Dec-2018	2.03	\$13,464.48
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	29-Mar-2019	2.27	\$15,056.34
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	28-Jun-2019	2.52	\$16,714.53
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Sep-2019	2.78	\$18,439.04
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Dec-2019	3.03	\$20,097.23
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Mar-2020	3.28	\$21,755.42
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Jun-2020	3.53	\$23,413.60
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Sep-2020	3.78	\$25,071.79
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Dec-2020	4.03	\$26,729.98
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Mar-2021	4.28	\$28,388.16
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Jun-2021	4.53	\$30,046.35
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Sep-2021	4.78	\$31,704.54
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Dec-2021	5.03	\$33,362.73
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Mar-2022	5.28	\$35,020.91
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Jun-2022	5.53	\$36,679.10
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Sep-2022	5.78	\$38,337.29
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	30-Dec-2022	6.03	\$39,995.47
Bats Global Markets Inc	Refinancing Term Loan	\$6,632.75	31-Mar-2023	6.28	\$41,653.66
Bats Global Markets Inc	Refinancing Term Loan	\$2,331,156.01	30-Jun-2023	6.53	\$15,222,448.75
Bats Global Markets Inc Subtotal		\$2,503,607.47			\$15,765,869.85
BC Luxembourg Sarl					
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2017	0.23	\$1,166.81
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2017	0.48	\$2,435.08
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2017	0.73	\$3,703.35
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2017	0.98	\$4,971.62

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2018	1.23	\$6,239.88
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2018	1.48	\$7,508.15
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	17-Sep-2018	1.74	\$8,827.15
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	17-Dec-2018	1.99	\$10,095.42
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2019	2.23	\$11,312.96
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	17-Jun-2019	2.49	\$12,631.96
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	16-Sep-2019	2.74	\$13,900.23
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	16-Dec-2019	2.99	\$15,168.50
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	16-Mar-2020	3.24	\$16,436.77
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2020	3.48	\$17,654.31
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2020	3.74	\$18,973.31
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2020	3.99	\$20,241.58
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2021	4.23	\$21,459.12
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2021	4.48	\$22,727.38
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2021	4.74	\$24,046.38
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2021	4.99	\$25,314.65
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2022	5.23	\$26,532.19
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2022	5.48	\$27,800.46
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2022	5.74	\$29,119.46
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2022	5.99	\$30,387.73
BC Luxembourg Sarl	Term B-3 Loan	\$1,897,330.77	01-Feb-2023	6.12	\$11,611,664.30
BC Luxembourg Sarl Subtotal		\$2,019,084.61			\$11,990,318.76
Blount International, Inc.					
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Jan-2017	0.04	\$160.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Apr-2017	0.28	\$1,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Jul-2017	0.53	\$2,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Oct-2017	0.78	\$3,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jan-2018	1.03	\$4,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Apr-2018	1.28	\$5,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jul-2018	1.53	\$6,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2018	1.78	\$7,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jan-2019	2.03	\$8,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2019	2.28	\$9,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2019	2.53	\$10,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2019	2.78	\$11,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jan-2020	3.03	\$12,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2020	3.28	\$13,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2020	3.53	\$14,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2020	3.78	\$15,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	04-Jan-2021	4.04	\$16,160.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2021	4.28	\$17,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2021	4.53	\$18,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2021	4.78	\$19,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	04-Jan-2022	5.04	\$20,160.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2022	5.28	\$21,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2022	5.53	\$22,120.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Oct-2022	5.79	\$23,160.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Jan-2023	6.04	\$24,160.00
Blount International, Inc.	Initial Term Loan	\$1,496,000.00	12-Apr-2023	6.31	\$9,439,760.00
Blount International, Inc. Subtotal		\$1,596,000.00			\$9,742,960.00
BMC Software Finance Inc					
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Dec-2016	0.02	\$250.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Mar-2017	0.27	\$3,375.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Jun-2017	0.52	\$6,500.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Sep-2017	0.77	\$9,625.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Dec-2017	1.02	\$12,750.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Mar-2018	1.27	\$15,875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Jun-2018	1.52	\$19,000.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	28-Sep-2018	1.77	\$22,125.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Dec-2018	2.03	\$25,375.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Mar-2019	2.27	\$28,375.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	28-Jun-2019	2.52	\$31,500.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Sep-2019	2.78	\$34,750.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Dec-2019	3.03	\$37,875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Mar-2020	3.28	\$41,000.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Jun-2020	3.53	\$44,125.00
BMC Software Finance Inc	Initial US Term Loan	\$4,501,388.89	10-Sep-2020	3.72	\$16,745,166.67
BMC Software Finance Inc Subtotal		\$4,688,888.89			\$17,077,666.67
Calpine Construction Finance Company L P					
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Dec-2016	0.02	\$251.26
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Mar-2017	0.27	\$3,391.96
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Jun-2017	0.52	\$6,532.66
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Sep-2017	0.77	\$9,673.37
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Dec-2017	1.02	\$12,814.07
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Mar-2018	1.27	\$15,954.77
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Jun-2018	1.52	\$19,095.48
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	28-Sep-2018	1.77	\$22,236.18
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Dec-2018	2.03	\$25,502.51
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Mar-2019	2.27	\$28,517.59
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	28-Jun-2019	2.52	\$31,658.29
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Sep-2019	2.78	\$34,924.62
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Dec-2019	3.03	\$38,065.33
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Mar-2020	3.28	\$41,206.03
Calpine Construction Finance Company L P	Term B-1 Loan	\$4,685,929.64	01-May-2020	3.36	\$15,744,723.60
Calpine Construction Finance Company L P Subtotal		\$4,861,809.04			\$16,034,547.72
Camelot US Acquisition I Co					
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Dec-2016	0.02	\$128.20
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Mar-2017	0.27	\$1,730.70
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Jun-2017	0.52	\$3,333.20
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	29-Sep-2017	0.77	\$4,935.70
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	29-Dec-2017	1.02	\$6,538.20
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Mar-2018	1.27	\$8,140.70
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	29-Jun-2018	1.52	\$9,743.20
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	28-Sep-2018	1.77	\$11,345.70
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Dec-2018	2.03	\$13,012.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	29-Mar-2019	2.27	\$14,550.70
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	28-Jun-2019	2.52	\$16,153.20
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Sep-2019	2.78	\$17,819.80
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Dec-2019	3.03	\$19,422.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Mar-2020	3.28	\$21,024.80
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Jun-2020	3.53	\$22,627.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Sep-2020	3.78	\$24,229.80
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Dec-2020	4.03	\$25,832.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Mar-2021	4.28	\$27,434.80

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Jun-2021	4.53	\$29,037.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Sep-2021	4.78	\$30,639.80
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Dec-2021	5.03	\$32,242.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Mar-2022	5.28	\$33,844.80
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Jun-2022	5.53	\$35,447.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Sep-2022	5.78	\$37,049.80
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Dec-2022	6.03	\$38,652.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	31-Mar-2023	6.28	\$40,254.80
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	30-Jun-2023	6.53	\$41,857.30
Camelot US Acquisition I Co	Initial Term Loan	\$6,410.00	29-Sep-2023	6.78	\$43,459.80
Camelot US Acquisition I Co	Initial Term Loan	\$2,384,520.00	03-Oct-2023	6.79	\$16,190,890.80
Camelot US Acquisition I Co Subtotal		\$2,564,000.00			\$16,801,379.20
Cengage Learning Inc					
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Dec-2016	0.02	\$188.83
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2017	0.27	\$2,549.22
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2017	0.52	\$4,909.60
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Sep-2017	0.77	\$7,269.99
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Dec-2017	1.02	\$9,630.37
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Mar-2018	1.27	\$11,990.76
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Jun-2018	1.52	\$14,351.14
Cengage Learning Inc	Term B Loan	\$9,441.54	28-Sep-2018	1.77	\$16,711.53
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2018	2.03	\$19,166.33
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Mar-2019	2.27	\$21,432.30
Cengage Learning Inc	Term B Loan	\$9,441.54	28-Jun-2019	2.52	\$23,792.69
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2019	2.78	\$26,247.49
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2019	3.03	\$28,607.87
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2020	3.28	\$30,968.26
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2020	3.53	\$33,328.65
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2020	3.78	\$35,689.03
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2020	4.03	\$38,049.42
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2021	4.28	\$40,409.80
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2021	4.53	\$42,770.19
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2021	4.78	\$45,130.57
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2021	5.03	\$47,490.96
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2022	5.28	\$49,851.34
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2022	5.53	\$52,211.73
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2022	5.78	\$54,572.12
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2022	6.03	\$56,932.50
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2023	6.28	\$59,292.89
Cengage Learning Inc	Term B Loan	\$3,521,695.40	07-Jun-2023	6.46	\$22,750,152.25
Cengage Learning Inc Subtotal		\$3,767,175.50			\$23,523,697.84
CeramTec Acquisition Corporation					
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2017	0.19	\$100.04
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-May-2017	0.44	\$231.66
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-Aug-2017	0.69	\$363.29
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	30-Nov-2017	0.94	\$494.92
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2018	1.19	\$626.54
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-May-2018	1.44	\$758.17
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-Aug-2018	1.69	\$889.80
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	30-Nov-2018	1.94	\$1,021.43
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2019	2.19	\$1,153.05
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-May-2019	2.44	\$1,284.68

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	30-Sep-2019	2.78	\$1,463.69
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	29-Nov-2019	2.94	\$1,547.93
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2020	3.19	\$1,679.56
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	29-May-2020	3.44	\$1,811.19
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$196,913.96	28-Aug-2020	3.69	\$726,612.52
CeramTec Acquisition Corporation Subtotal		\$204,285.07			\$740,038.47
Charter Communications Operating					
Charter Communications Operating	Term E Loan	\$4,960.50	30-Dec-2016	0.02	\$99.21
Charter Communications Operating	Term E Loan	\$4,960.50	31-Mar-2017	0.27	\$1,339.34
Charter Communications Operating	Term E Loan	\$4,960.50	30-Jun-2017	0.52	\$2,579.46
Charter Communications Operating	Term E Loan	\$4,960.50	02-Oct-2017	0.78	\$3,869.19
Charter Communications Operating	Term E Loan	\$4,960.50	02-Jan-2018	1.03	\$5,109.32
Charter Communications Operating	Term E Loan	\$4,960.50	03-Apr-2018	1.28	\$6,349.44
Charter Communications Operating	Term E Loan	\$4,960.50	02-Jul-2018	1.53	\$7,589.57
Charter Communications Operating	Term E Loan	\$4,960.50	01-Oct-2018	1.78	\$8,829.70
Charter Communications Operating	Term E Loan	\$4,960.50	31-Dec-2018	2.03	\$10,069.82
Charter Communications Operating	Term E Loan	\$4,960.50	02-Apr-2019	2.28	\$11,309.95
Charter Communications Operating	Term E Loan	\$4,960.50	01-Jul-2019	2.53	\$12,550.07
Charter Communications Operating	Term E Loan	\$4,960.50	30-Sep-2019	2.78	\$13,790.20
Charter Communications Operating	Term E Loan	\$4,960.50	31-Dec-2019	3.03	\$15,030.33
Charter Communications Operating	Term E Loan	\$4,960.50	31-Mar-2020	3.28	\$16,270.45
Charter Communications Operating	Term E Loan	\$4,960.50	30-Jun-2020	3.53	\$17,510.58
Charter Communications Operating	Term E Loan	\$1,845,307.38	01-Jul-2020	3.53	\$6,513,935.07
Charter Communications Operating Subtotal		\$1,919,714.94			\$6,646,231.70
Checkout Holding Corp					
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Dec-2016	0.02	\$150.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Mar-2017	0.27	\$2,025.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Jun-2017	0.52	\$3,900.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Sep-2017	0.77	\$5,775.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Dec-2017	1.02	\$7,650.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Mar-2018	1.27	\$9,525.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Jun-2018	1.52	\$11,400.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	28-Sep-2018	1.77	\$13,275.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Dec-2018	2.03	\$15,225.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Mar-2019	2.27	\$17,025.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	28-Jun-2019	2.52	\$18,900.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Sep-2019	2.78	\$20,850.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Dec-2019	3.03	\$22,725.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Mar-2020	3.28	\$24,600.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Jun-2020	3.53	\$26,475.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Sep-2020	3.78	\$28,350.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Dec-2020	4.03	\$30,225.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Mar-2021	4.28	\$32,100.00
Checkout Holding Corp	First Lien Term B Loan	\$2,797,500.00	09-Apr-2021	4.3	\$12,029,250.00
Checkout Holding Corp Subtotal		\$2,932,500.00			\$12,319,425.00
Chefs' Warehouse Inc (The)					
Chefs' Warehouse Inc (The)	Delayed Draw Term Loan	\$73,795.28	22-Jun-2022	5.5	\$405,874.04
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	03-Jan-2017	0.04	\$167.65
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Mar-2017	0.27	\$1,131.67
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	30-Jun-2017	0.52	\$2,179.51
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	02-Oct-2017	0.78	\$3,269.27

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	02-Jan-2018	1.03	\$4,317.11
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	02-Apr-2018	1.28	\$5,364.95
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	02-Jul-2018	1.53	\$6,412.79
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	01-Oct-2018	1.78	\$7,460.63
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Dec-2018	2.03	\$8,508.48
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	01-Apr-2019	2.28	\$9,556.32
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	01-Jul-2019	2.53	\$10,604.16
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	30-Sep-2019	2.78	\$11,652.00
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Dec-2019	3.03	\$12,699.84
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Mar-2020	3.28	\$13,747.68
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	30-Jun-2020	3.53	\$14,795.53
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	30-Sep-2020	3.78	\$15,843.37
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Dec-2020	4.03	\$16,891.21
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Mar-2021	4.28	\$17,939.05
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	30-Jun-2021	4.53	\$18,986.89
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	30-Sep-2021	4.78	\$20,034.74
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Dec-2021	5.03	\$21,082.58
Chefs' Warehouse Inc (The)	Term Loan	\$4,191.37	31-Mar-2022	5.28	\$22,130.42
Chefs' Warehouse Inc (The)	Term Loan	\$1,515,118.01	22-Jun-2022	5.5	\$8,333,149.04
Chefs' Warehouse Inc (The) Subtotal		\$1,681,123.37			\$8,983,798.92
CHS/Community Health Systems Inc					
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Dec-2016	0.02	\$51.96
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	31-Mar-2017	0.27	\$701.46
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Jun-2017	0.52	\$1,350.96
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Sep-2017	0.77	\$2,000.46
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Dec-2017	1.02	\$2,649.97
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Mar-2018	1.27	\$3,299.47
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Jun-2018	1.52	\$3,948.97
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	28-Sep-2018	1.77	\$4,598.47
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	31-Dec-2018	2.03	\$5,273.95
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Mar-2019	2.27	\$5,897.47
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	28-Jun-2019	2.52	\$6,546.97
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Sep-2019	2.78	\$7,222.46
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$995,036.17	31-Dec-2019	3.03	\$3,014,959.61
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Dec-2016	0.02	\$95.61
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Mar-2017	0.27	\$1,290.67
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Jun-2017	0.52	\$2,485.74
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Sep-2017	0.77	\$3,680.80
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Dec-2017	1.02	\$4,875.87
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Mar-2018	1.27	\$6,070.93
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Jun-2018	1.52	\$7,266.00
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	28-Sep-2018	1.77	\$8,461.06
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Dec-2018	2.03	\$9,703.93
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Mar-2019	2.27	\$10,851.19
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	28-Jun-2019	2.52	\$12,046.26
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Sep-2019	2.78	\$13,289.13
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Dec-2019	3.03	\$14,484.19
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Mar-2020	3.28	\$15,679.26
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Jun-2020	3.53	\$16,874.32
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Sep-2020	3.78	\$18,069.39
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Dec-2020	4.03	\$19,264.45
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$1,806,938.94	27-Jan-2021	4.1	\$7,408,449.63

CHS/Community Health Systems Inc Subtotal \$2,914,415.63 \$10,631,440.62

Clover Technologies Group LLC

Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Dec-2016	0.02	\$150.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Mar-2017	0.27	\$2,025.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Jun-2017	0.52	\$3,900.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Sep-2017	0.77	\$5,775.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Dec-2017	1.02	\$7,650.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Mar-2018	1.27	\$9,525.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Jun-2018	1.52	\$11,400.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	28-Sep-2018	1.77	\$13,275.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Dec-2018	2.03	\$15,225.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Mar-2019	2.27	\$17,025.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	28-Jun-2019	2.52	\$18,900.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Sep-2019	2.78	\$20,850.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Dec-2019	3.03	\$22,725.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Mar-2020	3.28	\$24,600.00
Clover Technologies Group LLC	Initial Term Loan	\$2,817,284.21	08-May-2020	3.38	\$9,522,420.63

Clover Technologies Group LLC Subtotal \$2,922,284.21 \$9,695,445.63

Colouroz Investment 1 GMBH

Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Dec-2016	0.02	\$17.73
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Mar-2017	0.27	\$239.39
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Jun-2017	0.52	\$461.05
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Sep-2017	0.77	\$682.70
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Dec-2017	1.02	\$904.36
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Mar-2018	1.27	\$1,126.02
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Jun-2018	1.52	\$1,347.67
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	28-Sep-2018	1.77	\$1,569.33
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Dec-2018	2.03	\$1,799.86
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Mar-2019	2.27	\$2,012.65
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	28-Jun-2019	2.52	\$2,234.30
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Sep-2019	2.78	\$2,464.83
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Dec-2019	3.03	\$2,686.48
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Mar-2020	3.28	\$2,908.14
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Jun-2020	3.53	\$3,129.80
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Sep-2020	3.78	\$3,351.45
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Dec-2020	4.03	\$3,573.11
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Mar-2021	4.28	\$3,794.77
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Jun-2021	4.53	\$4,016.43
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$330,712.31	07-Sep-2021	4.72	\$1,560,962.09

Colouroz Investment 1 GMBH Subtotal \$347,558.24 \$1,599,282.16

Colouroz Midco - Flint Group Incorporated

Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Dec-2016	0.02	\$107.27
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Mar-2017	0.27	\$1,448.11
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Jun-2017	0.52	\$2,788.95
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Sep-2017	0.77	\$4,129.80
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Dec-2017	1.02	\$5,470.64
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Mar-2018	1.27	\$6,811.48
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Jun-2018	1.52	\$8,152.33
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	28-Sep-2018	1.77	\$9,493.17
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Dec-2018	2.03	\$10,887.65
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Mar-2019	2.27	\$12,174.86
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	28-Jun-2019	2.52	\$13,515.70
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Sep-2019	2.78	\$14,910.18

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Dec-2019	3.03	\$16,251.02
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Mar-2020	3.28	\$17,591.86
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Jun-2020	3.53	\$18,932.70
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Sep-2020	3.78	\$20,273.55
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Dec-2020	4.03	\$21,614.39
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Mar-2021	4.28	\$22,955.23
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Jun-2021	4.53	\$24,296.08
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$2,000,537.81	07-Sep-2021	4.72	\$9,442,538.46
Colouroz Midco - Flint Group Incorporated Subtotal		\$2,102,441.89			\$9,674,343.42
Concordia Healthcare Corp					
Concordia Healthcare Corp	Dollar Term Loan	\$8,762.55	30-Dec-2016	0.02	\$175.25
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	31-Mar-2017	0.27	\$5,914.72
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	30-Jun-2017	0.52	\$11,391.31
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	29-Sep-2017	0.77	\$16,867.90
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	29-Dec-2017	1.02	\$22,344.50
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	30-Mar-2018	1.27	\$27,821.09
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	29-Jun-2018	1.52	\$33,297.68
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	28-Sep-2018	1.77	\$38,774.27
Concordia Healthcare Corp	Dollar Term Loan	\$21,906.37	31-Dec-2018	2.03	\$44,469.93
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	29-Mar-2019	2.27	\$99,454.91
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	28-Jun-2019	2.52	\$110,408.09
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	30-Sep-2019	2.78	\$121,799.40
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	31-Dec-2019	3.03	\$132,752.59
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	31-Mar-2020	3.28	\$143,705.77
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	30-Jun-2020	3.53	\$154,658.96
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	30-Sep-2020	3.78	\$165,612.14
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	31-Dec-2020	4.03	\$176,565.32
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	31-Mar-2021	4.28	\$187,518.51
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	30-Jun-2021	4.53	\$198,471.69
Concordia Healthcare Corp	Dollar Term Loan	\$43,812.74	30-Sep-2021	4.78	\$209,424.87
Concordia Healthcare Corp	Dollar Term Loan	\$2,812,777.61	21-Oct-2021	4.84	\$13,613,843.62
Concordia Healthcare Corp Subtotal		\$3,478,731.18			\$15,515,272.52
Cortes NP Acquisition Corporation					
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Mar-2017	0.27	\$675.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Jun-2017	0.52	\$1,300.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Sep-2017	0.78	\$1,950.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Dec-2017	1.03	\$2,575.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Mar-2018	1.27	\$3,175.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Jun-2018	1.52	\$3,800.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Sep-2018	1.78	\$4,450.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Dec-2018	2.03	\$5,075.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Mar-2019	2.27	\$5,675.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Jun-2019	2.52	\$6,300.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Sep-2019	2.78	\$6,950.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Dec-2019	3.03	\$7,575.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Mar-2020	3.28	\$8,200.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Jun-2020	3.53	\$8,825.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Sep-2020	3.78	\$9,450.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Dec-2020	4.03	\$10,075.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Mar-2021	4.28	\$10,700.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Jun-2021	4.53	\$11,325.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Sep-2021	4.78	\$11,950.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Dec-2021	5.03	\$12,575.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Mar-2022	5.28	\$13,200.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Jun-2022	5.53	\$13,825.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Sep-2022	5.78	\$14,450.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Dec-2022	6.03	\$15,075.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	31-Mar-2023	6.28	\$15,700.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Jun-2023	6.53	\$16,325.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$2,500.00	30-Sep-2023	6.78	\$16,950.00
Cortes NP Acquisition Corporation	Initial Term Loan	\$932,500.00	30-Nov-2023	6.95	\$6,480,875.00
Cortes NP Acquisition Corporation Subtotal		\$1,000,000.00			\$6,719,000.00
Coty Inc					
Coty Inc	Term B USD Loan	\$995.00	31-Mar-2017	0.27	\$268.65
Coty Inc	Term B USD Loan	\$995.00	30-Jun-2017	0.52	\$517.40
Coty Inc	Term B USD Loan	\$995.00	02-Oct-2017	0.78	\$776.10
Coty Inc	Term B USD Loan	\$995.00	02-Jan-2018	1.03	\$1,024.85
Coty Inc	Term B USD Loan	\$995.00	02-Apr-2018	1.28	\$1,273.60
Coty Inc	Term B USD Loan	\$995.00	02-Jul-2018	1.53	\$1,522.35
Coty Inc	Term B USD Loan	\$995.00	01-Oct-2018	1.78	\$1,771.10
Coty Inc	Term B USD Loan	\$995.00	31-Dec-2018	2.03	\$2,019.85
Coty Inc	Term B USD Loan	\$995.00	01-Apr-2019	2.28	\$2,268.60
Coty Inc	Term B USD Loan	\$995.00	01-Jul-2019	2.53	\$2,517.35
Coty Inc	Term B USD Loan	\$995.00	30-Sep-2019	2.78	\$2,766.10
Coty Inc	Term B USD Loan	\$995.00	31-Dec-2019	3.03	\$3,014.85
Coty Inc	Term B USD Loan	\$995.00	31-Mar-2020	3.28	\$3,263.60
Coty Inc	Term B USD Loan	\$995.00	30-Jun-2020	3.53	\$3,512.35
Coty Inc	Term B USD Loan	\$995.00	30-Sep-2020	3.78	\$3,761.10
Coty Inc	Term B USD Loan	\$995.00	31-Dec-2020	4.03	\$4,009.85
Coty Inc	Term B USD Loan	\$995.00	31-Mar-2021	4.28	\$4,258.60
Coty Inc	Term B USD Loan	\$995.00	30-Jun-2021	4.53	\$4,507.35
Coty Inc	Term B USD Loan	\$995.00	30-Sep-2021	4.78	\$4,756.10
Coty Inc	Term B USD Loan	\$995.00	31-Dec-2021	5.03	\$5,004.85
Coty Inc	Term B USD Loan	\$995.00	31-Mar-2022	5.28	\$5,253.60
Coty Inc	Term B USD Loan	\$995.00	30-Jun-2022	5.53	\$5,502.35
Coty Inc	Term B USD Loan	\$995.00	30-Sep-2022	5.78	\$5,751.10
Coty Inc	Term B USD Loan	\$375,115.00	27-Oct-2022	5.85	\$2,194,422.75
Coty Inc Subtotal		\$398,000.00			\$2,263,744.40
Creative Artists Agency LLC					
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Dec-2016	0.02	\$124.31
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	31-Mar-2017	0.27	\$1,678.24
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Jun-2017	0.52	\$3,232.16
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	29-Sep-2017	0.77	\$4,786.08
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	29-Dec-2017	1.02	\$6,340.00
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Mar-2018	1.27	\$7,893.92
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	29-Jun-2018	1.52	\$9,447.84
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	28-Sep-2018	1.77	\$11,001.76
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	31-Dec-2018	2.03	\$12,617.84
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	29-Mar-2019	2.27	\$14,109.61
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	28-Jun-2019	2.52	\$15,663.53
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Sep-2019	2.78	\$17,279.61
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	31-Dec-2019	3.03	\$18,833.53
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	31-Mar-2020	3.28	\$20,387.45
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Jun-2020	3.53	\$21,941.37

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Sep-2020	3.78	\$23,495.29
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	31-Dec-2020	4.03	\$25,049.22
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	31-Mar-2021	4.28	\$26,603.14
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Jun-2021	4.53	\$28,157.06
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$6,215.69	30-Sep-2021	4.78	\$29,710.98
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$2,349,530.02	17-Dec-2021	4.99	\$11,724,154.80
Creative Artists Agency LLC Subtotal		\$2,473,843.75			\$12,022,507.75
CSC Holdings LLC					
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	16-Jan-2017	0.07	\$259.05
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	17-Apr-2017	0.32	\$1,184.21
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	17-Jul-2017	0.57	\$2,109.38
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	16-Oct-2017	0.82	\$3,034.54
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jan-2018	1.07	\$3,959.70
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	16-Apr-2018	1.32	\$4,884.87
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	16-Jul-2018	1.57	\$5,810.03
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Oct-2018	1.82	\$6,735.20
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jan-2019	2.07	\$7,660.36
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Apr-2019	2.32	\$8,585.53
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jul-2019	2.56	\$9,473.68
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Oct-2019	2.82	\$10,435.86
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jan-2020	3.07	\$11,361.02
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Apr-2020	3.32	\$12,286.18
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jul-2020	3.57	\$13,211.35
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Oct-2020	3.82	\$14,136.51
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jan-2021	4.07	\$15,061.68
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Apr-2021	4.32	\$15,986.84
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jul-2021	4.57	\$16,912.01
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Oct-2021	4.82	\$17,837.17
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	17-Jan-2022	5.08	\$18,799.34
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Apr-2022	5.32	\$19,687.50
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jul-2022	5.57	\$20,612.66
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	17-Oct-2022	5.82	\$21,537.83
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	16-Jan-2023	6.07	\$22,462.99
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	17-Apr-2023	6.32	\$23,388.16
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	17-Jul-2023	6.57	\$24,313.32
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	16-Oct-2023	6.82	\$25,238.49
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jan-2024	7.07	\$26,163.65
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Apr-2024	7.32	\$27,088.82
CSC Holdings LLC	2016 Extended Term Loan	\$3,700.66	15-Jul-2024	7.57	\$28,013.98
CSC Holdings LLC	2016 Extended Term Loan	\$1,365,542.76	11-Oct-2024	7.81	\$10,664,888.96
CSC Holdings LLC Subtotal		\$1,480,263.16			\$11,103,120.87
CSM Bakery Solutions LLC					
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	05-Jan-2017	0.04	\$239.56
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	05-Apr-2017	0.29	\$1,736.79
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	06-Jul-2017	0.54	\$3,234.02
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Oct-2017	0.79	\$4,731.24
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Jan-2018	1.04	\$6,228.47
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Apr-2018	1.28	\$7,665.81
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	05-Jul-2018	1.54	\$9,222.93
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Oct-2018	1.78	\$10,660.27
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Jan-2019	2.04	\$12,217.39
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Apr-2019	2.28	\$13,654.73

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Jul-2019	2.53	\$15,151.96
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Oct-2019	2.78	\$16,649.19
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	06-Jan-2020	3.04	\$18,206.31
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Apr-2020	3.28	\$19,643.65
CSM Bakery Solutions LLC	First Lien Term Loan	\$2,238,254.89	03-Jul-2020	3.53	\$7,901,039.78
CSM Bakery Solutions LLC Subtotal		\$2,322,099.74			\$8,040,282.11
Dell International LLC					
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2017	0.11	\$928.13
Dell International LLC	Term B Loan	\$8,437.50	28-Apr-2017	0.35	\$2,953.13
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2017	0.61	\$5,146.88
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2017	0.86	\$7,256.25
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2018	1.11	\$9,365.63
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2018	1.36	\$11,475.00
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2018	1.61	\$13,584.38
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2018	1.86	\$15,693.75
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2019	2.11	\$17,803.13
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2019	2.36	\$19,912.50
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2019	2.61	\$22,021.88
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2019	2.86	\$24,131.25
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2020	3.11	\$26,240.63
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2020	3.36	\$28,350.00
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2020	3.61	\$30,459.38
Dell International LLC	Term B Loan	\$8,437.50	30-Oct-2020	3.86	\$32,568.75
Dell International LLC	Term B Loan	\$8,437.50	29-Jan-2021	4.11	\$34,678.13
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2021	4.36	\$36,787.50
Dell International LLC	Term B Loan	\$8,437.50	30-Jul-2021	4.61	\$38,896.88
Dell International LLC	Term B Loan	\$8,437.50	29-Oct-2021	4.86	\$41,006.25
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2022	5.12	\$43,200.00
Dell International LLC	Term B Loan	\$8,437.50	29-Apr-2022	5.36	\$45,225.00
Dell International LLC	Term B Loan	\$8,437.50	29-Jul-2022	5.61	\$47,334.38
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2022	5.86	\$49,443.75
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2023	6.12	\$51,637.50
Dell International LLC	Term B Loan	\$8,437.50	28-Apr-2023	6.35	\$53,578.13
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2023	6.61	\$55,771.88
Dell International LLC	Term B Loan	\$3,147,187.50	07-Sep-2023	6.72	\$21,149,100.00
Dell International LLC Subtotal		\$3,375,000.00			\$21,914,550.00
Deluxe Entertainment Services Group Inc					
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Dec-2016	0.02	\$749.89
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	31-Mar-2017	0.27	\$10,123.52
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Jun-2017	0.52	\$19,497.16
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Sep-2017	0.77	\$28,870.79
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Dec-2017	1.02	\$38,244.42
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Mar-2018	1.27	\$47,618.05
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Jun-2018	1.52	\$56,991.69
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	28-Sep-2018	1.77	\$66,365.32
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	31-Dec-2018	2.03	\$76,113.90
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Mar-2019	2.27	\$85,112.58
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	28-Jun-2019	2.52	\$94,486.22
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Sep-2019	2.78	\$104,234.79
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	31-Dec-2019	3.03	\$113,608.43
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$5,136,750.65	28-Feb-2020	3.19	\$16,386,234.58

Deluxe Entertainment Services Group Inc Subtotal

\$5,624,179.55

\$17,128,251.34

Diebold Inc

Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Dec-2016	0.02	\$88.54
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2017	0.27	\$1,195.31
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2017	0.52	\$2,302.08
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Sep-2017	0.77	\$3,408.85
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Dec-2017	1.02	\$4,515.62
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Mar-2018	1.27	\$5,622.39
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Jun-2018	1.52	\$6,729.17
Diebold Inc	Dollar Term B Loan	\$4,427.08	28-Sep-2018	1.77	\$7,835.94
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Dec-2018	2.03	\$8,986.98
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Mar-2019	2.27	\$10,049.48
Diebold Inc	Dollar Term B Loan	\$4,427.08	28-Jun-2019	2.52	\$11,156.25
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2019	2.78	\$12,307.29
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Dec-2019	3.03	\$13,414.06
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2020	3.28	\$14,520.83
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2020	3.53	\$15,627.60
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2020	3.78	\$16,734.37
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Dec-2020	4.03	\$17,841.14
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2021	4.28	\$18,947.91
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2021	4.53	\$20,054.68
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2021	4.78	\$21,161.45
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Dec-2021	5.03	\$22,268.23
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2022	5.28	\$23,375.00
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2022	5.53	\$24,481.77
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2022	5.78	\$25,588.54
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Dec-2022	6.03	\$26,695.31
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2023	6.28	\$27,802.08
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2023	6.53	\$28,908.85
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Sep-2023	6.78	\$30,015.62
Diebold Inc	Dollar Term B Loan	\$1,292,708.09	06-Nov-2023	6.88	\$8,893,831.66

Diebold Inc Subtotal

\$1,416,666.40

\$9,315,467.00

Dollar Tree Inc

Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Jan-2017	0.06	\$42.72
Dollar Tree Inc	Term B-3 Loan	\$712.03	14-Apr-2017	0.31	\$220.73
Dollar Tree Inc	Term B-3 Loan	\$712.03	14-Jul-2017	0.56	\$398.73
Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Oct-2017	0.81	\$576.74
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2018	1.07	\$761.87
Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Apr-2018	1.31	\$932.75
Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Jul-2018	1.56	\$1,110.76
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2018	1.82	\$1,295.89
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2019	2.07	\$1,473.89
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2019	2.32	\$1,651.90
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jul-2019	2.56	\$1,822.78
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2019	2.82	\$2,007.91
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2020	3.07	\$2,185.92
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2020	3.32	\$2,363.92
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jul-2020	3.57	\$2,541.93
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2020	3.82	\$2,719.94
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2021	4.07	\$2,897.94
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2021	4.32	\$3,075.95
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jul-2021	4.57	\$3,253.96
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2021	4.82	\$3,431.96
Dollar Tree Inc	Term B-3 Loan	\$712.03	14-Jan-2022	5.07	\$3,609.97

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2022	5.32	\$3,787.97
Dollar Tree Inc	Term B-3 Loan	\$269,145.57	06-Jul-2022	5.54	\$1,491,066.46
Dollar Tree Inc Subtotal		\$284,810.13			\$1,533,232.60
Donnelley Financial Solutions Inc					
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Dec-2016	0.02	\$125.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2017	0.27	\$1,687.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2017	0.52	\$3,250.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Sep-2017	0.77	\$4,812.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Dec-2017	1.02	\$6,375.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Mar-2018	1.27	\$7,937.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Jun-2018	1.52	\$9,500.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	28-Sep-2018	1.77	\$11,062.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2018	2.03	\$12,687.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Mar-2019	2.27	\$14,187.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	28-Jun-2019	2.52	\$15,750.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2019	2.78	\$17,375.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2019	3.03	\$18,937.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2020	3.28	\$20,500.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2020	3.53	\$22,062.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2020	3.78	\$23,625.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2020	4.03	\$25,187.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2021	4.28	\$26,750.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2021	4.53	\$28,312.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2021	4.78	\$29,875.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2021	5.03	\$31,437.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2022	5.28	\$33,000.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2022	5.53	\$34,562.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2022	5.78	\$36,125.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Dec-2022	6.03	\$37,687.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2023	6.28	\$39,250.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2023	6.53	\$40,812.50
Donnelley Financial Solutions Inc	Term B Loan	\$331,250.00	29-Sep-2023	6.78	\$2,245,875.00
Donnelley Financial Solutions Inc Subtotal		\$500,000.00			\$2,798,750.00
DPX Holdings BV					
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	31-Mar-2017	0.27	\$2,693.25
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	30-Jun-2017	0.52	\$5,187.00
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	29-Sep-2017	0.77	\$7,680.76
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	29-Dec-2017	1.02	\$10,174.51
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	30-Mar-2018	1.27	\$12,668.26
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	29-Jun-2018	1.52	\$15,162.01
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	28-Sep-2018	1.77	\$17,655.76
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	31-Dec-2018	2.03	\$20,249.26
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	29-Mar-2019	2.27	\$22,643.26
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	28-Jun-2019	2.52	\$25,137.02
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	30-Sep-2019	2.78	\$27,730.52
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	31-Dec-2019	3.03	\$30,224.27
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	31-Mar-2020	3.28	\$32,718.02
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	30-Jun-2020	3.53	\$35,211.77
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	30-Sep-2020	3.78	\$37,705.52
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,975.01	31-Dec-2020	4.03	\$40,199.28
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$3,730,652.42	11-Mar-2021	4.22	\$15,743,353.22

		DPX Holdings BV Subtotal	\$3,890,252.53			\$16,086,393.69
DTZ US Borrower LLC						
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Dec-2016	0.02	\$148.99	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	31-Mar-2017	0.27	\$2,011.43	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Jun-2017	0.52	\$3,873.87	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	29-Sep-2017	0.77	\$5,736.31	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	29-Dec-2017	1.02	\$7,598.74	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Mar-2018	1.27	\$9,461.18	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	29-Jun-2018	1.52	\$11,323.62	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	28-Sep-2018	1.77	\$13,186.05	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	31-Dec-2018	2.03	\$15,122.99	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	29-Mar-2019	2.27	\$16,910.93	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	28-Jun-2019	2.52	\$18,773.36	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Sep-2019	2.78	\$20,710.30	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	31-Dec-2019	3.03	\$22,572.73	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	31-Mar-2020	3.28	\$24,435.17	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Jun-2020	3.53	\$26,297.61	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Sep-2020	3.78	\$28,160.05	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	31-Dec-2020	4.03	\$30,022.48	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	31-Mar-2021	4.28	\$31,884.92	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Jun-2021	4.53	\$33,747.36	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$7,449.75	30-Sep-2021	4.78	\$35,609.79	
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$2,793,654.76	04-Nov-2021	4.87	\$13,605,098.69	
DTZ US Borrower LLC	Second Lien Initial Term Loan	\$85,106.38	04-Nov-2022	5.87	\$499,574.47	
		DTZ US Borrower LLC Subtotal	\$3,027,756.09			\$14,462,261.03
Eastern Power LLC						
Eastern Power LLC	Term Loan	\$2,330,630.38	01-Oct-2021	4.78	\$11,140,413.21	
		Eastern Power LLC Subtotal	\$2,330,630.38			\$11,140,413.21
Endo Luxembourg Finance Company I Sarl						
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Dec-2016	0.02	\$50.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2017	0.27	\$675.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2017	0.52	\$1,300.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Sep-2017	0.77	\$1,925.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Dec-2017	1.02	\$2,550.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Mar-2018	1.27	\$3,175.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Jun-2018	1.52	\$3,800.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	28-Sep-2018	1.77	\$4,425.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2018	2.03	\$5,075.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Mar-2019	2.27	\$5,675.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	28-Jun-2019	2.52	\$6,300.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Sep-2019	2.78	\$6,950.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2019	3.03	\$7,575.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2020	3.28	\$8,200.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2020	3.53	\$8,825.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Sep-2020	3.78	\$9,450.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2020	4.03	\$10,075.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2021	4.28	\$10,700.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2021	4.53	\$11,325.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Sep-2021	4.78	\$11,950.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2021	5.03	\$12,575.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2022	5.28	\$13,200.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2022	5.53	\$13,825.00	
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$935,000.00	26-Sep-2022	5.77	\$5,394,950.00	

Endo Luxembourg Finance Company I Sarl Subtotal		\$992,500.00			\$5,554,550.00
EnergySolutions LLC	Term Advance	\$1,590,000.00	29-May-2020	3.44	\$5,469,600.00
EnergySolutions LLC Subtotal		\$1,590,000.00			\$5,469,600.00
Engility Corporation					
Engility Corporation	Term B2 Loan	\$833.33	30-Dec-2016	0.02	\$16.67
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2017	0.27	\$225.00
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2017	0.52	\$433.33
Engility Corporation	Term B2 Loan	\$833.33	29-Sep-2017	0.77	\$641.67
Engility Corporation	Term B2 Loan	\$833.33	29-Dec-2017	1.02	\$850.00
Engility Corporation	Term B2 Loan	\$833.33	30-Mar-2018	1.27	\$1,058.33
Engility Corporation	Term B2 Loan	\$833.33	29-Jun-2018	1.52	\$1,266.67
Engility Corporation	Term B2 Loan	\$833.33	28-Sep-2018	1.77	\$1,475.00
Engility Corporation	Term B2 Loan	\$833.33	31-Dec-2018	2.03	\$1,691.67
Engility Corporation	Term B2 Loan	\$833.33	29-Mar-2019	2.27	\$1,891.66
Engility Corporation	Term B2 Loan	\$833.33	28-Jun-2019	2.52	\$2,100.00
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2019	2.78	\$2,316.66
Engility Corporation	Term B2 Loan	\$833.33	31-Dec-2019	3.03	\$2,525.00
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2020	3.28	\$2,733.33
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2020	3.53	\$2,941.66
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2020	3.78	\$3,150.00
Engility Corporation	Term B2 Loan	\$833.33	31-Dec-2020	4.03	\$3,358.33
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2021	4.28	\$3,566.66
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2021	4.53	\$3,775.00
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2021	4.78	\$3,983.33
Engility Corporation	Term B2 Loan	\$833.33	30-Dec-2021	5.03	\$4,191.66
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2022	5.28	\$4,400.00
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2022	5.53	\$4,608.33
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2022	5.78	\$4,816.66
Engility Corporation	Term B2 Loan	\$833.33	30-Dec-2022	6.03	\$5,025.00
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2023	6.28	\$5,233.33
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2023	6.53	\$5,441.66
Engility Corporation	Term B2 Loan	\$291,225.19	14-Aug-2023	6.65	\$1,936,647.49
Engility Corporation Subtotal		\$313,725.16			\$2,010,364.09
Epicor Software Corporation					
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Dec-2016	0.02	\$100.50
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2017	0.27	\$1,356.78
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Jun-2017	0.52	\$2,613.07
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Sep-2017	0.77	\$3,869.35
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Dec-2017	1.02	\$5,125.63
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Mar-2018	1.27	\$6,381.91
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Jun-2018	1.52	\$7,638.19
Epicor Software Corporation	Term B Loan	\$5,025.13	28-Sep-2018	1.77	\$8,894.47
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2018	2.03	\$10,201.01
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Mar-2019	2.27	\$11,407.04
Epicor Software Corporation	Term B Loan	\$5,025.13	28-Jun-2019	2.52	\$12,663.32
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Sep-2019	2.78	\$13,969.85
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2019	3.03	\$15,226.13
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2020	3.28	\$16,482.41
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Jun-2020	3.53	\$17,738.69
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Sep-2020	3.78	\$18,994.97
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2020	4.03	\$20,251.26
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2021	4.28	\$21,507.54

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Jun-2021	4.53	\$22,763.82
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Sep-2021	4.78	\$24,020.10
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2021	5.03	\$25,276.38
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2022	5.28	\$26,532.66
Epicor Software Corporation	Term B Loan	\$1,874,371.86	01-Jun-2022	5.45	\$10,215,326.63
Epicor Software Corporation Subtotal		\$1,984,924.62			\$10,508,341.71
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)					
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	03-Jan-2017	0.04	\$100.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2017	0.27	\$675.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2017	0.52	\$1,300.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Oct-2017	0.78	\$1,950.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Jan-2018	1.03	\$2,575.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Apr-2018	1.28	\$3,200.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Jul-2018	1.53	\$3,825.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	01-Oct-2018	1.78	\$4,450.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2018	2.03	\$5,075.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	01-Apr-2019	2.28	\$5,700.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	01-Jul-2019	2.53	\$6,325.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2019	2.78	\$6,950.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2019	3.03	\$7,575.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2020	3.28	\$8,200.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2020	3.53	\$8,825.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2020	3.78	\$9,450.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2020	4.03	\$10,075.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2021	4.28	\$10,700.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2021	4.53	\$11,325.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2021	4.78	\$11,950.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2021	5.03	\$12,575.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2022	5.28	\$13,200.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2022	5.53	\$13,825.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2022	5.78	\$14,450.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	03-Jan-2023	6.04	\$15,100.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$932,500.00	01-Mar-2023	6.19	\$5,772,175.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) Subtotal		\$995,000.00			\$5,961,550.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)					
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Dec-2016	0.02	\$150.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Mar-2017	0.27	\$2,025.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Jun-2017	0.52	\$3,900.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Sep-2017	0.77	\$5,775.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Dec-2017	1.02	\$7,650.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Mar-2018	1.27	\$9,525.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Jun-2018	1.52	\$11,400.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	28-Sep-2018	1.77	\$13,275.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Dec-2018	2.03	\$15,225.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Mar-2019	2.27	\$17,025.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	28-Jun-2019	2.52	\$18,900.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Sep-2019	2.78	\$20,850.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Dec-2019	3.03	\$22,725.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Mar-2020	3.28	\$24,600.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Jun-2020	3.53	\$26,475.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Sep-2020	3.78	\$28,350.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$2,797,500.00	15-Jan-2021	4.07	\$11,385,825.00

EWT Holdings III Corp. (fka WTG Holdings III Corp.) Subtotal		\$2,917,500.00			\$11,613,675.00
Faenza Acquisition GmbH Faenza Acquisition GmbH Faenza Acquisition GmbH	Initial Dollar Term B-1 Loan	\$1,803,331.63	30-Aug-2020	3.69	\$6,654,293.71
	Initial Dollar Term B-3 Loan	\$545,719.28	28-Aug-2020	3.69	\$2,013,704.14
	Faenza Acquisition GmbH Subtotal	\$2,349,050.91			\$8,667,997.86
Filtration Group Corporation Filtration Group Corporation		Initial Term Loan	21-Nov-2020	3.92	\$13,417,844.50
Filtration Group Corporation Subtotal		\$3,422,919.52			\$13,417,844.50
Financiere Lully C - Lully Finance LLC Financiere Lully C - Lully Finance LLC		Second Lien Initial Term B-1 Loan	16-Oct-2023	6.82	\$13,640,000.00
Financiere Lully C - Lully Finance LLC Subtotal		\$2,000,000.00			\$13,640,000.00
First Data Corporation First Data Corporation		2021C New Dollar Term Loan	24-Mar-2021	4.26	\$10,689,419.50
First Data Corporation Subtotal		\$2,509,253.40			\$10,689,419.50
Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	30-Dec-2016	0.02	\$500.00
	First Lien Tranche B Term Loan	\$25,000.00	31-Mar-2017	0.27	\$6,750.00
	First Lien Tranche B Term Loan	\$25,000.00	30-Jun-2017	0.52	\$13,000.00
	First Lien Tranche B Term Loan	\$25,000.00	29-Sep-2017	0.77	\$19,250.00
	First Lien Tranche B Term Loan	\$25,000.00	29-Dec-2017	1.02	\$25,500.00
	First Lien Tranche B Term Loan	\$25,000.00	30-Mar-2018	1.27	\$31,750.00
	First Lien Tranche B Term Loan	\$25,000.00	29-Jun-2018	1.52	\$38,000.00
	First Lien Tranche B Term Loan	\$25,000.00	28-Sep-2018	1.77	\$44,250.00
	First Lien Tranche B Term Loan	\$25,000.00	31-Dec-2018	2.03	\$50,750.00
	First Lien Tranche B Term Loan	\$25,000.00	29-Mar-2019	2.27	\$56,750.00
	First Lien Tranche B Term Loan	\$25,000.00	28-Jun-2019	2.52	\$63,000.00
	First Lien Tranche B Term Loan	\$25,000.00	30-Sep-2019	2.78	\$69,500.00
	First Lien Tranche B Term Loan	\$25,000.00	31-Dec-2019	3.03	\$75,750.00
	First Lien Tranche B Term Loan	\$25,000.00	31-Mar-2020	3.28	\$82,000.00
	First Lien Tranche B Term Loan	\$1,450,000.00	03-Apr-2020	3.28	\$4,756,000.00
	Flavors Holdings Inc Subtotal	\$1,800,000.00			\$5,332,750.00
Flexera Software LLC Flexera Software LLC		Second Lien Term Loan	02-Apr-2021	4.28	\$4,280,000.00
Flexera Software LLC Subtotal		\$1,000,000.00			\$4,280,000.00
Floor And Decor Outlets Of America Inc Floor And Decor Outlets Of America Inc		Term Loan	29-Sep-2023	6.78	\$8,136,000.00
Floor And Decor Outlets Of America Inc Subtotal		\$1,200,000.00			\$8,136,000.00
FMG Resources (August 2006) Pty Ltd. FMG Resources (August 2006) Pty Ltd.		Term Loan	30-Jun-2019	2.52	\$6,091,221.67
FMG Resources (August 2006) Pty Ltd. Subtotal		\$2,417,151.46			\$6,091,221.67
FR Dixie Acquisition Corp FR Dixie Acquisition Corp FR Dixie Acquisition Corp FR Dixie Acquisition Corp FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Dec-2016	0.02	\$150.00
	Initial Term Loan	\$7,500.00	31-Mar-2017	0.27	\$2,025.00
	Initial Term Loan	\$7,500.00	30-Jun-2017	0.52	\$3,900.00
	Initial Term Loan	\$7,500.00	29-Sep-2017	0.77	\$5,775.00
	Initial Term Loan	\$7,500.00	29-Dec-2017	1.02	\$7,650.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Mar-2018	1.27	\$9,525.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	29-Jun-2018	1.52	\$11,400.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	28-Sep-2018	1.77	\$13,275.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	31-Dec-2018	2.03	\$15,225.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	29-Mar-2019	2.27	\$17,025.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	28-Jun-2019	2.52	\$18,900.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Sep-2019	2.78	\$20,850.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	31-Dec-2019	3.03	\$22,725.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	31-Mar-2020	3.28	\$24,600.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Jun-2020	3.53	\$26,475.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Sep-2020	3.78	\$28,350.00
FR Dixie Acquisition Corp	Initial Term Loan	\$2,797,500.00	18-Dec-2020	3.99	\$11,162,025.00
FR Dixie Acquisition Corp Subtotal		\$2,917,500.00			\$11,389,875.00
Galleria Company					
Galleria Company	Term B Loan	\$800,000.00	26-Jan-2023	6.1	\$4,880,000.00
Galleria Company Subtotal		\$800,000.00			\$4,880,000.00
Getty Images, Inc.					
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Dec-2016	0.02	\$151.52
Getty Images, Inc.	Initial Term Loan	\$7,575.76	31-Mar-2017	0.27	\$2,045.45
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Jun-2017	0.52	\$3,939.39
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Sep-2017	0.77	\$5,833.33
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Dec-2017	1.02	\$7,727.27
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Mar-2018	1.27	\$9,621.21
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Jun-2018	1.52	\$11,515.15
Getty Images, Inc.	Initial Term Loan	\$7,575.76	28-Sep-2018	1.77	\$13,409.09
Getty Images, Inc.	Initial Term Loan	\$7,575.76	31-Dec-2018	2.03	\$15,378.79
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Mar-2019	2.27	\$17,196.97
Getty Images, Inc.	Initial Term Loan	\$7,575.76	28-Jun-2019	2.52	\$19,090.91
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Sep-2019	2.78	\$21,060.61
Getty Images, Inc.	Initial Term Loan	\$2,825,757.57	18-Oct-2019	2.82	\$7,968,636.35
Getty Images, Inc. Subtotal		\$2,916,666.66			\$8,095,606.05
Global Healthcare Exchange LLC					
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Dec-2016	0.02	\$69.48
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2017	0.27	\$937.92
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2017	0.52	\$1,806.37
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Sep-2017	0.77	\$2,674.82
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Dec-2017	1.02	\$3,543.27
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Mar-2018	1.27	\$4,411.72
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Jun-2018	1.52	\$5,280.17
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	28-Sep-2018	1.77	\$6,148.61
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2018	2.03	\$7,051.80
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Mar-2019	2.27	\$7,885.51
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	28-Jun-2019	2.52	\$8,753.96
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Sep-2019	2.78	\$9,657.15
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2019	3.03	\$10,525.59
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2020	3.28	\$11,394.04
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2020	3.53	\$12,262.49
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Sep-2020	3.78	\$13,130.94
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2020	4.03	\$13,999.39
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2021	4.28	\$14,867.84
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2021	4.53	\$15,736.29

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Sep-2021	4.78	\$16,604.73
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2021	5.03	\$17,473.18
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2022	5.28	\$18,341.63
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2022	5.53	\$19,210.08
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$1,306,146.45	15-Aug-2022	5.65	\$7,379,727.45
Global Healthcare Exchange LLC Subtotal		\$1,386,043.71			\$7,601,494.44
GlobalLogic Holdings Inc					
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	30-Dec-2016	0.02	\$47.99
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	31-Mar-2017	0.27	\$647.81
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	30-Jun-2017	0.52	\$1,247.64
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	29-Sep-2017	0.77	\$1,847.47
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	29-Dec-2017	1.02	\$2,447.30
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	30-Mar-2018	1.27	\$3,047.13
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	29-Jun-2018	1.52	\$3,646.96
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	28-Sep-2018	1.77	\$4,246.79
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	31-Dec-2018	2.03	\$4,870.61
GlobalLogic Holdings Inc	Term Loan	\$2,399.31	29-Mar-2019	2.27	\$5,446.44
GlobalLogic Holdings Inc	Term Loan	\$909,339.86	03-Jun-2019	2.45	\$2,227,882.67
GlobalLogic Holdings Inc Subtotal		\$933,333.00			\$2,255,378.80
GOBP Holdings Inc					
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Dec-2016	0.02	\$150.26
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2017	0.27	\$2,028.45
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2017	0.52	\$3,906.65
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2017	0.78	\$5,859.97
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2017	1.03	\$7,738.17
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2018	1.27	\$9,541.24
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2018	1.52	\$11,419.43
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	28-Sep-2018	1.77	\$13,297.63
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2018	2.03	\$15,250.95
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2019	2.27	\$17,054.02
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2019	2.52	\$18,932.22
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2019	2.78	\$20,885.54
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2019	3.03	\$22,763.74
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2020	3.28	\$24,641.93
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2020	3.53	\$26,520.13
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2020	3.78	\$28,398.33
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2020	4.03	\$30,276.52
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2021	4.28	\$32,154.72
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2021	4.53	\$34,032.91
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2021	4.78	\$35,911.11
GOBP Holdings Inc	First Lien Initial Term Loan	\$2,809,718.74	21-Oct-2021	4.84	\$13,599,038.71
GOBP Holdings Inc Subtotal		\$2,959,974.43			\$13,959,802.62
Greatbatch Ltd					
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Dec-2016	0.02	\$125.00
Greatbatch Ltd	Term B Loan	\$6,250.00	31-Mar-2017	0.27	\$1,687.50
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Jun-2017	0.52	\$3,250.00
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Sep-2017	0.77	\$4,812.50
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Dec-2017	1.02	\$6,375.00
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Mar-2018	1.27	\$7,937.50
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Jun-2018	1.52	\$9,500.00
Greatbatch Ltd	Term B Loan	\$6,250.00	28-Sep-2018	1.77	\$11,062.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Greatbatch Ltd	Term B Loan	\$6,250.00	28-Dec-2018	2.02	\$12,625.00
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Mar-2019	2.27	\$14,187.50
Greatbatch Ltd	Term B Loan	\$6,250.00	28-Jun-2019	2.52	\$15,750.00
Greatbatch Ltd	Term B Loan	\$6,250.00	27-Sep-2019	2.77	\$17,312.50
Greatbatch Ltd	Term B Loan	\$6,250.00	03-Jan-2020	3.04	\$19,000.00
Greatbatch Ltd	Term B Loan	\$6,250.00	03-Apr-2020	3.28	\$20,500.00
Greatbatch Ltd	Term B Loan	\$6,250.00	06-Jul-2020	3.54	\$22,125.00
Greatbatch Ltd	Term B Loan	\$6,250.00	02-Oct-2020	3.78	\$23,625.00
Greatbatch Ltd	Term B Loan	\$6,250.00	04-Jan-2021	4.04	\$25,250.00
Greatbatch Ltd	Term B Loan	\$6,250.00	02-Apr-2021	4.28	\$26,750.00
Greatbatch Ltd	Term B Loan	\$6,250.00	02-Jul-2021	4.53	\$28,312.50
Greatbatch Ltd	Term B Loan	\$6,250.00	01-Oct-2021	4.78	\$29,875.00
Greatbatch Ltd	Term B Loan	\$6,250.00	03-Jan-2022	5.04	\$31,500.00
Greatbatch Ltd	Term B Loan	\$6,250.00	01-Apr-2022	5.28	\$33,000.00
Greatbatch Ltd	Term B Loan	\$6,250.00	01-Jul-2022	5.53	\$34,562.50
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Sep-2022	5.78	\$36,125.00
Greatbatch Ltd	Term B Loan	\$2,331,250.00	27-Oct-2022	5.85	\$13,637,812.50
Greatbatch Ltd Subtotal		\$2,481,250.00			\$14,073,062.50

Hampton Rubber Company

Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2017	0.19	\$1,900.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-May-2017	0.44	\$4,400.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-Aug-2017	0.69	\$6,900.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Nov-2017	0.94	\$9,400.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2018	1.19	\$11,900.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-May-2018	1.44	\$14,400.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-Aug-2018	1.69	\$16,900.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Nov-2018	1.94	\$19,400.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2019	2.19	\$21,900.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-May-2019	2.44	\$24,400.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Aug-2019	2.69	\$26,900.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	29-Nov-2019	2.94	\$29,400.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2020	3.19	\$31,900.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	29-May-2020	3.44	\$34,400.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-Aug-2020	3.7	\$37,000.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Nov-2020	3.95	\$39,500.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	26-Feb-2021	4.19	\$41,900.00
Hampton Rubber Company	First Lien Term Loan	\$3,730,000.00	26-Mar-2021	4.26	\$15,889,800.00
Hampton Rubber Company Subtotal		\$3,900,000.00			\$16,262,300.00

Harbor Freight Tools USA Inc

Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2017	0.11	\$316.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	28-Apr-2017	0.35	\$1,006.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2017	0.61	\$1,753.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2017	0.86	\$2,472.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2018	1.11	\$3,191.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2018	1.36	\$3,910.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2018	1.61	\$4,628.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2018	1.86	\$5,347.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2019	2.11	\$6,066.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2019	2.36	\$6,785.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2019	2.61	\$7,503.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2019	2.86	\$8,222.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2020	3.11	\$8,941.25

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2020	3.36	\$9,660.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2020	3.61	\$10,378.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Oct-2020	3.86	\$11,097.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Jan-2021	4.11	\$11,816.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2021	4.36	\$12,535.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Jul-2021	4.61	\$13,253.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Oct-2021	4.86	\$13,972.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2022	5.12	\$14,720.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Apr-2022	5.36	\$15,410.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Jul-2022	5.61	\$16,128.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2022	5.86	\$16,847.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2023	6.12	\$17,595.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	28-Apr-2023	6.35	\$18,256.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2023	6.61	\$19,003.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$1,069,500.00	18-Aug-2023	6.66	\$7,122,870.00
Harbor Freight Tools USA Inc Subtotal		\$1,147,125.00			\$7,383,690.00
Hoffmaster Group Inc					
Hoffmaster Group Inc	First Lien Initial Term Loan	\$2,100,000.00	10-Nov-2023	6.89	\$14,469,000.00
Hoffmaster Group Inc Subtotal		\$2,100,000.00			\$14,469,000.00
Horizon Pharma Inc					
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Dec-2016	0.02	\$50.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Mar-2017	0.27	\$675.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Jun-2017	0.52	\$1,300.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Sep-2017	0.77	\$1,925.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Dec-2017	1.02	\$2,550.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Mar-2018	1.27	\$3,175.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Jun-2018	1.52	\$3,800.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	28-Sep-2018	1.77	\$4,425.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Dec-2018	2.03	\$5,075.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Mar-2019	2.27	\$5,675.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	28-Jun-2019	2.52	\$6,300.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Sep-2019	2.78	\$6,950.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Dec-2019	3.03	\$7,575.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Mar-2020	3.28	\$8,200.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Jun-2020	3.53	\$8,825.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Sep-2020	3.78	\$9,450.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Dec-2020	4.03	\$10,075.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Mar-2021	4.28	\$10,700.00
Horizon Pharma Inc	2015 Term Loan	\$942,500.00	07-May-2021	4.38	\$4,128,150.00
Horizon Pharma Inc Subtotal		\$987,500.00			\$4,224,875.00
Hudsons Bay Company					
Hudsons Bay Company	Initial Term B Loan	\$2,152,073.73	30-Sep-2022	5.78	\$12,438,986.16
Hudsons Bay Company Subtotal		\$2,152,073.73			\$12,438,986.16
Huntsman International LLC					
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Dec-2016	0.03	\$149.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Mar-2017	0.27	\$1,343.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Jun-2017	0.52	\$2,587.00
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Sep-2017	0.78	\$3,880.50
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Dec-2017	1.03	\$5,124.25

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Mar-2018	1.27	\$6,318.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Jun-2018	1.52	\$7,562.00
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Sep-2018	1.78	\$8,855.50
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Dec-2018	2.03	\$10,099.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Mar-2019	2.27	\$11,293.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Jun-2019	2.52	\$12,537.00
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Sep-2019	2.78	\$13,830.50
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Dec-2019	3.03	\$15,074.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Mar-2020	3.28	\$16,318.00
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Jun-2020	3.53	\$17,561.75
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Sep-2020	3.78	\$18,805.50
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Dec-2020	4.03	\$20,049.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Mar-2021	4.28	\$21,293.00
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Jun-2021	4.53	\$22,536.75
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Sep-2021	4.78	\$23,780.50
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Dec-2021	5.03	\$25,024.25
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Mar-2022	5.28	\$26,268.00
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Jun-2022	5.53	\$27,511.75
Huntsman International LLC	2023 Term B Loan	\$4,975.00	30-Sep-2022	5.78	\$28,755.50
Huntsman International LLC	2023 Term B Loan	\$4,975.00	31-Dec-2022	6.03	\$29,999.25
Huntsman International LLC	2023 Term B Loan	\$1,865,625.00	03-Apr-2023	6.28	\$11,716,125.00
Huntsman International LLC Subtotal		\$1,990,000.00			\$12,092,682.75
Husky Injection Molding Systems Ltd					
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Dec-2016	0.02	\$50.32
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2017	0.27	\$679.30
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2017	0.52	\$1,308.27
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	29-Sep-2017	0.77	\$1,937.25
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	29-Dec-2017	1.02	\$2,566.23
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Mar-2018	1.27	\$3,195.21
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2018	1.52	\$3,824.18
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Sep-2018	1.78	\$4,478.32
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Dec-2018	2.03	\$5,107.30
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2019	2.27	\$5,711.12
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2019	2.52	\$6,340.09
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Sep-2019	2.78	\$6,994.23
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Dec-2019	3.03	\$7,623.21
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2020	3.28	\$8,252.19
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2020	3.53	\$8,881.16
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Sep-2020	3.78	\$9,510.14
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Dec-2020	4.03	\$10,139.12
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2021	4.28	\$10,768.10
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$940,950.57	30-Jun-2021	4.53	\$4,262,506.08
Husky Injection Molding Systems Ltd Subtotal		\$986,236.96			\$4,359,871.81
Ineos Styrolution US Holding LLC					
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Dec-2016	0.02	\$60.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Mar-2017	0.27	\$810.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Jun-2017	0.52	\$1,560.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Sep-2017	0.77	\$2,310.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Dec-2017	1.02	\$3,060.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Mar-2018	1.27	\$3,810.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Jun-2018	1.52	\$4,560.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	28-Sep-2018	1.77	\$5,310.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Dec-2018	2.03	\$6,090.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Mar-2019	2.27	\$6,810.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	28-Jun-2019	2.52	\$7,560.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Sep-2019	2.78	\$8,340.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Dec-2019	3.03	\$9,090.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Mar-2020	3.28	\$9,840.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Jun-2020	3.53	\$10,590.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Sep-2020	3.78	\$11,340.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Dec-2020	4.03	\$12,090.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Mar-2021	4.28	\$12,840.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Jun-2021	4.53	\$13,590.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$1,143,000.00	30-Sep-2021	4.78	\$5,463,540.00
Ineos Styrolution US Holding LLC Subtotal		\$1,200,000.00			\$5,593,200.00
Ineos US Finance LLC					
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Dec-2016	0.02	\$197.82
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Mar-2017	0.27	\$2,670.55
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Jun-2017	0.52	\$5,143.27
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Sep-2017	0.77	\$7,616.00
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Dec-2017	1.02	\$10,088.73
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Mar-2018	1.27	\$12,561.46
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Jun-2018	1.52	\$15,034.19
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	28-Sep-2018	1.77	\$17,506.91
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Dec-2018	2.03	\$20,078.55
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Mar-2019	2.27	\$22,452.37
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	28-Jun-2019	2.52	\$24,925.10
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Sep-2019	2.78	\$27,496.73
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Dec-2019	3.03	\$29,969.46
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Mar-2020	3.28	\$32,442.19
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Jun-2020	3.53	\$34,914.92
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Sep-2020	3.78	\$37,387.65
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$3,732,321.54	15-Dec-2020	3.99	\$14,891,962.96
Ineos US Finance LLC Subtotal		\$3,890,576.13			\$15,192,448.85
Infiltrator Water Technologies LLC					
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Dec-2016	0.02	\$101.01
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2017	0.27	\$1,363.64
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Jun-2017	0.52	\$2,626.26
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Sep-2017	0.77	\$3,888.89
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Dec-2017	1.02	\$5,151.52
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Mar-2018	1.27	\$6,414.14
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Jun-2018	1.52	\$7,676.77
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	28-Sep-2018	1.77	\$8,939.39
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Dec-2018	2.03	\$10,252.53
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Mar-2019	2.27	\$11,464.65
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	28-Jun-2019	2.52	\$12,727.27
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Sep-2019	2.78	\$14,040.40
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Dec-2019	3.03	\$15,303.03
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2020	3.28	\$16,565.66
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Jun-2020	3.53	\$17,828.28
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Sep-2020	3.78	\$19,090.91
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Dec-2020	4.03	\$20,353.54
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2021	4.28	\$21,616.16
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Jun-2021	4.53	\$22,878.79

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Sep-2021	4.78	\$24,141.41
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Dec-2021	5.03	\$25,404.04
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2022	5.28	\$26,666.67
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$1,883,838.38	27-May-2022	5.43	\$10,229,242.42
Infiltrator Water Technologies LLC Subtotal		\$1,994,949.50			\$10,523,737.38
Infor (US) Inc					
Infor (US) Inc	First Lien Term Loan	\$1,379,327.14	21-Dec-2020	4	\$5,517,308.56
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	30-Dec-2016	0.02	\$85.55
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	31-Mar-2017	0.27	\$1,154.91
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	30-Jun-2017	0.52	\$2,224.28
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	29-Sep-2017	0.77	\$3,293.64
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	29-Dec-2017	1.02	\$4,363.01
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	30-Mar-2018	1.27	\$5,432.37
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	29-Jun-2018	1.52	\$6,501.74
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	28-Sep-2018	1.77	\$7,571.10
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	31-Dec-2018	2.03	\$8,683.24
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	29-Mar-2019	2.27	\$9,709.83
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	28-Jun-2019	2.52	\$10,779.20
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	30-Sep-2019	2.78	\$11,891.33
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	31-Dec-2019	3.03	\$12,960.70
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	31-Mar-2020	3.28	\$14,030.06
Infor (US) Inc	Tranche B-3 Term Loan	\$1,542,467.09	03-Jun-2020	3.45	\$5,321,511.44
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	30-Dec-2016	0.02	\$17.76
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	31-Mar-2017	0.27	\$239.71
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	30-Jun-2017	0.52	\$461.67
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	29-Sep-2017	0.77	\$683.62
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	29-Dec-2017	1.02	\$905.58
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	30-Mar-2018	1.27	\$1,127.53
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	29-Jun-2018	1.52	\$1,349.49
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	28-Sep-2018	1.77	\$1,571.44
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	31-Dec-2018	2.03	\$1,802.28
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	29-Mar-2019	2.27	\$2,015.36
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	28-Jun-2019	2.52	\$2,237.31
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	30-Sep-2019	2.78	\$2,468.15
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	31-Dec-2019	3.03	\$2,690.10
Infor (US) Inc	Tranche B-5 Term Loan	\$887.82	31-Mar-2020	3.28	\$2,912.06
Infor (US) Inc	Tranche B-5 Term Loan	\$320,981.79	03-Jun-2020	3.45	\$1,107,387.16
Infor (US) Inc Subtotal		\$3,315,089.94			\$12,065,370.19
Informatica Corporation					
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Dec-2016	0.02	\$125.38
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2017	0.27	\$1,692.59
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2017	0.52	\$3,259.80
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Sep-2017	0.77	\$4,827.01
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Dec-2017	1.02	\$6,394.22
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Mar-2018	1.27	\$7,961.43
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Jun-2018	1.52	\$9,528.64
Informatica Corporation	Dollar Term Loan	\$6,268.84	28-Sep-2018	1.77	\$11,095.85
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2018	2.03	\$12,725.75
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Mar-2019	2.27	\$14,230.28
Informatica Corporation	Dollar Term Loan	\$6,268.84	28-Jun-2019	2.52	\$15,797.49
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Sep-2019	2.78	\$17,427.39
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2019	3.03	\$18,994.60

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2020	3.28	\$20,561.81
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2020	3.53	\$22,129.02
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Sep-2020	3.78	\$23,696.23
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2020	4.03	\$25,263.44
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2021	4.28	\$26,830.65
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2021	4.53	\$28,397.86
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Sep-2021	4.78	\$29,965.08
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2021	5.03	\$31,532.29
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2022	5.28	\$33,099.50
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2022	5.53	\$34,666.71
Informatica Corporation	Dollar Term Loan	\$2,338,278.89	05-Aug-2022	5.62	\$13,141,127.39
Informatica Corporation Subtotal		\$2,482,462.31			\$13,541,330.40
Information Resources Inc					
Information Resources Inc	Term Loan	\$3,734.65	31-Dec-2016	0.03	\$112.04
Information Resources Inc	Term Loan	\$9,174.98	31-Mar-2017	0.27	\$2,477.24
Information Resources Inc	Term Loan	\$9,174.98	30-Jun-2017	0.52	\$4,770.99
Information Resources Inc	Term Loan	\$9,174.98	29-Sep-2017	0.77	\$7,064.73
Information Resources Inc	Term Loan	\$9,174.98	29-Dec-2017	1.02	\$9,358.48
Information Resources Inc	Term Loan	\$9,174.98	30-Mar-2018	1.27	\$11,652.22
Information Resources Inc	Term Loan	\$9,174.98	29-Jun-2018	1.52	\$13,945.97
Information Resources Inc	Term Loan	\$9,174.98	28-Sep-2018	1.77	\$16,239.71
Information Resources Inc	Term Loan	\$9,174.98	31-Dec-2018	2.03	\$18,625.21
Information Resources Inc	Term Loan	\$9,174.98	29-Mar-2019	2.27	\$20,827.20
Information Resources Inc	Term Loan	\$9,174.98	28-Jun-2019	2.52	\$23,120.94
Information Resources Inc	Term Loan	\$9,174.98	30-Sep-2019	2.78	\$25,506.44
Information Resources Inc	Term Loan	\$9,174.98	31-Dec-2019	3.03	\$27,800.18
Information Resources Inc	Term Loan	\$9,174.98	31-Mar-2020	3.28	\$30,093.93
Information Resources Inc	Term Loan	\$9,174.98	30-Jun-2020	3.53	\$32,387.67
Information Resources Inc	Term Loan	\$3,422,266.74	30-Sep-2020	3.78	\$12,936,168.29
Information Resources Inc Subtotal		\$3,554,451.09			\$13,180,151.24
inVentiv Group Holdings Inc					
inVentiv Group Holdings Inc	First Lien Initial Term Loan	\$1,500,000.00	09-Nov-2023	6.89	\$10,335,000.00
inVentiv Group Holdings Inc Subtotal		\$1,500,000.00			\$10,335,000.00
Ion Media Networks Inc					
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Dec-2016	0.03	\$286.72
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Mar-2017	0.27	\$2,580.51
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Jun-2017	0.52	\$4,969.86
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Sep-2017	0.78	\$7,454.79
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Dec-2017	1.03	\$9,844.15
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Mar-2018	1.27	\$12,137.94
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Jun-2018	1.52	\$14,527.29
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Sep-2018	1.78	\$17,012.22
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Dec-2018	2.03	\$19,401.58
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Mar-2019	2.27	\$21,695.36
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Jun-2019	2.52	\$24,084.72
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Sep-2019	2.78	\$26,569.65
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Dec-2019	3.03	\$28,959.01
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	31-Mar-2020	3.28	\$31,348.37
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Jun-2020	3.53	\$33,737.73
Ion Media Networks Inc	Term B-2 Loan	\$9,557.43	30-Sep-2020	3.78	\$36,127.08
Ion Media Networks Inc	Term B-2 Loan	\$3,641,582.63	18-Dec-2020	3.99	\$14,529,914.71

Ion Media Networks Inc Subtotal

\$3,794,501.50

\$14,820,651.71

IPC Corp

IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Dec-2016	0.02	\$75.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Mar-2017	0.27	\$1,012.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Jun-2017	0.52	\$1,950.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Sep-2017	0.77	\$2,887.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Dec-2017	1.02	\$3,825.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Mar-2018	1.27	\$4,762.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Jun-2018	1.52	\$5,700.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	28-Sep-2018	1.77	\$6,637.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Dec-2018	2.03	\$7,612.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Mar-2019	2.27	\$8,512.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	28-Jun-2019	2.52	\$9,450.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Sep-2019	2.78	\$10,425.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Dec-2019	3.03	\$11,362.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Mar-2020	3.28	\$12,300.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Jun-2020	3.53	\$13,237.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Sep-2020	3.78	\$14,175.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Dec-2020	4.03	\$15,112.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Mar-2021	4.28	\$16,050.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Jun-2021	4.53	\$16,987.50
IPC Corp	First Lien Term B-1 Loan	\$1,406,250.00	06-Aug-2021	4.63	\$6,510,937.50

IPC Corp Subtotal

\$1,477,500.00

\$6,673,012.50

Jaguar Holding Company II

Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Dec-2016	0.02	\$25.32
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Mar-2017	0.27	\$341.77
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Jun-2017	0.52	\$658.23
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	29-Sep-2017	0.77	\$974.68
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	29-Dec-2017	1.02	\$1,291.14
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Mar-2018	1.27	\$1,607.60
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	29-Jun-2018	1.52	\$1,924.05
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	28-Sep-2018	1.77	\$2,240.51
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Dec-2018	2.03	\$2,569.62
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	29-Mar-2019	2.27	\$2,873.42
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	28-Jun-2019	2.52	\$3,189.87
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Sep-2019	2.78	\$3,518.99
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Dec-2019	3.03	\$3,835.44
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Mar-2020	3.28	\$4,151.90
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Jun-2020	3.53	\$4,468.35
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Sep-2020	3.78	\$4,784.81
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Dec-2020	4.03	\$5,101.27
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Mar-2021	4.28	\$5,417.72
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Jun-2021	4.53	\$5,734.18
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Sep-2021	4.78	\$6,050.63
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Dec-2021	5.03	\$6,367.09
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	31-Mar-2022	5.28	\$6,683.54
Jaguar Holding Company II	Initial Term Loan	\$1,265.82	30-Jun-2022	5.53	\$7,000.00
Jaguar Holding Company II	Initial Term Loan	\$470,886.08	18-Aug-2022	5.66	\$2,665,215.19

Jaguar Holding Company II Subtotal

\$500,000.00

\$2,746,025.32

KAR Auction Services Inc

KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Dec-2016	0.02	\$112.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2017	0.27	\$1,518.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2017	0.52	\$2,925.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Sep-2017	0.77	\$4,331.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Dec-2017	1.02	\$5,737.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Mar-2018	1.27	\$7,143.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Jun-2018	1.52	\$8,550.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	28-Sep-2018	1.77	\$9,956.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2018	2.03	\$11,418.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Mar-2019	2.27	\$12,768.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	28-Jun-2019	2.52	\$14,175.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2019	2.78	\$15,637.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2019	3.03	\$17,043.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2020	3.28	\$18,450.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2020	3.53	\$19,856.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2020	3.78	\$21,262.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2020	4.03	\$22,668.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2021	4.28	\$24,075.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2021	4.53	\$25,481.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2021	4.78	\$26,887.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2021	5.03	\$28,293.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2022	5.28	\$29,700.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2022	5.53	\$31,106.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2022	5.78	\$32,512.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Dec-2022	6.03	\$33,918.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$2,098,125.00	09-Mar-2023	6.22	\$13,050,337.50
KAR Auction Services Inc Subtotal		\$2,238,750.00			\$13,475,868.75
Keurig Green Mountain Inc					
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Dec-2016	0.03	\$212.50
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Mar-2017	0.27	\$1,912.52
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Jun-2017	0.52	\$3,683.37
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Sep-2017	0.78	\$5,525.06
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Dec-2017	1.03	\$7,295.91
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Mar-2018	1.27	\$8,995.93
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Jun-2018	1.52	\$10,766.78
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Sep-2018	1.78	\$12,608.47
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Dec-2018	2.03	\$14,379.32
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Mar-2019	2.27	\$16,079.34
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Jun-2019	2.52	\$17,850.19
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Sep-2019	2.78	\$19,691.88
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Dec-2019	3.03	\$21,462.73
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Mar-2020	3.28	\$23,233.58
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Jun-2020	3.53	\$25,004.43
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Sep-2020	3.78	\$26,775.28
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Dec-2020	4.03	\$28,546.14
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Mar-2021	4.28	\$30,316.99
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Jun-2021	4.53	\$32,087.84
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Sep-2021	4.78	\$33,858.69
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Dec-2021	5.03	\$35,629.54
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Mar-2022	5.28	\$37,400.40
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Jun-2022	5.53	\$39,171.25
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	30-Sep-2022	5.78	\$40,942.10
Keurig Green Mountain Inc	Term B USD Loan	\$7,083.41	31-Dec-2022	6.03	\$42,712.95
Keurig Green Mountain Inc	Term B USD Loan	\$2,649,211.03	03-Mar-2023	6.2	\$16,425,108.37
Keurig Green Mountain Inc Subtotal		\$2,826,296.24			\$16,961,251.56

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Kindred Healthcare Inc					
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	30-Dec-2016	0.02	\$176.69
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	31-Mar-2017	0.27	\$2,385.30
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	30-Jun-2017	0.52	\$4,593.91
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	29-Sep-2017	0.77	\$6,802.52
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	29-Dec-2017	1.02	\$9,011.12
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	30-Mar-2018	1.27	\$11,219.73
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	29-Jun-2018	1.52	\$13,428.34
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	28-Sep-2018	1.77	\$15,636.95
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	31-Dec-2018	2.03	\$17,933.90
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	29-Mar-2019	2.27	\$20,054.17
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	28-Jun-2019	2.52	\$22,262.78
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	30-Sep-2019	2.78	\$24,559.73
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	31-Dec-2019	3.03	\$26,768.34
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	31-Mar-2020	3.28	\$28,976.95
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	30-Jun-2020	3.53	\$31,185.56
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	30-Sep-2020	3.78	\$33,394.17
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	31-Dec-2020	4.03	\$35,602.78
Kindred Healthcare Inc	2016 Incremental Term Loan	\$8,834.44	31-Mar-2021	4.28	\$37,811.39
Kindred Healthcare Inc	2016 Incremental Term Loan	\$3,298,152.34	09-Apr-2021	4.3	\$14,182,055.08
Kindred Healthcare Inc Subtotal		\$3,457,172.19			\$14,523,859.40
Kronos Acquisition Holdings Inc					
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Dec-2016	0.02	\$75.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Mar-2017	0.27	\$1,012.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Jun-2017	0.52	\$1,950.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Sep-2017	0.77	\$2,887.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Dec-2017	1.02	\$3,825.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Mar-2018	1.27	\$4,762.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Jun-2018	1.52	\$5,700.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	28-Sep-2018	1.77	\$6,637.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2018	2.03	\$7,612.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Mar-2019	2.27	\$8,512.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	28-Jun-2019	2.52	\$9,450.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	27-Sep-2019	2.77	\$10,387.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2019	3.03	\$11,362.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Mar-2020	3.27	\$12,262.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Jun-2020	3.52	\$13,200.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	28-Sep-2020	3.77	\$14,137.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2020	4.03	\$15,112.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Mar-2021	4.28	\$16,050.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Jun-2021	4.53	\$16,987.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Sep-2021	4.78	\$17,925.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2021	5.03	\$18,862.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Mar-2022	5.28	\$19,800.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Jun-2022	5.53	\$20,737.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$1,398,750.00	26-Aug-2022	5.68	\$7,944,900.00
Kronos Acquisition Holdings Inc Subtotal		\$1,485,000.00			\$8,184,150.00
Landslide Holdings, Inc.					
Landslide Holdings, Inc.	First Lien Term Loan	\$925,233.64	27-Sep-2022	5.77	\$5,338,598.13
Landslide Holdings, Inc. Subtotal		\$925,233.64			\$5,338,598.13
Lannett Company, Inc.					

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	30-Dec-2016	0.02	\$375.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	31-Mar-2017	0.27	\$5,062.50
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	30-Jun-2017	0.52	\$9,750.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	29-Sep-2017	0.77	\$14,437.50
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	29-Dec-2017	1.02	\$19,125.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Mar-2018	1.27	\$47,625.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	29-Jun-2018	1.52	\$57,000.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	28-Sep-2018	1.77	\$66,375.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	31-Dec-2018	2.03	\$76,125.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	29-Mar-2019	2.27	\$85,125.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	28-Jun-2019	2.52	\$94,500.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Sep-2019	2.78	\$104,250.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	31-Dec-2019	3.03	\$113,625.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	31-Mar-2020	3.28	\$123,000.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Jun-2020	3.53	\$132,375.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Sep-2020	3.78	\$141,750.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$937,500.02	25-Nov-2020	3.93	\$3,684,375.08
Lannett Company, Inc. Subtotal		\$1,443,750.03			\$4,774,875.10
Lanyon Solutions Inc					
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	31-Mar-2017	0.27	\$1,497.57
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Jun-2017	0.52	\$2,884.20
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Sep-2017	0.78	\$4,326.31
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	31-Dec-2017	1.03	\$5,712.94
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	31-Mar-2018	1.27	\$7,044.11
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Jun-2018	1.52	\$8,430.75
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Sep-2018	1.78	\$9,872.85
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	31-Dec-2018	2.03	\$11,259.49
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	31-Mar-2019	2.27	\$12,590.66
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Jun-2019	2.52	\$13,977.30
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Sep-2019	2.78	\$15,419.40
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	31-Dec-2019	3.03	\$16,806.03
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	31-Mar-2020	3.28	\$18,192.67
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Jun-2020	3.53	\$19,579.31
Lanyon Solutions Inc	First Lien Term B Loan	\$5,546.55	30-Sep-2020	3.78	\$20,965.94
Lanyon Solutions Inc	First Lien Term B Loan	\$2,135,420.19	13-Nov-2020	3.9	\$8,328,138.74
Lanyon Solutions Inc Subtotal		\$2,218,618.38			\$8,496,698.27
Lions Gate Entertainment Corp					
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Mar-2017	0.27	\$1,184.56
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Jun-2017	0.52	\$2,281.37
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Sep-2017	0.78	\$3,422.06
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Dec-2017	1.03	\$4,518.87
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Mar-2018	1.27	\$5,571.81
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Jun-2018	1.52	\$6,668.63
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Sep-2018	1.78	\$7,809.31
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Dec-2018	2.03	\$8,906.13
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Mar-2019	2.27	\$9,959.07
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Jun-2019	2.52	\$11,055.88
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Sep-2019	2.78	\$12,196.57
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Dec-2019	3.03	\$13,293.38
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Mar-2020	3.28	\$14,390.20
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Jun-2020	3.53	\$15,487.01
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Sep-2020	3.78	\$16,583.82

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Dec-2020	4.03	\$17,680.64
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Mar-2021	4.28	\$18,777.45
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Jun-2021	4.53	\$19,874.26
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Sep-2021	4.78	\$20,971.08
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Dec-2021	5.03	\$22,067.89
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Mar-2022	5.28	\$23,164.71
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Jun-2022	5.53	\$24,261.52
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Sep-2022	5.78	\$25,358.33
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Dec-2022	6.03	\$26,455.15
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	31-Mar-2023	6.28	\$27,551.96
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Jun-2023	6.53	\$28,648.77
Lions Gate Entertainment Corp	Term B Loan	\$4,387.25	30-Sep-2023	6.78	\$29,745.59
Lions Gate Entertainment Corp	Term B Loan	\$1,636,446.08	08-Dec-2023	6.97	\$11,406,029.16
Lions Gate Entertainment Corp Subtotal		\$1,754,901.96			\$11,823,915.19
LTI Holdings Inc					
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Dec-2016	0.02	\$124.87
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2017	0.27	\$1,685.80
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Jun-2017	0.52	\$3,246.73
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Sep-2017	0.77	\$4,807.65
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Dec-2017	1.02	\$6,368.58
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Mar-2018	1.27	\$7,929.50
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Jun-2018	1.52	\$9,490.43
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	28-Sep-2018	1.77	\$11,051.35
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2018	2.03	\$12,674.72
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Mar-2019	2.27	\$14,173.21
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	28-Jun-2019	2.52	\$15,734.13
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Sep-2019	2.78	\$17,357.49
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2019	3.03	\$18,918.42
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2020	3.28	\$20,479.35
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Jun-2020	3.53	\$22,040.27
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Sep-2020	3.78	\$23,601.20
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2020	4.03	\$25,162.12
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2021	4.28	\$26,723.05
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Jun-2021	4.53	\$28,283.97
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Sep-2021	4.78	\$29,844.90
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2021	5.03	\$31,405.83
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2022	5.28	\$32,966.75
LTI Holdings Inc	First Lien Initial Term Loan	\$2,328,901.13	15-Apr-2022	5.32	\$12,389,754.03
LTI Holdings Inc Subtotal		\$2,466,262.60			\$12,753,824.34
Macdermid Inc					
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Dec-2016	0.02	\$88.18
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	31-Mar-2017	0.27	\$1,190.42
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Jun-2017	0.52	\$2,292.67
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	29-Sep-2017	0.77	\$3,394.92
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	29-Dec-2017	1.02	\$4,497.16
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Mar-2018	1.27	\$5,599.41
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	29-Jun-2018	1.52	\$6,701.65
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	28-Sep-2018	1.77	\$7,803.90
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	31-Dec-2018	2.03	\$8,950.23
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	29-Mar-2019	2.27	\$10,008.39
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	28-Jun-2019	2.52	\$11,110.63
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Sep-2019	2.78	\$12,256.97

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	31-Dec-2019	3.03	\$13,359.21
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	31-Mar-2020	3.28	\$14,461.46
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Jun-2020	3.53	\$15,563.70
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Sep-2020	3.78	\$16,665.95
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	31-Dec-2020	4.03	\$17,768.19
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	31-Mar-2021	4.28	\$18,870.44
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Jun-2021	4.53	\$19,972.68
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Sep-2021	4.78	\$21,074.93
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Dec-2021	5.03	\$22,177.17
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	31-Mar-2022	5.28	\$23,279.42
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Jun-2022	5.53	\$24,381.67
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Sep-2022	5.78	\$25,483.91
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Dec-2022	6.03	\$26,586.16
Macdermid Inc	Tranche B-4 Term Loan	\$4,408.98	30-Mar-2023	6.27	\$27,644.31
Macdermid Inc	Tranche B-4 Term Loan	\$1,648,958.94	07-Jun-2023	6.46	\$10,652,274.75
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Dec-2016	0.03	\$87.56
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Mar-2017	0.27	\$788.04
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	30-Jun-2017	0.52	\$1,517.70
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	30-Sep-2017	0.78	\$2,276.56
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Dec-2017	1.03	\$3,006.22
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Mar-2018	1.27	\$3,706.70
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	30-Jun-2018	1.52	\$4,436.36
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	30-Sep-2018	1.78	\$5,195.22
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Dec-2018	2.03	\$5,924.88
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Mar-2019	2.27	\$6,625.36
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	30-Jun-2019	2.52	\$7,355.02
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	30-Sep-2019	2.78	\$8,113.88
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Dec-2019	3.03	\$8,843.54
Macdermid Inc	Tranche B-5 Term Loan	\$2,918.66	31-Mar-2020	3.28	\$9,573.21
Macdermid Inc	Tranche B-5 Term Loan	\$1,126,602.87	07-Jun-2020	3.46	\$3,898,045.92
Macdermid Inc Subtotal		\$2,931,056.56			\$14,978,954.64
Magic Newco LLC					
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	28-Feb-2017	0.19	\$895.78
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	31-May-2017	0.44	\$2,074.44
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	31-Aug-2017	0.69	\$3,253.10
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	30-Nov-2017	0.94	\$4,431.76
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	28-Feb-2018	1.19	\$5,610.42
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	30-May-2018	1.44	\$6,789.07
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	31-Aug-2018	1.69	\$7,967.73
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	30-Nov-2018	1.94	\$9,146.39
Magic Newco LLC	First Lien USD Term Loan	\$1,770,242.19	12-Dec-2018	1.98	\$3,505,079.53
Magic Newco LLC Subtotal		\$1,807,959.27			\$3,545,248.22
Match Group Inc					
Match Group Inc	Term B-1 Loan	\$1,093,750.00	16-Nov-2022	5.91	\$6,464,062.50
Match Group Inc Subtotal		\$1,093,750.00			\$6,464,062.50
Mcgraw-Hill Global Education Holdings LLC					
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Dec-2016	0.02	\$100.06
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	31-Mar-2017	0.27	\$1,350.85
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Jun-2017	0.52	\$2,601.63
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	29-Sep-2017	0.77	\$3,852.41
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	29-Dec-2017	1.02	\$5,103.20

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Mar-2018	1.27	\$6,353.98
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	29-Jun-2018	1.52	\$7,604.76
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	28-Sep-2018	1.77	\$8,855.55
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	31-Dec-2018	2.03	\$10,156.36
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	29-Mar-2019	2.27	\$11,357.11
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	28-Jun-2019	2.52	\$12,607.89
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Sep-2019	2.78	\$13,908.71
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	31-Dec-2019	3.03	\$15,159.49
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	31-Mar-2020	3.28	\$16,410.28
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Jun-2020	3.53	\$17,661.06
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Sep-2020	3.78	\$18,911.84
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	31-Dec-2020	4.03	\$20,162.63
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	31-Mar-2021	4.28	\$21,413.41
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Jun-2021	4.53	\$22,664.19
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Sep-2021	4.78	\$23,914.97
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	30-Dec-2021	5.03	\$25,165.76
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$5,003.13	31-Mar-2022	5.28	\$26,416.54
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$1,886,181.08	04-May-2022	5.37	\$10,128,792.39
Mcgraw-Hill Global Education Holdings LLC Subtotal		\$1,996,250.00			\$10,420,525.06
Midas Intermediate Holdco II LLC					
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Dec-2016	0.02	\$150.55
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Mar-2017	0.27	\$2,032.40
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Jun-2017	0.52	\$3,914.24
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Sep-2017	0.77	\$5,796.09
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Dec-2017	1.02	\$7,677.94
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Mar-2018	1.27	\$9,559.79
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Jun-2018	1.52	\$11,441.63
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	28-Sep-2018	1.77	\$13,323.48
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Dec-2018	2.03	\$15,280.60
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Mar-2019	2.27	\$17,087.18
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	28-Jun-2019	2.52	\$18,969.02
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Sep-2019	2.78	\$20,826.15
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Dec-2019	3.03	\$22,807.99
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Mar-2020	3.28	\$24,689.84
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Jun-2020	3.53	\$26,571.69
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Sep-2020	3.78	\$28,453.54
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Dec-2020	4.03	\$30,335.38
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Mar-2021	4.28	\$32,217.23
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Jun-2021	4.53	\$34,099.08
Midas Intermediate Holdco II LLC	Initial Term Loan	\$2,807,716.04	18-Aug-2021	4.66	\$13,083,956.75
Midas Intermediate Holdco II LLC Subtotal		\$2,950,736.46			\$13,409,290.56
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)					
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Dec-2016	0.02	\$75.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2017	0.27	\$1,012.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2017	0.52	\$1,950.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Sep-2017	0.77	\$2,887.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Dec-2017	1.02	\$3,825.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Mar-2018	1.27	\$4,762.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Jun-2018	1.52	\$5,700.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	28-Sep-2018	1.77	\$6,637.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2018	2.03	\$7,612.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Mar-2019	2.27	\$8,512.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	28-Jun-2019	2.52	\$9,450.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2019	2.78	\$10,425.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2019	3.03	\$11,362.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2020	3.28	\$12,300.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2020	3.53	\$13,237.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2020	3.78	\$14,175.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2020	4.03	\$15,112.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2021	4.28	\$16,050.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2021	4.53	\$16,987.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2021	4.78	\$17,925.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2021	5.03	\$18,862.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2022	5.28	\$19,800.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2022	5.53	\$20,737.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2022	5.78	\$21,675.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Dec-2022	6.03	\$22,612.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2023	6.28	\$23,550.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2023	6.53	\$24,487.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$1,398,750.00	16-Aug-2023	6.65	\$9,301,687.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) Subtotal		\$1,500,000.00			\$9,633,412.50
Mister Car Wash Holdings Inc					
Mister Car Wash Holdings Inc	Delayed Draw	\$125,000.00	21-Dec-2020	4	\$500,000.00
Mister Car Wash Holdings Inc	First Lien Initial Loan	\$1,875,000.00	20-Aug-2021	4.67	\$8,756,250.00
Mister Car Wash Holdings Inc Subtotal		\$2,000,000.00			\$9,256,250.00
MPH Acquisition Holdings LLC					
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Dec-2016	0.02	\$40.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2017	0.27	\$540.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2017	0.52	\$1,040.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Sep-2017	0.77	\$1,540.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Dec-2017	1.02	\$2,040.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Mar-2018	1.27	\$2,540.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Jun-2018	1.52	\$3,040.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	28-Sep-2018	1.77	\$3,540.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2018	2.03	\$4,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Mar-2019	2.27	\$4,540.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	28-Jun-2019	2.52	\$5,040.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2019	2.78	\$5,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2019	3.03	\$6,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2020	3.28	\$6,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2020	3.53	\$7,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2020	3.78	\$7,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2020	4.03	\$8,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2021	4.28	\$8,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2021	4.53	\$9,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2021	4.78	\$9,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2021	5.03	\$10,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2022	5.28	\$10,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2022	5.53	\$11,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2022	5.78	\$11,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Dec-2022	6.03	\$12,060.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2023	6.28	\$12,560.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$713,417.87	07-Jun-2023	6.46	\$4,608,679.42

MPH Acquisition Holdings LLC Subtotal	\$765,417.87			\$4,772,539.42
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MSC Software Corporation

MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Dec-2016	0.02	\$148.22
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Mar-2017	0.27	\$2,000.95
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Jun-2017	0.52	\$3,853.69
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Sep-2017	0.77	\$5,706.43
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Dec-2017	1.02	\$7,559.16
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Mar-2018	1.27	\$9,411.90
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Jun-2018	1.52	\$11,264.63
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	28-Sep-2018	1.77	\$13,117.37
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Dec-2018	2.03	\$15,044.21
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Mar-2019	2.27	\$16,822.84
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	28-Jun-2019	2.52	\$18,675.57
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Sep-2019	2.78	\$20,602.42
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Dec-2019	3.03	\$22,455.15
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Mar-2020	3.28	\$24,307.89
MSC Software Corporation	First Lien Initial Term Loan	\$2,793,924.94	29-May-2020	3.44	\$9,611,101.78

MSC Software Corporation Subtotal	\$2,897,678.12			\$9,782,072.20
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Natel Engineering Company Inc

Natel Engineering Company Inc	Initial Term Loan	\$681,250.07	10-Apr-2020	3.3	\$2,248,125.23
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Natel Engineering Company Inc Subtotal	\$681,250.07			\$2,248,125.23
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Netsmart Technologies Inc

Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Dec-2016	0.03	\$2,884.62
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Mar-2017	0.27	\$25,961.54
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Jun-2017	0.52	\$50,000.00
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Sep-2017	0.78	\$75,000.00
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Dec-2017	1.03	\$99,038.46
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Mar-2018	1.27	\$122,115.38
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Jun-2018	1.52	\$146,153.85
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Sep-2018	1.78	\$171,153.85
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Dec-2018	2.03	\$195,192.31
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Mar-2019	2.27	\$218,269.23
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Jun-2019	2.52	\$242,307.69
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Sep-2019	2.78	\$267,307.69
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Dec-2019	3.03	\$291,346.15
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Mar-2020	3.28	\$315,384.62
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Jun-2020	3.53	\$339,423.08
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Sep-2020	3.78	\$363,461.54
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Dec-2020	4.03	\$387,500.00
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Mar-2021	4.28	\$411,538.46
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Jun-2021	4.53	\$435,576.92
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Sep-2021	4.78	\$459,615.38
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Dec-2021	5.03	\$483,653.85
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Mar-2022	5.28	\$507,692.31
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Jun-2022	5.53	\$531,730.77
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	30-Sep-2022	5.78	\$555,769.23
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Dec-2022	6.03	\$579,807.69
Netsmart Technologies Inc	Term C-1 Loan	\$96,153.85	31-Mar-2023	6.28	\$603,846.15

Netsmart Technologies Inc Subtotal	\$2,500,000.00			\$7,881,730.77
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Nexeo Solutions LLC

Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Dec-2016	0.02	\$64.29
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2017	0.27	\$867.86

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2017	0.52	\$1,671.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Sep-2017	0.77	\$2,475.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Dec-2017	1.02	\$3,278.57
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Mar-2018	1.27	\$4,082.14
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Jun-2018	1.52	\$4,885.71
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	28-Sep-2018	1.77	\$5,689.29
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Dec-2018	2.03	\$6,525.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Mar-2019	2.27	\$7,296.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	28-Jun-2019	2.52	\$8,100.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2019	2.78	\$8,935.71
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Dec-2019	3.03	\$9,739.29
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2020	3.28	\$10,542.86
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2020	3.53	\$11,346.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2020	3.78	\$12,150.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Dec-2020	4.03	\$12,953.57
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2021	4.28	\$13,757.14
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2021	4.53	\$14,560.71
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2021	4.78	\$15,364.29
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Dec-2021	5.03	\$16,167.86
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2022	5.28	\$16,971.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2022	5.53	\$17,775.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2022	5.78	\$18,578.57
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Dec-2022	6.03	\$19,382.14
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Mar-2023	6.27	\$20,153.57
Nexeo Solutions LLC	Initial Term Loan	\$1,198,928.58	09-Jun-2023	6.47	\$7,757,067.88
Nexeo Solutions LLC Subtotal		\$1,282,500.00			\$8,020,382.17

Numericable-SFR SA

Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2017	0.11	\$411.98
Numericable-SFR SA	USD TLB-7	\$3,745.31	28-Apr-2017	0.35	\$1,310.86
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2017	0.61	\$2,284.64
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2017	0.86	\$3,220.96
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2018	1.11	\$4,157.29
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2018	1.36	\$5,093.62
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2018	1.61	\$6,029.94
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2018	1.86	\$6,966.27
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2019	2.11	\$7,902.60
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2019	2.36	\$8,838.92
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2019	2.61	\$9,775.25
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2019	2.86	\$10,711.58
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2020	3.11	\$11,647.90
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2020	3.36	\$12,584.23
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2020	3.61	\$13,520.56
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Oct-2020	3.86	\$14,456.88
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Jan-2021	4.11	\$15,393.21
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2021	4.36	\$16,329.54
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Jul-2021	4.61	\$17,265.86
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Oct-2021	4.86	\$18,202.19
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2022	5.12	\$19,175.97
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Apr-2022	5.36	\$20,074.84
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Jul-2022	5.61	\$21,011.17
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2022	5.86	\$21,947.50
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2023	6.12	\$22,921.28
Numericable-SFR SA	USD TLB-7	\$3,745.31	28-Apr-2023	6.35	\$23,782.70

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2023	6.61	\$24,756.48
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2023	6.86	\$25,692.80
Numericable-SFR SA	USD TLB-7	\$1,385,763.45	15-Jan-2024	7.07	\$9,797,347.60
Numericable-SFR SA Subtotal		\$1,490,632.04			\$10,162,814.62
NVA Holdings Inc					
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Dec-2016	0.02	\$124.42
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Mar-2017	0.27	\$1,679.63
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Jun-2017	0.52	\$3,234.84
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Sep-2017	0.77	\$4,790.04
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Dec-2017	1.02	\$6,345.25
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Mar-2018	1.27	\$7,900.46
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Jun-2018	1.52	\$9,455.67
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	28-Sep-2018	1.77	\$11,010.88
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Dec-2018	2.03	\$12,628.30
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Mar-2019	2.27	\$14,121.30
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	28-Jun-2019	2.52	\$15,676.51
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Sep-2019	2.78	\$17,293.93
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Dec-2019	3.03	\$18,849.14
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Mar-2020	3.28	\$20,404.35
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Jun-2020	3.53	\$21,959.56
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Sep-2020	3.78	\$23,514.77
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Dec-2020	4.03	\$25,069.97
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Mar-2021	4.28	\$26,625.18
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Jun-2021	4.53	\$28,180.39
NVA Holdings Inc	First Lien Term Loan	\$2,324,512.73	13-Aug-2021	4.65	\$10,808,984.17
NVA Holdings Inc Subtotal		\$2,442,708.63			\$11,077,848.76
NVLX Acquisition, LLC					
NVLX Acquisition, LLC	Retired Term Loan	\$375,000.00	30-Jun-2021	4.53	\$1,698,750.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	03-Jan-2017	0.04	\$300.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	03-Apr-2017	0.28	\$2,100.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	03-Jul-2017	0.53	\$3,975.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	02-Oct-2017	0.78	\$5,850.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	02-Jan-2018	1.03	\$7,725.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	02-Apr-2018	1.28	\$9,600.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	02-Jul-2018	1.53	\$11,475.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Oct-2018	1.78	\$13,350.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	02-Jan-2019	2.03	\$15,225.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Apr-2019	2.28	\$17,100.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Jul-2019	2.53	\$18,975.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Oct-2019	2.78	\$20,850.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	02-Jan-2020	3.03	\$22,725.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Apr-2020	3.28	\$24,600.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Jul-2020	3.53	\$26,475.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Oct-2020	3.78	\$28,350.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	04-Jan-2021	4.04	\$30,300.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Apr-2021	4.28	\$32,100.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Jul-2021	4.53	\$33,975.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$7,500.00	01-Oct-2021	4.78	\$35,850.00
NVLX Acquisition, LLC	Term Loan (First Lien)	\$2,797,500.01	03-Dec-2021	4.95	\$13,847,625.04
NVLX Acquisition, LLC Subtotal		\$3,322,500.01			\$15,907,275.04

NXP BV

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
NXP BV	Tranche F Loans	\$2,666.00	30-Dec-2016	0.02	\$53.32
NXP BV	Tranche F Loans	\$2,666.00	31-Mar-2017	0.27	\$719.82
NXP BV	Tranche F Loans	\$2,666.00	30-Jun-2017	0.52	\$1,386.32
NXP BV	Tranche F Loans	\$2,666.00	29-Sep-2017	0.77	\$2,052.82
NXP BV	Tranche F Loans	\$2,666.00	29-Dec-2017	1.02	\$2,719.32
NXP BV	Tranche F Loans	\$2,666.00	30-Mar-2018	1.27	\$3,385.82
NXP BV	Tranche F Loans	\$2,666.00	29-Jun-2018	1.52	\$4,052.33
NXP BV	Tranche F Loans	\$2,666.00	28-Sep-2018	1.77	\$4,718.83
NXP BV	Tranche F Loans	\$2,666.00	31-Dec-2018	2.03	\$5,411.99
NXP BV	Tranche F Loans	\$2,666.00	29-Mar-2019	2.27	\$6,051.83
NXP BV	Tranche F Loans	\$2,666.00	28-Jun-2019	2.52	\$6,718.33
NXP BV	Tranche F Loans	\$2,666.00	30-Sep-2019	2.78	\$7,411.49
NXP BV	Tranche F Loans	\$2,666.00	31-Dec-2019	3.03	\$8,077.99
NXP BV	Tranche F Loans	\$2,666.00	31-Mar-2020	3.28	\$8,744.49
NXP BV	Tranche F Loans	\$2,666.00	30-Jun-2020	3.53	\$9,410.99
NXP BV	Tranche F Loans	\$2,666.00	30-Sep-2020	3.78	\$10,077.49
NXP BV	Tranche F Loans	\$1,023,745.33	07-Dec-2020	3.96	\$4,054,031.52
NXP BV Subtotal		\$1,066,401.39			\$4,135,024.71
Oberthur Technologies Finance SAS					
Oberthur Technologies Finance SAS	Term Loan B	\$2,500,000.00	21-Dec-2020	4	\$10,000,000.00
Oberthur Technologies Finance SAS Subtotal		\$2,500,000.00			\$10,000,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp					
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Dec-2016	0.02	\$99.72
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	31-Mar-2017	0.27	\$1,346.18
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Jun-2017	0.52	\$2,592.64
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Sep-2017	0.77	\$3,839.10
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Dec-2017	1.02	\$5,085.56
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Mar-2018	1.27	\$6,332.02
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Jun-2018	1.52	\$7,578.48
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	28-Sep-2018	1.77	\$8,824.94
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	31-Dec-2018	2.03	\$10,121.26
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Mar-2019	2.27	\$11,317.86
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	28-Jun-2019	2.52	\$12,564.32
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Sep-2019	2.78	\$13,860.64
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$1,879,661.81	18-Oct-2019	2.82	\$5,300,646.29
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp Subtotal		\$1,939,491.89			\$5,384,208.98
Outerwall Inc					
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2016	0.03	\$203.13
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2017	0.27	\$1,828.13
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2017	0.52	\$3,520.83
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2017	0.78	\$5,281.25
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2017	1.03	\$6,973.96
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2018	1.27	\$8,598.96
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2018	1.52	\$10,291.67
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2018	1.78	\$12,052.08
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2018	2.03	\$13,744.79
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2019	2.27	\$15,369.79
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2019	2.52	\$17,062.50
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2019	2.78	\$18,822.92
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2019	3.03	\$20,515.63
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2020	3.28	\$22,208.33

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2020	3.53	\$23,901.04
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2020	3.78	\$25,593.75
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2020	4.03	\$27,286.46
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2021	4.28	\$28,979.17
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2021	4.53	\$30,671.88
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2021	4.78	\$32,364.58
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2021	5.03	\$34,057.29
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2022	5.28	\$35,750.00
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2022	5.53	\$37,442.71
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2022	5.78	\$39,135.42
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2022	6.03	\$40,828.13
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2023	6.28	\$42,520.83
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2023	6.53	\$44,213.54
Outerwall Inc	First Lien Term B Loan	\$2,525,520.84	26-Sep-2023	6.77	\$17,097,776.08
Outerwall Inc Subtotal		\$2,708,333.34			\$17,696,994.84
Packers Holdings LLC					
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Dec-2016	0.02	\$147.38
Packers Holdings LLC	Initial Term Loan	\$7,368.75	31-Mar-2017	0.27	\$1,989.56
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Jun-2017	0.52	\$3,831.75
Packers Holdings LLC	Initial Term Loan	\$7,368.75	29-Sep-2017	0.77	\$5,673.94
Packers Holdings LLC	Initial Term Loan	\$7,368.75	29-Dec-2017	1.02	\$7,516.13
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Mar-2018	1.27	\$9,358.31
Packers Holdings LLC	Initial Term Loan	\$7,368.75	29-Jun-2018	1.52	\$11,200.50
Packers Holdings LLC	Initial Term Loan	\$7,368.75	28-Sep-2018	1.77	\$13,042.69
Packers Holdings LLC	Initial Term Loan	\$7,368.75	31-Dec-2018	2.03	\$14,958.56
Packers Holdings LLC	Initial Term Loan	\$7,368.75	29-Mar-2019	2.27	\$16,727.06
Packers Holdings LLC	Initial Term Loan	\$7,368.75	28-Jun-2019	2.52	\$18,569.25
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Sep-2019	2.78	\$20,485.13
Packers Holdings LLC	Initial Term Loan	\$7,368.75	31-Dec-2019	3.03	\$22,327.31
Packers Holdings LLC	Initial Term Loan	\$7,368.75	31-Mar-2020	3.28	\$24,169.50
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Jun-2020	3.53	\$26,011.69
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Sep-2020	3.78	\$27,853.88
Packers Holdings LLC	Initial Term Loan	\$7,368.75	31-Dec-2020	4.03	\$29,696.06
Packers Holdings LLC	Initial Term Loan	\$7,368.75	31-Mar-2021	4.28	\$31,538.25
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Jun-2021	4.53	\$33,380.44
Packers Holdings LLC	Initial Term Loan	\$7,368.75	30-Sep-2021	4.78	\$35,222.63
Packers Holdings LLC	Initial Term Loan	\$2,800,125.00	02-Dec-2021	4.95	\$13,860,618.75
Packers Holdings LLC Subtotal		\$2,947,500.00			\$14,214,318.75
Petco Animal Supplies Inc					
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2017	0.11	\$330.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	28-Apr-2017	0.35	\$1,050.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2017	0.61	\$1,830.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2017	0.86	\$2,580.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2018	1.11	\$3,330.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2018	1.36	\$4,080.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2018	1.61	\$4,830.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2018	1.86	\$5,580.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2019	2.11	\$6,330.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2019	2.36	\$7,080.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2019	2.61	\$7,830.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2019	2.86	\$8,580.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2020	3.11	\$9,330.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2020	3.36	\$10,080.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2020	3.61	\$10,830.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Oct-2020	3.86	\$11,580.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Jan-2021	4.11	\$12,330.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2021	4.36	\$13,080.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Jul-2021	4.61	\$13,830.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Oct-2021	4.86	\$14,580.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2022	5.12	\$15,360.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Apr-2022	5.36	\$16,080.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Jul-2022	5.61	\$16,830.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2022	5.86	\$17,580.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$1,119,000.00	26-Jan-2023	6.1	\$6,825,900.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2017	0.11	\$275.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	28-Apr-2017	0.35	\$875.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2017	0.61	\$1,525.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2017	0.86	\$2,150.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2018	1.11	\$2,775.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2018	1.36	\$3,400.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2018	1.61	\$4,025.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2018	1.86	\$4,650.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2019	2.11	\$5,275.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2019	2.36	\$5,900.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2019	2.61	\$6,525.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2019	2.86	\$7,150.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2020	3.11	\$7,775.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2020	3.36	\$8,400.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2020	3.61	\$9,025.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Oct-2020	3.86	\$9,650.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Jan-2021	4.11	\$10,275.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2021	4.36	\$10,900.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Jul-2021	4.61	\$11,525.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Oct-2021	4.86	\$12,150.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2022	5.12	\$12,800.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Apr-2022	5.36	\$13,400.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Jul-2022	5.61	\$14,025.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2022	5.86	\$14,650.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$932,500.00	26-Jan-2023	6.1	\$5,688,250.00
Petco Animal Supplies Inc Subtotal		\$2,183,500.00			\$12,908,170.00
PetSmart Inc					
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jan-2017	0.11	\$3,823.65
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	30-Apr-2017	0.36	\$12,513.75
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jul-2017	0.61	\$21,203.85
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Oct-2017	0.86	\$29,893.96
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jan-2018	1.11	\$38,584.06
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	30-Apr-2018	1.36	\$47,274.17
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jul-2018	1.61	\$55,964.27
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Oct-2018	1.86	\$64,654.38
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jan-2019	2.11	\$73,344.48
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	30-Apr-2019	2.36	\$82,034.59
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jul-2019	2.61	\$90,724.69
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Oct-2019	2.86	\$99,414.79
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jan-2020	3.11	\$108,104.90
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	30-Apr-2020	3.36	\$116,795.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jul-2020	3.61	\$125,485.11
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Oct-2020	3.86	\$134,175.21
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jan-2021	4.12	\$143,212.92
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	30-Apr-2021	4.36	\$151,555.42
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jul-2021	4.61	\$160,245.52
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Oct-2021	4.86	\$168,935.63
PetSmart Inc	Tranche B-2 Loan	\$34,760.42	31-Jan-2022	5.12	\$177,973.34
PetSmart Inc	Tranche B-2 Loan	\$2,711,312.56	11-Mar-2022	5.22	\$14,153,051.54
PetSmart Inc Subtotal		\$3,441,281.32			\$16,058,965.23
PFS Holding Corporation					
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Dec-2016	0.02	\$225.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Mar-2017	0.27	\$3,037.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Jun-2017	0.52	\$5,850.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Sep-2017	0.77	\$8,662.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Dec-2017	1.02	\$11,475.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Mar-2018	1.27	\$14,287.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Jun-2018	1.52	\$17,100.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	28-Sep-2018	1.77	\$19,912.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Dec-2018	2.03	\$22,837.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Mar-2019	2.27	\$25,537.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	28-Jun-2019	2.52	\$28,350.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Sep-2019	2.78	\$31,275.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Dec-2019	3.03	\$34,087.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Mar-2020	3.28	\$36,900.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Jun-2020	3.53	\$39,712.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Sep-2020	3.78	\$42,525.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Dec-2020	4.03	\$45,337.50
PFS Holding Corporation	First Lien Term Loan	\$4,196,250.00	29-Jan-2021	4.11	\$17,246,587.50
PFS Holding Corporation Subtotal		\$4,387,500.00			\$17,633,700.00
PQ Corporation					
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Dec-2016	0.03	\$56.39
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Mar-2017	0.27	\$507.52
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Jun-2017	0.52	\$977.44
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Sep-2017	0.78	\$1,466.16
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Dec-2017	1.03	\$1,936.08
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Mar-2018	1.27	\$2,387.20
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Jun-2018	1.52	\$2,857.13
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Sep-2018	1.78	\$3,345.84
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Dec-2018	2.03	\$3,815.77
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Mar-2019	2.27	\$4,266.89
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Jun-2019	2.52	\$4,736.81
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Sep-2019	2.78	\$5,225.53
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Dec-2019	3.03	\$5,695.45
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Mar-2020	3.28	\$6,165.38
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Jun-2020	3.53	\$6,635.30
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Sep-2020	3.78	\$7,105.22
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Dec-2020	4.03	\$7,575.14
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Mar-2021	4.28	\$8,045.06
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Jun-2021	4.53	\$8,514.98
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Sep-2021	4.78	\$8,984.91
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Dec-2021	5.03	\$9,454.83
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	31-Mar-2022	5.28	\$9,924.75

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Jun-2022	5.53	\$10,394.67
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$1,879.69	30-Sep-2022	5.78	\$10,864.59
PQ Corporation	First Amendment Tranche B-1 Term Loan	\$703,011.75	04-Nov-2022	5.87	\$4,126,678.97
PQ Corporation Subtotal		\$748,124.25			\$4,257,618.00
Precyse Acquisition Corp					
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Dec-2016	0.02	\$75.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2017	0.27	\$1,012.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2017	0.52	\$1,950.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Sep-2017	0.77	\$2,887.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Dec-2017	1.02	\$3,825.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Mar-2018	1.27	\$4,762.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Jun-2018	1.52	\$5,700.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	28-Sep-2018	1.77	\$6,637.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2018	2.03	\$7,612.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Mar-2019	2.27	\$8,512.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	28-Jun-2019	2.52	\$9,450.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2019	2.78	\$10,425.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2019	3.03	\$11,362.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2020	3.28	\$12,300.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2020	3.53	\$13,237.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2020	3.78	\$14,175.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2020	4.03	\$15,112.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2021	4.28	\$16,050.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2021	4.53	\$16,987.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2021	4.78	\$17,925.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2021	5.03	\$18,862.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2022	5.28	\$19,800.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2022	5.53	\$20,737.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2022	5.78	\$21,675.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$1,406,249.99	20-Oct-2022	5.83	\$8,198,437.46
Precyse Acquisition Corp Subtotal		\$1,496,250.00			\$8,459,512.48
Presidio Inc					
Presidio Inc	Term B Loan	\$10,214.65	30-Dec-2016	0.02	\$204.29
Presidio Inc	Term B Loan	\$10,214.65	31-Mar-2017	0.27	\$2,757.95
Presidio Inc	Term B Loan	\$10,214.65	30-Jun-2017	0.52	\$5,311.62
Presidio Inc	Term B Loan	\$10,214.65	29-Sep-2017	0.77	\$7,865.28
Presidio Inc	Term B Loan	\$10,214.65	29-Dec-2017	1.02	\$10,418.94
Presidio Inc	Term B Loan	\$10,214.65	30-Mar-2018	1.27	\$12,972.60
Presidio Inc	Term B Loan	\$10,214.65	29-Jun-2018	1.52	\$15,526.26
Presidio Inc	Term B Loan	\$10,214.65	28-Sep-2018	1.77	\$18,079.92
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2018	2.03	\$20,735.73
Presidio Inc	Term B Loan	\$10,214.65	29-Mar-2019	2.27	\$23,187.25
Presidio Inc	Term B Loan	\$10,214.65	28-Jun-2019	2.52	\$25,740.91
Presidio Inc	Term B Loan	\$10,214.65	30-Sep-2019	2.78	\$28,396.71
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2019	3.03	\$30,950.38
Presidio Inc	Term B Loan	\$10,214.65	31-Mar-2020	3.28	\$33,504.04
Presidio Inc	Term B Loan	\$10,214.65	30-Jun-2020	3.53	\$36,057.70
Presidio Inc	Term B Loan	\$10,214.65	30-Sep-2020	3.78	\$38,611.36
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2020	4.03	\$41,165.02
Presidio Inc	Term B Loan	\$10,214.65	31-Mar-2021	4.28	\$43,718.68
Presidio Inc	Term B Loan	\$10,214.65	30-Jun-2021	4.53	\$46,272.34
Presidio Inc	Term B Loan	\$10,214.65	30-Sep-2021	4.78	\$48,826.01

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2021	5.03	\$51,379.67
Presidio Inc	Term B Loan	\$3,810,059.97	02-Feb-2022	5.12	\$19,507,507.02
Presidio Inc Subtotal		\$4,024,567.52			\$20,049,189.67
Prime Security Services Borrower LLC					
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Dec-2016	0.02	\$58.75
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2017	0.27	\$793.13
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Jun-2017	0.52	\$1,527.50
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Sep-2017	0.77	\$2,261.88
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Dec-2017	1.02	\$2,996.25
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Mar-2018	1.27	\$3,730.63
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Jun-2018	1.52	\$4,465.00
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	28-Sep-2018	1.77	\$5,199.38
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Dec-2018	2.03	\$5,963.13
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Mar-2019	2.27	\$6,668.13
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	28-Jun-2019	2.52	\$7,402.50
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Sep-2019	2.78	\$8,166.25
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Dec-2019	3.03	\$8,900.63
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2020	3.28	\$9,635.00
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Jun-2020	3.53	\$10,369.38
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Sep-2020	3.78	\$11,103.75
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Dec-2020	4.03	\$11,838.13
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2021	4.28	\$12,572.50
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Jun-2021	4.53	\$13,306.88
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Sep-2021	4.78	\$14,041.25
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Dec-2021	5.03	\$14,775.63
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2022	5.28	\$15,510.00
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$1,107,437.50	02-May-2022	5.36	\$5,935,865.00
Prime Security Services Borrower LLC Subtotal		\$1,172,062.50			\$6,107,150.63
Printpack Holdings Inc					
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Dec-2016	0.02	\$106.44
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2017	0.27	\$1,436.93
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2017	0.52	\$2,767.41
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Sep-2017	0.77	\$4,097.90
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Dec-2017	1.02	\$5,428.38
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Mar-2018	1.27	\$6,758.87
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Jun-2018	1.52	\$8,089.36
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	28-Sep-2018	1.77	\$9,419.84
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Dec-2018	2.03	\$10,803.55
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Mar-2019	2.27	\$12,080.81
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	28-Jun-2019	2.52	\$13,411.30
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2019	2.78	\$14,795.01
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Dec-2019	3.03	\$16,125.49
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2020	3.28	\$17,455.98
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2020	3.53	\$18,786.46
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2020	3.78	\$20,116.95
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Dec-2020	4.03	\$21,447.44
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2021	4.28	\$22,777.92
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2021	4.53	\$24,108.41
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2021	4.78	\$25,438.89
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Dec-2021	5.03	\$26,769.38
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2022	5.28	\$28,099.87
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2022	5.53	\$29,430.35

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2022	5.78	\$30,760.84
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Dec-2022	6.03	\$32,091.32
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2023	6.28	\$33,421.81
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2023	6.53	\$34,752.30
Printpack Holdings Inc	First Lien Term Loan	\$1,985,085.28	26-Jul-2023	6.6	\$13,101,562.83
Printpack Holdings Inc Subtotal		\$2,128,777.78			\$13,572,342.03
Q Holding Company					
Q Holding Company	Term B Loan	\$1,272.26	30-Dec-2016	0.02	\$25.45
Q Holding Company	Term B Loan	\$1,272.26	31-Mar-2017	0.27	\$343.51
Q Holding Company	Term B Loan	\$1,272.26	30-Jun-2017	0.52	\$661.58
Q Holding Company	Term B Loan	\$1,272.26	29-Sep-2017	0.77	\$979.64
Q Holding Company	Term B Loan	\$1,272.26	29-Dec-2017	1.02	\$1,297.71
Q Holding Company	Term B Loan	\$1,272.26	30-Mar-2018	1.27	\$1,615.78
Q Holding Company	Term B Loan	\$1,272.26	29-Jun-2018	1.52	\$1,933.84
Q Holding Company	Term B Loan	\$1,272.26	28-Sep-2018	1.77	\$2,251.91
Q Holding Company	Term B Loan	\$1,272.26	31-Dec-2018	2.03	\$2,582.70
Q Holding Company	Term B Loan	\$1,272.26	29-Mar-2019	2.27	\$2,888.04
Q Holding Company	Term B Loan	\$1,272.26	28-Jun-2019	2.52	\$3,206.11
Q Holding Company	Term B Loan	\$1,272.26	30-Sep-2019	2.78	\$3,536.90
Q Holding Company	Term B Loan	\$1,272.26	31-Dec-2019	3.03	\$3,854.96
Q Holding Company	Term B Loan	\$1,272.26	31-Mar-2020	3.28	\$4,173.03
Q Holding Company	Term B Loan	\$1,272.26	30-Jun-2020	3.53	\$4,491.09
Q Holding Company	Term B Loan	\$1,272.26	30-Sep-2020	3.78	\$4,809.16
Q Holding Company	Term B Loan	\$1,272.26	31-Dec-2020	4.03	\$5,127.23
Q Holding Company	Term B Loan	\$1,272.26	31-Mar-2021	4.28	\$5,445.29
Q Holding Company	Term B Loan	\$1,272.26	30-Jun-2021	4.53	\$5,763.36
Q Holding Company	Term B Loan	\$1,272.26	30-Sep-2021	4.78	\$6,081.42
Q Holding Company	Term B Loan	\$474,554.71	17-Dec-2021	4.99	\$2,368,027.99
Q Holding Company Subtotal		\$500,000.00			\$2,429,096.69
Quorum Health Corporation					
Quorum Health Corporation	Term Loan	\$3,750.00	30-Dec-2016	0.02	\$75.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2017	0.27	\$1,012.50
Quorum Health Corporation	Term Loan	\$3,750.00	30-Jun-2017	0.52	\$1,950.00
Quorum Health Corporation	Term Loan	\$3,750.00	29-Sep-2017	0.77	\$2,887.50
Quorum Health Corporation	Term Loan	\$3,750.00	29-Dec-2017	1.02	\$3,825.00
Quorum Health Corporation	Term Loan	\$3,750.00	30-Mar-2018	1.27	\$4,762.50
Quorum Health Corporation	Term Loan	\$3,750.00	29-Jun-2018	1.52	\$5,700.00
Quorum Health Corporation	Term Loan	\$3,750.00	28-Sep-2018	1.77	\$6,637.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2018	2.03	\$7,612.50
Quorum Health Corporation	Term Loan	\$3,750.00	29-Mar-2019	2.27	\$8,512.50
Quorum Health Corporation	Term Loan	\$3,750.00	28-Jun-2019	2.52	\$9,450.00
Quorum Health Corporation	Term Loan	\$3,750.00	30-Sep-2019	2.78	\$10,425.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2019	3.03	\$11,362.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2020	3.28	\$12,300.00
Quorum Health Corporation	Term Loan	\$3,750.00	30-Jun-2020	3.53	\$13,237.50
Quorum Health Corporation	Term Loan	\$3,750.00	30-Sep-2020	3.78	\$14,175.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2020	4.03	\$15,112.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2021	4.28	\$16,050.00
Quorum Health Corporation	Term Loan	\$3,750.00	30-Jun-2021	4.53	\$16,987.50
Quorum Health Corporation	Term Loan	\$3,750.00	30-Sep-2021	4.78	\$17,925.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2021	5.03	\$18,862.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2022	5.28	\$19,800.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Quorum Health Corporation	Term Loan	\$1,397,759.76	29-Apr-2022	5.36	\$7,491,992.32
Quorum Health Corporation Subtotal		\$1,480,259.76			\$7,710,654.82
Raley's					
Raley's	Initial Term Loan	\$43,910.26	30-Dec-2016	0.02	\$878.21
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2017	0.27	\$11,855.77
Raley's	Initial Term Loan	\$43,910.26	30-Jun-2017	0.52	\$22,833.33
Raley's	Initial Term Loan	\$43,910.26	29-Sep-2017	0.77	\$33,810.90
Raley's	Initial Term Loan	\$43,910.26	29-Dec-2017	1.02	\$44,788.46
Raley's	Initial Term Loan	\$43,910.26	30-Mar-2018	1.27	\$55,766.03
Raley's	Initial Term Loan	\$43,910.26	29-Jun-2018	1.52	\$66,743.59
Raley's	Initial Term Loan	\$43,910.26	28-Sep-2018	1.77	\$77,721.15
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2018	2.03	\$89,137.82
Raley's	Initial Term Loan	\$43,910.26	29-Mar-2019	2.27	\$99,676.28
Raley's	Initial Term Loan	\$43,910.26	28-Jun-2019	2.52	\$110,653.85
Raley's	Initial Term Loan	\$43,910.26	30-Sep-2019	2.78	\$122,070.51
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2019	3.03	\$133,048.08
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2020	3.28	\$144,025.64
Raley's	Initial Term Loan	\$43,910.26	30-Jun-2020	3.53	\$155,003.21
Raley's	Initial Term Loan	\$43,910.26	30-Sep-2020	3.78	\$165,980.77
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2020	4.03	\$176,958.33
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2021	4.28	\$187,935.90
Raley's	Initial Term Loan	\$43,910.26	30-Jun-2021	4.53	\$198,913.46
Raley's	Initial Term Loan	\$43,910.26	30-Sep-2021	4.78	\$209,891.03
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2021	5.03	\$220,868.59
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2022	5.28	\$231,846.15
Raley's	Initial Term Loan	\$1,878,076.79	18-May-2022	5.41	\$10,160,395.46
Raley's Subtotal		\$2,844,102.44			\$12,720,802.51
Redtop Acquisitions Limited					
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jan-2017	0.11	\$209.96
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	28-Apr-2017	0.35	\$668.04
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jul-2017	0.61	\$1,164.30
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Oct-2017	0.86	\$1,641.47
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jan-2018	1.11	\$2,118.64
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	30-Apr-2018	1.36	\$2,595.81
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jul-2018	1.61	\$3,072.98
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Oct-2018	1.86	\$3,550.15
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jan-2019	2.11	\$4,027.32
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	30-Apr-2019	2.36	\$4,504.49
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jul-2019	2.61	\$4,981.66
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Oct-2019	2.86	\$5,458.83
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jan-2020	3.11	\$5,936.00
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	30-Apr-2020	3.36	\$6,413.17
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	31-Jul-2020	3.61	\$6,890.34
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$1,908.68	30-Oct-2020	3.86	\$7,367.51
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$717,552.40	03-Dec-2020	3.95	\$2,834,331.96
Redtop Acquisitions Limited Subtotal		\$748,091.32			\$2,894,932.63
Royal Holdings Inc					
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Dec-2016	0.02	\$25.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2017	0.27	\$337.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Jun-2017	0.52	\$650.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Sep-2017	0.77	\$962.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Dec-2017	1.02	\$1,275.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Mar-2018	1.27	\$1,587.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Jun-2018	1.52	\$1,900.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	28-Sep-2018	1.77	\$2,212.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2018	2.03	\$2,537.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Mar-2019	2.27	\$2,837.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	28-Jun-2019	2.52	\$3,150.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Sep-2019	2.78	\$3,475.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2019	3.03	\$3,787.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2020	3.28	\$4,100.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Jun-2020	3.53	\$4,412.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Sep-2020	3.78	\$4,725.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2020	4.03	\$5,037.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2021	4.28	\$5,350.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Jun-2021	4.53	\$5,662.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Sep-2021	4.78	\$5,975.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2021	5.03	\$6,287.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2022	5.28	\$6,600.00
Royal Holdings Inc	First Lien Initial Term Loan	\$466,250.00	20-Jun-2022	5.5	\$2,564,375.00
Royal Holdings Inc Subtotal		\$493,750.00			\$2,637,262.50
Sabre Inc					
Sabre Inc	Incremental Term Loan	\$1,921,617.54	19-Feb-2019	2.16	\$4,150,693.88
Sabre Inc Subtotal		\$1,921,617.54			\$4,150,693.88
Securus Technologies Holdings Inc					
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Dec-2016	0.02	\$44.62
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Mar-2017	0.27	\$602.34
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Jun-2017	0.52	\$1,160.06
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Sep-2017	0.77	\$1,717.77
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Dec-2017	1.02	\$2,275.49
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Mar-2018	1.27	\$2,833.21
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Jun-2018	1.52	\$3,390.93
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	28-Sep-2018	1.77	\$3,948.65
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Dec-2018	2.03	\$4,528.68
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Mar-2019	2.27	\$5,064.09
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	28-Jun-2019	2.52	\$5,621.81
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Sep-2019	2.78	\$6,201.83
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Dec-2019	3.03	\$6,759.55
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Mar-2020	3.28	\$7,317.27
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$834,504.90	30-Apr-2020	3.36	\$2,803,936.46
Securus Technologies Holdings Inc Subtotal		\$865,737.16			\$2,855,402.76
Select Medical Corp					
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	31-Mar-2017	0.27	\$1,236.93
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	30-Jun-2017	0.52	\$2,382.23
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	30-Sep-2017	0.78	\$3,573.34
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	31-Dec-2017	1.03	\$4,718.65
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	30-Mar-2018	1.27	\$5,818.14
Select Medical Corp	Series E Tranche B Term Loan	\$1,950,083.95	01-Jun-2018	1.44	\$2,808,120.89
Select Medical Corp Subtotal		\$1,972,990.00			\$2,825,850.17
Shearer's Foods LLC					

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Dec-2016	0.02	\$73.86
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Mar-2017	0.27	\$997.08
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Jun-2017	0.52	\$1,920.30
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Sep-2017	0.77	\$2,843.53
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Dec-2017	1.02	\$3,766.75
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Mar-2018	1.27	\$4,689.97
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Jun-2018	1.52	\$5,613.20
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	28-Sep-2018	1.77	\$6,536.42
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Dec-2018	2.03	\$7,496.57
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Mar-2019	2.27	\$8,382.87
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	28-Jun-2019	2.52	\$9,306.09
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Sep-2019	2.78	\$10,266.24
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Dec-2019	3.03	\$11,189.47
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Mar-2020	3.28	\$12,112.69
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Jun-2020	3.53	\$13,035.91
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Sep-2020	3.78	\$13,959.14
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Dec-2020	4.03	\$14,882.36
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Mar-2021	4.28	\$15,805.58
Shearer's Foods LLC	First Lien Term Loan	\$1,381,142.13	30-Jun-2021	4.53	\$6,256,573.86
Shearer's Foods LLC	Second Lien Term Loan	\$1,000,000.00	30-Jun-2022	5.53	\$5,530,000.00

Shearer's Foods LLC Subtotal

\$2,447,614.21

\$11,929,451.90

Sitel Worldwide Corporation

Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Dec-2016	0.02	\$100.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Mar-2017	0.27	\$1,350.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Jun-2017	0.52	\$2,600.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Sep-2017	0.77	\$3,850.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Dec-2017	1.02	\$5,100.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Mar-2018	1.27	\$6,350.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Jun-2018	1.52	\$7,600.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	28-Sep-2018	1.77	\$8,850.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Dec-2018	2.03	\$10,150.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Mar-2019	2.27	\$11,350.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	28-Jun-2019	2.52	\$12,600.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Sep-2019	2.78	\$13,900.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Dec-2019	3.03	\$15,150.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Mar-2020	3.28	\$16,400.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Jun-2020	3.53	\$17,650.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Sep-2020	3.78	\$18,900.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Dec-2020	4.03	\$20,150.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Mar-2021	4.28	\$21,400.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Jun-2021	4.53	\$22,650.00
Sitel Worldwide Corporation	First Lien Term Loan	\$1,885,000.00	20-Sep-2021	4.75	\$8,953,750.00

Sitel Worldwide Corporation Subtotal

\$1,980,000.00

\$9,169,850.00

SiteOne Landscape Supply, LLC

SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Dec-2016	0.03	\$44.78
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Mar-2017	0.27	\$402.98
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Jun-2017	0.52	\$776.10
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Sep-2017	0.78	\$1,164.15
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Dec-2017	1.03	\$1,537.28
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Mar-2018	1.27	\$1,895.48
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Jun-2018	1.52	\$2,268.60
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Sep-2018	1.78	\$2,656.65

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Dec-2018	2.03	\$3,029.78
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Mar-2019	2.27	\$3,387.98
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Jun-2019	2.52	\$3,761.10
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Sep-2019	2.78	\$4,149.15
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Dec-2019	3.03	\$4,522.28
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Mar-2020	3.28	\$4,895.40
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Jun-2020	3.53	\$5,268.53
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Sep-2020	3.78	\$5,641.65
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Dec-2020	4.03	\$6,014.78
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Mar-2021	4.28	\$6,387.90
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Jun-2021	4.53	\$6,761.03
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	30-Sep-2021	4.78	\$7,134.15
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Dec-2021	5.03	\$7,507.28
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$1,492.50	31-Mar-2022	5.28	\$7,880.40
SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$564,165.00	29-Apr-2022	5.36	\$3,023,924.40
SiteOne Landscape Supply, LLC Subtotal		\$597,000.00			\$3,111,011.78
SK Spice Sarl					
SK Spice Sarl	Term Loan A	\$19,230.77	03-Jan-2017	0.04	\$769.23
SK Spice Sarl	Term Loan A	\$19,230.77	31-Mar-2017	0.27	\$5,192.31
SK Spice Sarl	Term Loan A	\$19,230.77	30-Jun-2017	0.52	\$10,000.00
SK Spice Sarl	Term Loan A	\$19,230.77	02-Oct-2017	0.78	\$15,000.00
SK Spice Sarl	Term Loan A	\$19,230.77	02-Jan-2018	1.03	\$19,807.69
SK Spice Sarl	Term Loan A	\$19,230.77	30-Mar-2018	1.27	\$24,423.08
SK Spice Sarl	Term Loan A	\$19,230.77	02-Jul-2018	1.53	\$29,423.08
SK Spice Sarl	Term Loan A	\$38,461.54	01-Oct-2018	1.78	\$68,461.54
SK Spice Sarl	Term Loan A	\$38,461.54	31-Dec-2018	2.03	\$78,076.92
SK Spice Sarl	Term Loan A	\$38,461.54	01-Apr-2019	2.28	\$87,692.31
SK Spice Sarl	Term Loan A	\$38,461.54	01-Jul-2019	2.53	\$97,307.69
SK Spice Sarl	Term Loan A	\$38,461.54	30-Sep-2019	2.78	\$106,923.08
SK Spice Sarl	Term Loan A	\$38,461.54	31-Dec-2019	3.03	\$116,538.46
SK Spice Sarl	Term Loan A	\$38,461.54	31-Mar-2020	3.28	\$126,153.85
SK Spice Sarl	Term Loan A	\$1,038,461.54	01-Jul-2020	3.53	\$3,665,769.23
SK Spice Sarl Subtotal		\$1,442,307.69			\$4,451,538.46
SolarWinds Holdings Inc					
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Dec-2016	0.02	\$60.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2017	0.27	\$810.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2017	0.52	\$1,560.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Sep-2017	0.77	\$2,310.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Dec-2017	1.02	\$3,060.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Mar-2018	1.27	\$3,810.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Jun-2018	1.52	\$4,560.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	28-Sep-2018	1.77	\$5,310.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Dec-2018	2.03	\$6,090.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Mar-2019	2.27	\$6,810.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	28-Jun-2019	2.52	\$7,560.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2019	2.78	\$8,340.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Dec-2019	3.03	\$9,090.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2020	3.28	\$9,840.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2020	3.53	\$10,590.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2020	3.78	\$11,340.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Dec-2020	4.03	\$12,090.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2021	4.28	\$12,840.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2021	4.53	\$13,590.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2021	4.78	\$14,340.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Dec-2021	5.03	\$15,090.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2022	5.28	\$15,840.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2022	5.53	\$16,590.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2022	5.78	\$17,340.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Dec-2022	6.03	\$18,090.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$1,122,000.00	03-Feb-2023	6.12	\$6,866,640.00
SolarWinds Holdings Inc Subtotal		\$1,197,000.00			\$7,093,590.00
Solera, LLC (Solera Finance, Inc.)					
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Dec-2016	0.02	\$90.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2017	0.27	\$1,215.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2017	0.52	\$2,340.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Sep-2017	0.77	\$3,465.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Dec-2017	1.02	\$4,590.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Mar-2018	1.27	\$5,715.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Jun-2018	1.52	\$6,840.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	28-Sep-2018	1.77	\$7,965.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2018	2.03	\$9,135.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Mar-2019	2.27	\$10,215.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	28-Jun-2019	2.52	\$11,340.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2019	2.78	\$12,510.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2019	3.03	\$13,635.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2020	3.28	\$14,760.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2020	3.53	\$15,885.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2020	3.78	\$17,010.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2020	4.03	\$18,135.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2021	4.28	\$19,260.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2021	4.53	\$20,385.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2021	4.78	\$21,510.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2021	5.03	\$22,635.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2022	5.28	\$23,760.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2022	5.53	\$24,885.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2022	5.78	\$26,010.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Dec-2022	6.03	\$27,135.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$1,678,500.00	03-Mar-2023	6.2	\$10,406,700.00
Solera, LLC (Solera Finance, Inc.) Subtotal		\$1,791,000.00			\$10,747,125.00
Sophia LP					
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Dec-2016	0.02	\$125.38
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2017	0.27	\$1,692.60
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2017	0.52	\$3,259.82
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Sep-2017	0.77	\$4,827.05
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Dec-2017	1.02	\$6,394.27
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Mar-2018	1.27	\$7,961.49
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Jun-2018	1.52	\$9,528.72
Sophia LP	Closing Date Term Loan	\$6,268.89	28-Sep-2018	1.77	\$11,095.94
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2018	2.03	\$12,725.85
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Mar-2019	2.27	\$14,230.38
Sophia LP	Closing Date Term Loan	\$6,268.89	28-Jun-2019	2.52	\$15,797.61
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Sep-2019	2.78	\$17,427.52
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2019	3.03	\$18,994.74
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2020	3.28	\$20,561.96

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2020	3.53	\$22,129.19
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Sep-2020	3.78	\$23,696.41
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2020	4.03	\$25,263.63
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2021	4.28	\$26,830.86
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2021	4.53	\$28,398.08
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Sep-2021	4.78	\$29,965.30
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2021	5.03	\$31,532.53
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2022	5.28	\$33,099.75
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2022	5.53	\$34,666.97
Sophia LP	Closing Date Term Loan	\$2,320,615.11	30-Sep-2022	5.78	\$13,413,155.34
Sophia LP Subtotal		\$2,464,799.62			\$13,813,361.38
SourceHOV LLC					
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Dec-2016	0.02	\$750.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	31-Mar-2017	0.27	\$10,125.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Jun-2017	0.52	\$19,500.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Sep-2017	0.77	\$28,875.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Dec-2017	1.02	\$38,250.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Mar-2018	1.27	\$47,625.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Jun-2018	1.52	\$57,000.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	28-Sep-2018	1.77	\$66,375.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	31-Dec-2018	2.03	\$76,125.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Mar-2019	2.27	\$85,125.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	28-Jun-2019	2.52	\$94,500.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Sep-2019	2.78	\$104,250.00
SourceHOV LLC	First Lien Term B Loan	\$2,343,750.00	31-Oct-2019	2.86	\$6,703,125.00
SourceHOV LLC Subtotal		\$2,793,750.00			\$7,331,625.00
Spin Holdco Inc					
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Dec-2016	0.02	\$149.25
Spin Holdco Inc	Initial Term Loan	\$7,462.56	31-Mar-2017	0.27	\$2,014.89
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Jun-2017	0.52	\$3,880.53
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Sep-2017	0.77	\$5,746.17
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Dec-2017	1.02	\$7,611.81
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Mar-2018	1.27	\$9,477.45
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Jun-2018	1.52	\$11,343.10
Spin Holdco Inc	Initial Term Loan	\$7,462.56	28-Sep-2018	1.77	\$13,208.74
Spin Holdco Inc	Initial Term Loan	\$7,462.56	31-Dec-2018	2.03	\$15,149.00
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Mar-2019	2.27	\$16,940.02
Spin Holdco Inc	Initial Term Loan	\$7,462.56	28-Jun-2019	2.52	\$18,805.66
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Sep-2019	2.78	\$20,745.92
Spin Holdco Inc	Initial Term Loan	\$2,843,236.43	14-Nov-2019	2.9	\$8,245,385.65
Spin Holdco Inc Subtotal		\$2,932,787.19			\$8,370,458.21
Springer Science & Business Media GMBH					
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	30-Dec-2016	0.02	\$150.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Mar-2017	0.27	\$2,025.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	30-Jun-2017	0.52	\$3,900.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	29-Sep-2017	0.77	\$5,775.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	29-Dec-2017	1.02	\$7,650.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	30-Mar-2018	1.27	\$9,525.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	29-Jun-2018	1.52	\$11,400.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	28-Sep-2018	1.77	\$13,275.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Dec-2018	2.03	\$15,225.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	29-Mar-2019	2.27	\$17,025.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	28-Jun-2019	2.52	\$18,900.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	30-Sep-2019	2.78	\$20,850.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Dec-2019	3.03	\$22,725.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Mar-2020	3.28	\$24,600.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	30-Jun-2020	3.53	\$26,475.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$2,842,500.02	14-Aug-2020	3.65	\$10,375,125.09
Springer Science & Business Media GMBH Subtotal		\$2,955,000.02			\$10,574,625.09
St. George's University Scholastic Services LLC					
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Dec-2016	0.02	\$287.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2017	0.27	\$3,881.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2017	0.52	\$7,475.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Sep-2017	0.77	\$11,068.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Dec-2017	1.02	\$14,662.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2018	1.27	\$18,256.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Jun-2018	1.52	\$21,850.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	28-Sep-2018	1.77	\$25,443.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2018	2.03	\$29,181.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Mar-2019	2.27	\$32,631.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	28-Jun-2019	2.52	\$36,225.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Sep-2019	2.78	\$39,962.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2019	3.03	\$43,556.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2020	3.28	\$47,150.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2020	3.53	\$50,743.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Sep-2020	3.78	\$54,337.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2020	4.03	\$57,931.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2021	4.28	\$61,525.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2021	4.53	\$65,118.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Sep-2021	4.78	\$68,712.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2021	5.03	\$72,306.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2022	5.28	\$75,900.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2022	5.53	\$79,493.75
St. George's University Scholastic Services LLC	Term Loan	\$819,375.00	06-Jul-2022	5.54	\$4,539,337.50
St. George's University Scholastic Services LLC Subtotal		\$1,150,000.00			\$5,457,037.50
Sterigenics-Nordion Holdings LLC					
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Dec-2016	0.02	\$87.12
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	31-Mar-2017	0.27	\$1,176.14
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Jun-2017	0.52	\$2,265.15
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	29-Sep-2017	0.77	\$3,354.17
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	29-Dec-2017	1.02	\$4,443.18
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Mar-2018	1.27	\$5,532.20
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	29-Jun-2018	1.52	\$6,621.21
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	28-Sep-2018	1.77	\$7,710.23
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	31-Dec-2018	2.03	\$8,842.80
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	29-Mar-2019	2.27	\$9,888.26
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	28-Jun-2019	2.52	\$10,977.27
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Sep-2019	2.78	\$12,109.85
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	31-Dec-2019	3.03	\$13,198.86
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	31-Mar-2020	3.28	\$14,287.88
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Jun-2020	3.53	\$15,376.89
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Sep-2020	3.78	\$16,465.91
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	31-Dec-2020	4.03	\$17,554.92

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	31-Mar-2021	4.28	\$18,643.94
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Jun-2021	4.53	\$19,732.95
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Sep-2021	4.78	\$20,821.97
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	30-Dec-2021	5.03	\$21,910.98
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$4,356.06	31-Mar-2022	5.28	\$23,000.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$1,629,166.67	16-May-2022	5.4	\$8,797,500.00
Sterigenics-Nordion Holdings LLC Subtotal		\$1,725,000.00			\$9,051,501.89
Stratose Intermediate Holdings II LLC					
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Dec-2016	0.02	\$50.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Mar-2017	0.27	\$675.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Jun-2017	0.52	\$1,300.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Sep-2017	0.7	\$1,750.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Jan-2018	1.03	\$2,575.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Apr-2018	1.28	\$3,200.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Jul-2018	1.53	\$3,825.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	01-Oct-2018	1.78	\$4,450.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2018	2.03	\$5,075.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	01-Apr-2019	2.28	\$5,700.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	01-Jul-2019	2.53	\$6,325.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Sep-2019	2.78	\$6,950.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2019	3.03	\$7,575.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Mar-2020	3.28	\$8,200.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Jun-2020	3.53	\$8,825.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Sep-2020	3.78	\$9,450.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2020	4.03	\$10,075.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Mar-2021	4.28	\$10,700.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Jun-2021	4.53	\$11,325.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Sep-2021	4.78	\$11,950.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2021	5.03	\$12,575.00
Stratose Intermediate Holdings II LLC	Term Loan	\$940,000.01	26-Jan-2022	5.1	\$4,794,000.05
Stratose Intermediate Holdings II LLC Subtotal		\$992,500.01			\$4,926,550.05
STS Operating Inc					
STS Operating Inc	Term Loan	\$2,517.50	29-Jun-2018	1.52	\$3,826.60
STS Operating Inc	Term Loan	\$2,517.50	28-Sep-2018	1.77	\$4,455.98
STS Operating Inc	Term Loan	\$2,517.50	31-Dec-2018	2.03	\$5,110.53
STS Operating Inc	Term Loan	\$2,517.50	29-Mar-2019	2.27	\$5,714.73
STS Operating Inc	Term Loan	\$2,517.50	28-Jun-2019	2.52	\$6,344.10
STS Operating Inc	Term Loan	\$2,517.50	30-Sep-2019	2.78	\$6,998.65
STS Operating Inc	Term Loan	\$2,517.50	31-Dec-2019	3.03	\$7,628.03
STS Operating Inc	Term Loan	\$2,517.50	31-Mar-2020	3.28	\$8,257.41
STS Operating Inc	Term Loan	\$2,517.50	30-Jun-2020	3.53	\$8,886.78
STS Operating Inc	Term Loan	\$2,517.50	30-Sep-2020	3.78	\$9,516.16
STS Operating Inc	Term Loan	\$2,517.50	31-Dec-2020	4.03	\$10,145.53
STS Operating Inc	Term Loan	\$925,448.66	12-Feb-2021	4.15	\$3,840,611.93
STS Operating Inc Subtotal		\$953,141.18			\$3,917,496.43
Telesat Canada					
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Dec-2016	0.03	\$131.25
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Mar-2017	0.27	\$1,181.25
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Jun-2017	0.52	\$2,275.00
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Sep-2017	0.78	\$3,412.50
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Dec-2017	1.03	\$4,506.25

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Mar-2018	1.27	\$5,556.25
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Jun-2018	1.52	\$6,650.00
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Sep-2018	1.78	\$7,787.50
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Dec-2018	2.03	\$8,881.25
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Mar-2019	2.27	\$9,931.25
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Jun-2019	2.52	\$11,025.00
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Sep-2019	2.78	\$12,162.50
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Dec-2019	3.03	\$13,256.25
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Mar-2020	3.28	\$14,350.00
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Jun-2020	3.53	\$15,443.75
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Sep-2020	3.78	\$16,537.50
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Dec-2020	4.03	\$17,631.25
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Mar-2021	4.28	\$18,725.00
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Jun-2021	4.53	\$19,818.75
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Sep-2021	4.78	\$20,912.50
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Dec-2021	5.03	\$22,006.25
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Mar-2022	5.28	\$23,100.00
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Jun-2022	5.53	\$24,193.75
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Sep-2022	5.78	\$25,287.50
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Dec-2022	6.03	\$26,381.25
Telesat Canada	Term B-3 Loan	\$4,375.00	31-Mar-2023	6.28	\$27,475.00
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Jun-2023	6.53	\$28,568.75
Telesat Canada	Term B-3 Loan	\$4,375.00	30-Sep-2023	6.78	\$29,662.50
Telesat Canada	Term B-3 Loan	\$1,627,500.00	17-Nov-2023	6.91	\$11,246,025.00
Telesat Canada Subtotal		\$1,750,000.00			\$11,662,875.00
Tribune Media Company					
Tribune Media Company	Term B Loan	\$1,586.05	30-Dec-2016	0.02	\$31.72
Tribune Media Company	Term B Loan	\$1,586.05	31-Mar-2017	0.27	\$428.23
Tribune Media Company	Term B Loan	\$1,586.05	30-Jun-2017	0.52	\$824.75
Tribune Media Company	Term B Loan	\$1,586.05	29-Sep-2017	0.77	\$1,221.26
Tribune Media Company	Term B Loan	\$1,586.05	29-Dec-2017	1.02	\$1,617.77
Tribune Media Company	Term B Loan	\$1,586.05	30-Mar-2018	1.27	\$2,014.28
Tribune Media Company	Term B Loan	\$1,586.05	29-Jun-2018	1.52	\$2,410.79
Tribune Media Company	Term B Loan	\$1,586.05	28-Sep-2018	1.77	\$2,807.31
Tribune Media Company	Term B Loan	\$1,586.05	31-Dec-2018	2.03	\$3,219.68
Tribune Media Company	Term B Loan	\$1,586.05	29-Mar-2019	2.27	\$3,600.33
Tribune Media Company	Term B Loan	\$1,586.05	28-Jun-2019	2.52	\$3,996.84
Tribune Media Company	Term B Loan	\$1,586.05	30-Sep-2019	2.78	\$4,409.21
Tribune Media Company	Term B Loan	\$1,586.05	31-Dec-2019	3.03	\$4,805.73
Tribune Media Company	Term B Loan	\$1,586.05	31-Mar-2020	3.28	\$5,202.24
Tribune Media Company	Term B Loan	\$1,586.05	30-Jun-2020	3.53	\$5,598.75
Tribune Media Company	Term B Loan	\$1,586.05	30-Sep-2020	3.78	\$5,995.26
Tribune Media Company	Term B Loan	\$601,112.34	25-Dec-2020	4.01	\$2,410,460.47
Tribune Media Company Subtotal		\$626,489.11			\$2,458,644.62
Trugreen Limited Partnership					
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Dec-2016	0.02	\$40.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2017	0.27	\$540.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2017	0.52	\$1,040.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Sep-2017	0.77	\$1,540.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Dec-2017	1.02	\$2,040.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Mar-2018	1.27	\$2,540.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Jun-2018	1.52	\$3,040.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	28-Sep-2018	1.77	\$3,540.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2018	2.03	\$4,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Mar-2019	2.27	\$4,540.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	28-Jun-2019	2.52	\$5,040.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2019	2.78	\$5,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2019	3.03	\$6,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2020	3.28	\$6,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2020	3.53	\$7,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2020	3.78	\$7,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2020	4.03	\$8,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2021	4.28	\$8,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2021	4.53	\$9,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2021	4.78	\$9,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2021	5.03	\$10,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2022	5.28	\$10,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2022	5.53	\$11,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2022	5.78	\$11,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Dec-2022	6.03	\$12,060.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2023	6.28	\$12,560.00
Trugreen Limited Partnership	First Lien Term Loan	\$746,000.00	13-Apr-2023	6.31	\$4,707,260.00
Trugreen Limited Partnership Subtotal		\$798,000.00			\$4,871,120.00
U.S. Renal Care Inc					
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Dec-2016	0.02	\$127.86
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2017	0.27	\$1,726.07
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2017	0.52	\$3,324.29
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Sep-2017	0.77	\$4,922.50
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Dec-2017	1.02	\$6,520.71
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Mar-2018	1.27	\$8,118.93
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Jun-2018	1.52	\$9,717.14
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	28-Sep-2018	1.77	\$11,315.36
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2018	2.03	\$12,977.50
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Mar-2019	2.27	\$14,511.79
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	28-Jun-2019	2.52	\$16,110.00
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2019	2.78	\$17,772.14
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2019	3.03	\$19,370.36
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2020	3.28	\$20,968.57
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2020	3.53	\$22,566.79
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2020	3.78	\$24,165.00
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2020	4.03	\$25,763.21
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2021	4.28	\$27,361.43
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2021	4.53	\$28,959.64
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2021	4.78	\$30,557.86
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2021	5.03	\$32,156.07
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2022	5.28	\$33,754.29
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2022	5.53	\$35,352.50
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2022	5.78	\$36,950.71
U.S. Renal Care Inc	First Lien Initial Term Loan	\$2,384,535.71	30-Dec-2022	6.03	\$14,378,750.36
U.S. Renal Care Inc	Second Lien Term Loan	\$800,000.00	29-Dec-2023	7.02	\$5,616,000.00
U.S. Renal Care Inc Subtotal		\$3,337,964.28			\$20,439,821.07
UFC Holdings LLC					
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	03-Jan-2017	0.04	\$200.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2017	0.27	\$1,350.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2017	0.52	\$2,600.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Oct-2017	0.78	\$3,900.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Jan-2018	1.03	\$5,150.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Apr-2018	1.28	\$6,400.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Jul-2018	1.53	\$7,650.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	01-Oct-2018	1.78	\$8,900.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2018	2.03	\$10,150.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	01-Apr-2019	2.28	\$11,400.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	01-Jul-2019	2.53	\$12,650.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2019	2.78	\$13,900.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2019	3.03	\$15,150.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2020	3.28	\$16,400.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2020	3.53	\$17,650.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2020	3.78	\$18,900.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2020	4.03	\$20,150.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2021	4.28	\$21,400.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2021	4.53	\$22,650.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2021	4.78	\$23,900.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2021	5.03	\$25,150.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2022	5.28	\$26,400.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2022	5.53	\$27,650.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2022	5.78	\$28,900.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	03-Jan-2023	6.04	\$30,200.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	03-Apr-2023	6.28	\$31,400.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2023	6.53	\$32,650.00
UFC Holdings LLC	First Lien Term Loan	\$1,865,000.00	18-Aug-2023	6.66	\$12,420,900.00

UFC Holdings LLC Subtotal

\$2,000,000.00

\$12,863,700.00

Univar USA Inc

Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Dec-2016	0.02	\$100.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2017	0.27	\$1,350.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Jun-2017	0.52	\$2,600.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Sep-2017	0.77	\$3,850.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Dec-2017	1.02	\$5,100.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Mar-2018	1.27	\$6,350.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Jun-2018	1.52	\$7,600.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	28-Sep-2018	1.77	\$8,850.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2018	2.03	\$10,150.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Mar-2019	2.27	\$11,350.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	28-Jun-2019	2.52	\$12,600.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Sep-2019	2.78	\$13,900.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2019	3.03	\$15,150.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2020	3.28	\$16,400.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Jun-2020	3.53	\$17,650.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Sep-2020	3.78	\$18,900.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2020	4.03	\$20,150.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2021	4.28	\$21,400.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Jun-2021	4.53	\$22,650.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Sep-2021	4.78	\$23,900.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2021	5.03	\$25,150.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2022	5.28	\$26,400.00
Univar USA Inc	Initial Dollar Term Loan	\$1,870,000.00	01-Jul-2022	5.53	\$10,341,100.00

Univar USA Inc Subtotal

\$1,980,000.00

\$10,632,650.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
USIC Holdings Inc					
USIC Holdings Inc	First Lien Initial Term Loan	\$2,285,714.28	31-Dec-2023	7.03	\$16,068,571.39
	USIC Holdings Inc Subtotal	\$2,285,714.28			\$16,068,571.39
Valeant Pharmaceuticals International, Inc.					
Valeant Pharmaceuticals International, Inc.	Series E-1 Tranche B Term Loan	\$2,493,794.82	05-Aug-2020	3.62	\$9,027,537.25
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	30-Mar-2018	1.27	\$4,591.48
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	29-Jun-2018	1.52	\$5,495.31
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	28-Sep-2018	1.77	\$6,399.15
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	31-Dec-2018	2.03	\$7,339.13
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	29-Mar-2019	2.27	\$8,206.81
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	28-Jun-2019	2.52	\$9,110.65
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	30-Sep-2019	2.78	\$10,050.63
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	31-Dec-2019	3.03	\$10,954.47
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	31-Mar-2020	3.28	\$11,858.30
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	30-Jun-2020	3.53	\$12,762.14
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	30-Sep-2020	3.78	\$13,665.97
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	31-Dec-2020	4.03	\$14,569.80
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	31-Mar-2021	4.28	\$15,473.64
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	30-Jun-2021	4.53	\$16,377.47
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	30-Sep-2021	4.78	\$17,281.31
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	31-Dec-2021	5.03	\$18,185.14
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$3,615.34	31-Mar-2022	5.28	\$19,088.98
Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$1,344,905.05	01-Apr-2022	5.28	\$7,101,098.66
	Valeant Pharmaceuticals International, Inc. Subtotal	\$3,900,160.58			\$16,330,046.29
VCVH Holding Corp					
VCVH Holding Corp	First Lien Initial Term Loan	\$1,197,000.00	01-Jun-2023	6.45	\$7,720,650.00
	VCVH Holding Corp Subtotal	\$1,197,000.00			\$7,720,650.00
Velocity Pooling Vehicle LLC					
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Dec-2016	0.02	\$200.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Mar-2017	0.27	\$2,700.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Jun-2017	0.52	\$5,200.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Sep-2017	0.77	\$7,700.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Dec-2017	1.02	\$10,200.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Mar-2018	1.27	\$12,700.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Jun-2018	1.52	\$15,200.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	28-Sep-2018	1.77	\$17,700.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Dec-2018	2.03	\$20,300.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Mar-2019	2.27	\$22,700.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	28-Jun-2019	2.52	\$25,200.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Sep-2019	2.78	\$27,800.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Dec-2019	3.03	\$30,300.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Mar-2020	3.28	\$32,800.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Jun-2020	3.53	\$35,300.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Sep-2020	3.78	\$37,800.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Dec-2020	4.03	\$40,300.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Mar-2021	4.28	\$42,800.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$3,730,000.00	14-May-2021	4.4	\$16,412,000.00
	Velocity Pooling Vehicle LLC Subtotal	\$3,910,000.00			\$16,798,900.00
Vencore Inc					

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Dec-2016	0.02	\$37.96
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	31-Mar-2017	0.27	\$512.51
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Jun-2017	0.52	\$987.05
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Sep-2017	0.77	\$1,461.60
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Dec-2017	1.02	\$1,936.14
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Mar-2018	1.27	\$2,410.69
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Jun-2018	1.52	\$2,885.24
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	28-Sep-2018	1.77	\$3,359.78
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	31-Dec-2018	2.03	\$3,853.31
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Mar-2019	2.27	\$4,308.87
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	28-Jun-2019	2.52	\$4,783.42
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Sep-2019	2.78	\$5,276.94
Vencore Inc	Initial Term Loan (First Lien)	\$697,542.82	22-Nov-2019	2.92	\$2,036,825.05
Vencore Inc Subtotal		\$720,321.00			\$2,068,638.56
Vestcom International Inc					
Vestcom International Inc	Term Loan	\$2,583.56	03-Jan-2017	0.04	\$103.34
Vestcom International Inc	Term Loan	\$2,583.56	03-Apr-2017	0.28	\$723.40
Vestcom International Inc	Term Loan	\$2,583.56	03-Jul-2017	0.53	\$1,369.29
Vestcom International Inc	Term Loan	\$2,583.56	02-Oct-2017	0.78	\$2,015.18
Vestcom International Inc	Term Loan	\$2,583.56	02-Jan-2018	1.03	\$2,661.07
Vestcom International Inc	Term Loan	\$2,583.56	02-Apr-2018	1.28	\$3,306.96
Vestcom International Inc	Term Loan	\$2,583.56	02-Jul-2018	1.53	\$3,952.85
Vestcom International Inc	Term Loan	\$2,583.56	01-Oct-2018	1.78	\$4,598.74
Vestcom International Inc	Term Loan	\$2,583.56	01-Jan-2019	2.03	\$5,244.63
Vestcom International Inc	Term Loan	\$2,583.56	01-Apr-2019	2.28	\$5,890.52
Vestcom International Inc	Term Loan	\$2,583.56	01-Jul-2019	2.53	\$6,536.41
Vestcom International Inc	Term Loan	\$2,583.56	01-Oct-2019	2.78	\$7,182.30
Vestcom International Inc	Term Loan	\$2,583.56	01-Jan-2020	3.03	\$7,828.19
Vestcom International Inc	Term Loan	\$2,583.56	01-Apr-2020	3.28	\$8,474.08
Vestcom International Inc	Term Loan	\$2,583.56	01-Jul-2020	3.53	\$9,119.97
Vestcom International Inc	Term Loan	\$2,583.56	01-Oct-2020	3.78	\$9,765.86
Vestcom International Inc	Term Loan	\$2,583.56	01-Jan-2021	4.03	\$10,411.76
Vestcom International Inc	Term Loan	\$2,583.56	01-Apr-2021	4.28	\$11,057.65
Vestcom International Inc	Term Loan	\$2,583.56	01-Jul-2021	4.53	\$11,703.54
Vestcom International Inc	Term Loan	\$950,912.32	30-Sep-2021	4.78	\$4,545,360.89
Vestcom International Inc Subtotal		\$1,000,000.00			\$4,657,306.64
Vizient Inc					
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Mar-2017	0.27	\$1,128.41
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Jun-2017	0.52	\$2,173.24
Vizient Inc	Term B-2 Loan	\$4,179.30	29-Sep-2017	0.77	\$3,218.06
Vizient Inc	Term B-2 Loan	\$4,179.30	29-Dec-2017	1.02	\$4,262.89
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Mar-2018	1.27	\$5,307.71
Vizient Inc	Term B-2 Loan	\$4,179.30	29-Jun-2018	1.52	\$6,352.54
Vizient Inc	Term B-2 Loan	\$4,179.30	28-Sep-2018	1.77	\$7,397.36
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Dec-2018	2.03	\$8,483.98
Vizient Inc	Term B-2 Loan	\$4,179.30	29-Mar-2019	2.27	\$9,487.01
Vizient Inc	Term B-2 Loan	\$4,179.30	28-Jun-2019	2.52	\$10,531.84
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Sep-2019	2.78	\$11,618.46
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Dec-2019	3.03	\$12,663.28
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Mar-2020	3.28	\$13,708.11
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Jun-2020	3.53	\$14,752.93
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Sep-2020	3.78	\$15,797.76

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Dec-2020	4.03	\$16,842.59
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Mar-2021	4.28	\$17,887.41
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Jun-2021	4.53	\$18,932.24
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Sep-2021	4.78	\$19,977.06
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Dec-2021	5.03	\$21,021.89
Vizient Inc	Term B-2 Loan	\$4,179.30	31-Mar-2022	5.28	\$22,066.71
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Jun-2022	5.53	\$23,111.54
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Sep-2022	5.78	\$24,156.36
Vizient Inc	Term B-2 Loan	\$4,179.30	30-Dec-2022	6.03	\$25,201.19
Vizient Inc	Term B-2 Loan	\$1,571,417.35	13-Feb-2023	6.15	\$9,664,216.72
Vizient Inc Subtotal		\$1,671,720.59			\$9,980,297.29
Wand Intermediate I LP					
Wand Intermediate I LP	Second Lien Initial Term Loan	\$2,000,000.00	19-Sep-2022	5.75	\$11,500,000.00
Wand Intermediate I LP Subtotal		\$2,000,000.00			\$11,500,000.00
WD Wolverine Holdings LLC					
WD Wolverine Holdings LLC	First Lien Term B	\$1,500,000.00	17-Oct-2023	6.82	\$10,230,000.00
WD Wolverine Holdings LLC Subtotal		\$1,500,000.00			\$10,230,000.00
Weight Watchers International Inc					
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	30-Dec-2016	0.02	\$124.97
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	31-Mar-2017	0.27	\$1,687.14
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	30-Jun-2017	0.52	\$3,249.31
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	29-Sep-2017	0.77	\$4,811.48
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	29-Dec-2017	1.02	\$6,373.65
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	30-Mar-2018	1.27	\$7,935.82
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	29-Jun-2018	1.52	\$9,497.99
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	28-Sep-2018	1.77	\$11,060.16
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	31-Dec-2018	2.03	\$12,684.82
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	29-Mar-2019	2.27	\$14,184.50
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	28-Jun-2019	2.52	\$15,746.67
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	30-Sep-2019	2.78	\$17,371.33
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	31-Dec-2019	3.03	\$18,933.50
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$6,248.68	31-Mar-2020	3.28	\$20,495.67
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$2,324,509.15	02-Apr-2020	3.28	\$7,624,390.02
Weight Watchers International Inc Subtotal		\$2,411,990.68			\$7,768,547.08
Western Digital Corporation					
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Dec-2016	0.02	\$120.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Mar-2017	0.27	\$1,620.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Jun-2017	0.52	\$3,120.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Sep-2017	0.77	\$4,620.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Dec-2017	1.02	\$6,120.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Mar-2018	1.27	\$7,620.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Jun-2018	1.52	\$9,120.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	28-Sep-2018	1.77	\$10,620.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	28-Dec-2018	2.02	\$12,120.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Mar-2019	2.27	\$13,620.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	28-Jun-2019	2.52	\$15,120.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	04-Oct-2019	2.79	\$16,740.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	03-Jan-2020	3.04	\$18,240.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	03-Apr-2020	3.28	\$19,680.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	03-Jul-2020	3.53	\$21,180.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	02-Oct-2020	3.78	\$22,680.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Dec-2020	4.03	\$24,180.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	02-Apr-2021	4.28	\$25,680.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	02-Jul-2021	4.53	\$27,180.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	01-Oct-2021	4.78	\$28,680.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Dec-2021	5.03	\$30,180.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	01-Apr-2022	5.28	\$31,680.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	01-Jul-2022	5.53	\$33,180.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Sep-2022	5.78	\$34,680.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Dec-2022	6.03	\$36,180.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Mar-2023	6.28	\$37,680.00
Western Digital Corporation	US Term B-1 Loan	\$2,238,000.00	01-May-2023	6.36	\$14,233,680.00
Western Digital Corporation Subtotal		\$2,394,000.00			\$14,725,320.00
William Morris Endeavor Entertainment LLC					
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	30-Dec-2016	0.02	\$123.50
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	31-Mar-2017	0.27	\$1,667.28
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	30-Jun-2017	0.52	\$3,211.07
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	29-Sep-2017	0.77	\$4,754.85
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	29-Dec-2017	1.02	\$6,298.63
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	30-Mar-2018	1.27	\$7,842.41
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	29-Jun-2018	1.52	\$9,386.19
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	28-Sep-2018	1.77	\$10,929.97
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	31-Dec-2018	2.03	\$12,535.51
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	31-Mar-2019	2.27	\$14,017.54
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	30-Jun-2019	2.52	\$15,561.32
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	30-Sep-2019	2.78	\$17,166.85
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	31-Dec-2019	3.03	\$18,710.63
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	31-Mar-2020	3.28	\$20,254.41
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	30-Jun-2020	3.53	\$21,798.19
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	30-Sep-2020	3.78	\$23,341.98
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	31-Dec-2020	4.03	\$24,885.76
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,175.13	31-Mar-2021	4.28	\$26,429.54
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$2,821,347.72	06-May-2021	4.38	\$12,357,503.04
William Morris Endeavor Entertainment LLC Subtotal		\$2,932,499.99			\$12,596,418.65
Xerox Business Services LLC					
Xerox Business Services LLC	Term B Loan	\$416,666.66	22-Nov-2023	6.92	\$2,883,333.29
Xerox Business Services LLC Subtotal		\$416,666.66			\$2,883,333.29
XPO Logistics Inc					
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Dec-2016	0.02	\$93.56
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	31-Mar-2017	0.27	\$1,263.04
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Jun-2017	0.52	\$2,432.52
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	29-Sep-2017	0.77	\$3,602.01
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	29-Dec-2017	1.02	\$4,771.49
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Mar-2018	1.27	\$5,940.97
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	29-Jun-2018	1.52	\$7,110.46
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	28-Sep-2018	1.77	\$8,279.94
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	31-Dec-2018	2.03	\$9,496.20
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	29-Mar-2019	2.27	\$10,618.91
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	28-Jun-2019	2.52	\$11,788.39
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Sep-2019	2.78	\$13,004.65

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	31-Dec-2019	3.03	\$14,174.13
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	31-Mar-2020	3.28	\$15,343.62
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Jun-2020	3.53	\$16,513.10
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Sep-2020	3.78	\$17,682.58
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	31-Dec-2020	4.03	\$18,852.07
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	31-Mar-2021	4.28	\$20,021.55
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Jun-2021	4.53	\$21,191.03
XPO Logistics Inc	Refinanced Term Loan	\$4,677.93	30-Sep-2021	4.78	\$22,360.52
XPO Logistics Inc	Refinanced Term Loan	\$1,772,936.28	31-Oct-2021	4.86	\$8,616,470.32
XPO Logistics Inc Subtotal		\$1,866,494.92			\$8,841,011.06
Zebra Technologies Corporation					
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$768.18	30-Jun-2018	1.52	\$1,167.64
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	30-Sep-2018	1.78	\$6,970.32
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	31-Dec-2018	2.03	\$7,949.30
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	31-Mar-2019	2.27	\$8,889.11
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	30-Jun-2019	2.52	\$9,868.09
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	30-Sep-2019	2.78	\$10,886.23
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	31-Dec-2019	3.03	\$11,865.20
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	31-Mar-2020	3.28	\$12,844.18
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	30-Jun-2020	3.53	\$13,823.16
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	30-Sep-2020	3.78	\$14,802.14
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	31-Dec-2020	4.03	\$15,781.11
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	31-Mar-2021	4.28	\$16,760.09
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	30-Jun-2021	4.53	\$17,739.07
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$3,915.91	30-Sep-2021	4.78	\$18,718.05
Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$1,491,961.36	27-Oct-2021	4.85	\$7,236,012.61
Zebra Technologies Corporation Subtotal		\$1,543,636.36			\$7,404,076.29
Ziggo Secured Finance Partnership					
Ziggo Secured Finance Partnership	Term D Loan	\$2,432,340.42	02-Sep-2024	7.7	\$18,729,021.25
Ziggo Secured Finance Partnership Subtotal		\$2,432,340.42			\$18,729,021.25
Grand Total		\$351,321,297.10			\$1,669,983,616.37

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
Acosta Inc									
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,960,150.00		United States	Aaa	No	B2	B	Loan
Acosta Inc Subtotal		\$1,960,150.00							
Advantage Sales & Marketing Inc									
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31		United States	Aaa	No	B2	B	Loan
Advantage Sales & Marketing Inc Subtotal		\$492,462.31							
AF Borrower LLC									
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00		United States	Aaa	No	B3	B	Loan
AF Borrower LLC Subtotal		\$2,955,000.00							
Affordable Care Holding Corp									
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00		United States	Aaa	No	B3	B-	Loan
Affordable Care Holding Corp Subtotal		\$2,481,250.00							
Albany Molecular Research Inc									
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54		United States	Aaa	No	B3	B	Loan
Albany Molecular Research Inc Subtotal		\$935,138.54							
Albaugh LLC									
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43		United States	Aaa	No	B1	B+	Loan
Albaugh LLC Subtotal		\$2,604,130.43							
Albertson's LLC									
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19		United States	Aaa	No	B1	B+	Loan
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66		United States	Aaa	No	B1	B+	Loan
Albertson's LLC Subtotal		\$3,182,286.85							
Alix Partners LLP									
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00		United States	Aaa	No	B2	B+	Loan
Alix Partners LLP Subtotal		\$1,856,250.00							
Allied Universal Holdco LLC									
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00		United States	Aaa	No	B3	B+	Loan
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00		United States	Aaa	No	B3	B+	Loan
Allied Universal Holdco LLC Subtotal		\$3,985,000.00							
Allnex Sarl									
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$1,710,971.06		Luxembourg	Aaa	No	B1	B+	Loan
Allnex Sarl Subtotal		\$1,710,971.06							
Allnex USA Inc									
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$1,289,028.94		Luxembourg	Aaa	No	B1	B+	Loan
Allnex USA Inc Subtotal		\$1,289,028.94							

Alorica Inc.

Security	Security ID	Principal Balance	Moody's Region	Country	Moody's Country Rating	Sovereign	Moody's DP Rating	S&P Rating	Security Type
Alorica Inc. - Term B Loan	LX153037	\$249,375.00		United States	Aaa	No	B1	BB-	Loan
Alorica Inc. Subtotal		\$249,375.00							
Amaya Gaming Group Inc - Amaya Holdings BV									
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13		United States	Aaa	No	B2	B+	Loan
Amaya Gaming Group Inc - Amaya Holdings BV Subtotal		\$3,430,328.13							
American Bath Group LLC									
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00		United States	Aaa	No	B3	B	Loan
American Bath Group LLC Subtotal		\$750,000.00							
Amneal Pharmaceuticals LLC									
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65		United States	Aaa	No	B1	BB-	Loan
Amneal Pharmaceuticals LLC Subtotal		\$1,954,323.65							
Anchor Glass Container Corporation									
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	\$500,000.00		United States	Aaa	No	B1	B	Loan
Anchor Glass Container Corporation Subtotal		\$500,000.00							
Applied Systems Inc									
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59		United States	Aaa	No	B3	B	Loan
Applied Systems Inc Subtotal		\$1,373,582.59							
Atrium Innovations Inc									
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00		Canada	Aaa	No	B3	B	Loan
Atrium Innovations Inc Subtotal		\$1,950,000.00							
Auris Luxembourg III SARL									
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06		Germany	Aaa	No	B2	B+	Loan
Auris Luxembourg III SARL Subtotal		\$1,231,289.06							
Avantor Performance Materials Holdings Inc									
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19		United States	Aaa	No	B1	B	Loan
Avantor Performance Materials Holdings Inc Subtotal		\$1,796,407.19							
AVSC Holding Corp									
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40		United States	Aaa	No	B2	B	Loan
AVSC Holding Corp Subtotal		\$2,922,556.40							
Bass Pro Group LLC									
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	\$1,720,430.11		United States	Aaa	No	Ba3	B+	Loan
Bass Pro Group LLC - Initial Term Loan	LX156196	\$3,000,000.00		United States	Aaa	No	Ba3	B+	Loan
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91		United States	Aaa	No	Ba3	B+	Loan
Bass Pro Group LLC Subtotal		\$8,079,725.02							
Bats Global Markets Inc									
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47		United States	Aaa	No	Ba2	BB	Loan
Bats Global Markets Inc Subtotal		\$2,503,607.47							
BC Luxembourg Sarl									
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,019,084.61		United States	Aaa	No	Ba1	BB+	Loan

		BC Luxembourg Sarl Subtotal	\$2,019,084.61						
Blount International, Inc.									
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	United States	Aaa	No	B1	B+	Loan	
		Blount International, Inc. Subtotal	\$1,596,000.00						
BMC Software Finance Inc									
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	United States	Aaa	No	B3	B	Loan	
		BMC Software Finance Inc Subtotal	\$4,688,888.89						
Calpine Construction Finance Company L P									
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	\$4,861,809.04	United States	Aaa	No	Ba3	B+	Loan	
		Calpine Construction Finance Company L P Subtotal	\$4,861,809.04						
Camelot US Acquisition I Co									
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$2,564,000.00	United States	Aaa	No	B3	B+	Loan	
		Camelot US Acquisition I Co Subtotal	\$2,564,000.00						
Cengage Learning Inc									
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.50	United States	Aaa	No	B2	B	Loan	
		Cengage Learning Inc Subtotal	\$3,767,175.50						
CeramTec Acquisition Corporation									
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,285.07	Germany	Aaa	No	B2	B	Loan	
		CeramTec Acquisition Corporation Subtotal	\$204,285.07						
Charter Communications Operating									
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	United States	Aaa	No	Ba2	BBB-	Loan	
		Charter Communications Operating Subtotal	\$1,919,714.94						
Checkout Holding Corp									
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	United States	Aaa	No	B3	CCC+	Loan	
		Checkout Holding Corp Subtotal	\$2,932,500.00						
Chefs' Warehouse Inc (The)									
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	United States	Aaa	No	B2	B	Loan	
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	United States	Aaa	No	B2	B	Loan	
		Chefs' Warehouse Inc (The) Subtotal	\$1,681,123.30						
Clover Technologies Group LLC									
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	United States	Aaa	No	B2	B	Loan	
		Clover Technologies Group LLC Subtotal	\$2,922,284.21						
Colouroz Investment 1 GMBH									
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	Germany	Aaa	No	B2	B	Loan	
		Colouroz Investment 1 GMBH Subtotal	\$347,558.24						
Colouroz Midco - Flint Group Incorporated									
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	Germany	Aaa	No	B2	B	Loan	
		Colouroz Midco - Flint Group Incorporated Subtotal	\$2,102,441.89						
Community Health Systems Inc									
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	United States	Aaa	No	B2	B	Loan	
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	United States	Aaa	No	B2	B	Loan	

		Community Health Systems Inc Subtotal	\$2,914,415.63						
Concordia Healthcare Corp									
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,478,731.18	Canada	Aaa	No	Caa1	B-	Loan	
		Concordia Healthcare Corp Subtotal	\$3,478,731.18						
Cortes NP Acquisition Corporation									
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	\$1,000,000.00	United States	Aaa	No	B1	B+	Loan	
		Cortes NP Acquisition Corporation Subtotal	\$1,000,000.00						
Coty Inc									
Coty Inc - Term B USD Loan	LX155916	\$398,000.00	United States	Aaa	No	Ba1	BB+	Loan	
		Coty Inc Subtotal	\$398,000.00						
Creative Artists Agency LLC									
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$2,473,843.75	United States	Aaa	No	B2	B+	Loan	
		Creative Artists Agency LLC Subtotal	\$2,473,843.75						
CSC Holdings LLC									
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	\$1,480,263.16	United States	Aaa	No	B1	B	Loan	
		CSC Holdings LLC Subtotal	\$1,480,263.16						
CSM Bakery Solutions LLC									
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	United States	Aaa	No	Caa1	CCC+	Loan	
		CSM Bakery Solutions LLC Subtotal	\$2,322,099.74						
Dell International LLC									
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	United States	Aaa	No	Ba1	BB+	Loan	
		Dell International LLC Subtotal	\$3,375,000.00						
Deluxe Entertainment Services Group Inc									
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	United States	Aaa	No	B2	B-	Loan	
		Deluxe Entertainment Services Group Inc Subtotal	\$5,624,179.55						
Diebold Inc									
Diebold Inc - Dollar Term B Loan	LX151920	\$1,416,666.40	United States	Aaa	No	Ba3	BB-	Loan	
		Diebold Inc Subtotal	\$1,416,666.40						
Dollar Tree Inc									
Dollar Tree Inc - Term B-3 Loan	LX155145	\$284,810.13	United States	Aaa	No	Ba2	BB+	Loan	
		Dollar Tree Inc Subtotal	\$284,810.13						
Donnelley Financial Solutions Inc									
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	United States	Aaa	No	B1	BB-	Loan	
		Donnelley Financial Solutions Inc Subtotal	\$500,000.00						
DPX Holdings BV									
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	United States	Aaa	No	B3	B	Loan	
		DPX Holdings BV Subtotal	\$3,890,252.53						
DTZ US Borrower LLC									
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$2,942,649.70	United States	Aaa	No	B2	B+	Loan	
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$85,106.38	United States	Aaa	No	B2	B+	Loan	

		DTZ US Borrower LLC Subtotal	\$3,027,756.09						
Eastern Power LLC									
Eastern Power LLC - Term Loan	LX140953	\$2,330,630.38	United States	Aaa	No	B2	BB-	Loan	
		Eastern Power LLC Subtotal	\$2,330,630.38						
Endo Luxembourg Finance Company I Sarl									
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	Luxembourg	Aaa	No	B1	B+	Loan	
		Endo Luxembourg Finance Company I Sarl Subtotal	\$992,500.00						
EnergySolutions LLC									
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	United States	Aaa	No	B3	B-	Loan	
		EnergySolutions LLC Subtotal	\$1,590,000.00						
Engility Corporation									
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	United States	Aaa	No	B2	B+	Loan	
		Engility Corporation Subtotal	\$313,725.16						
Epicor Software Corporation									
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	United States	Aaa	No	B3	B-	Loan	
		Epicor Software Corporation Subtotal	\$1,984,924.62						
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)									
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	United States	Aaa	No	B2	B	Loan	
		Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) Subtotal	\$995,000.00						
EWT Holdings III Corp. (fka WTG Holdings III Corp.)									
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	United States	Aaa	No	B2	B	Loan	
		EWT Holdings III Corp. (fka WTG Holdings III Corp.) Subtotal	\$2,917,500.00						
Faenza Acquisition GmbH									
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,803,331.63	Germany	Aaa	No	B2	B	Loan	
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$545,719.28	Germany	Aaa	No	B2	B	Loan	
		Faenza Acquisition GmbH Subtotal	\$2,349,050.91						
Filtration Group Corporation									
Filtration Group Corporation - Initial Term Loan	LX133605	\$3,422,919.52	United States	Aaa	No	B2	B	Loan	
		Filtration Group Corporation Subtotal	\$3,422,919.52						
Financiere Lully C - Lully Finance LLC									
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	France	Aa1	No	B2	B	Loan	
		Financiere Lully C - Lully Finance LLC Subtotal	\$2,000,000.00						
First Data Corporation									
First Data Corporation - 2021C New Dollar Term Loan	LX155529	\$2,509,253.40	United States	Aaa	No	B1	B+	Loan	
		First Data Corporation Subtotal	\$2,509,253.40						
Flavors Holdings Inc									
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	United States	Aaa	No	B3	B-	Loan	
		Flavors Holdings Inc Subtotal	\$1,800,000.00						
Flexera Software LLC									
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	United States	Aaa	No	B2	B	Loan	

Flexera Software LLC Subtotal		\$1,000,000.00							
Floor And Decor Outlets Of America Inc									
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	United States	Aaa	No	B2	B	Loan	
Floor And Decor Outlets Of America Inc Subtotal		\$1,200,000.00							
FMG Resources (August 2006) Pty Ltd.									
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	Australia	Aaa	No	Ba2	BB+	Loan	
FMG Resources (August 2006) Pty Ltd. Subtotal		\$2,417,151.46							
FR Dixie Acquisition Corp									
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	United States	Aaa	No	Ca	B-	Loan	
FR Dixie Acquisition Corp Subtotal		\$2,917,500.00							
Galleria Company									
Galleria Company - Term B Loan	LX148185	\$800,000.00	United States	Aaa	No	Ba1	BB+	Loan	
Galleria Company Subtotal		\$800,000.00							
Getty Images, Inc.									
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	United States	Aaa	No	Caa1	CCC+	Loan	
Getty Images, Inc. Subtotal		\$2,916,666.66							
Global Healthcare Exchange LLC									
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71	United States	Aaa	No	B2	B	Loan	
Global Healthcare Exchange LLC Subtotal		\$1,386,043.71							
GlobalLogic Holdings Inc									
GlobalLogic Holdings Inc - Term Loan	LX156755	\$933,333.00	United States	Aaa	No	B2	B	Loan	
GlobalLogic Holdings Inc Subtotal		\$933,333.00							
GOBP Holdings Inc									
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	United States	Aaa	No	B3	B-	Loan	
GOBP Holdings Inc Subtotal		\$2,959,974.43							
Greatbatch Ltd									
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	United States	Aaa	No	B3	B	Loan	
Greatbatch Ltd Subtotal		\$2,481,250.00							
Hampton Rubber Company									
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,900,000.00	United States	Aaa	No	Caa1	CCC+	Loan	
Hampton Rubber Company Subtotal		\$3,900,000.00							
Harbor Freight Tools USA Inc									
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,147,125.00	United States	Aaa	No	Ba3	BB-	Loan	
Harbor Freight Tools USA Inc Subtotal		\$1,147,125.00							
Hoffmaster Group Inc									
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	\$2,100,000.00	United States	Aaa	No	B3	B	Loan	
Hoffmaster Group Inc Subtotal		\$2,100,000.00							
Horizon Pharma Inc									
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	United States	Aaa	No	B2	B	Loan	

		Horizon Pharma Inc Subtotal	\$987,500.00						
Hudsons Bay Company									
Hudsons Bay Company - Initial Term B Loan	LX147151	\$2,152,073.73	Canada	Aaa	No	B1	B+	Loan	
		Hudsons Bay Company Subtotal	\$2,152,073.73						
Huntsman LLC									
Huntsman International LLC - 2023 Term B Loan	LX156697	\$1,990,000.00	United States	Aaa	No	Ba3	BB-	Loan	
		Huntsman LLC Subtotal	\$1,990,000.00						
Husky Injection Molding Systems Ltd									
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	Canada	Aaa	No	B2	B	Loan	
		Husky Injection Molding Systems Ltd Subtotal	\$986,236.96						
Ineos Group Limited									
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	United Kingdom	Aa1	No	B1	B+	Loan	
		Ineos Group Limited Subtotal	\$3,890,576.13						
Ineos Styrolution US Holding LLC									
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	\$1,200,000.00	Germany	Aaa	No	B2	B+	Loan	
		Ineos Styrolution US Holding LLC Subtotal	\$1,200,000.00						
Infiltrator Water Technologies LLC									
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	United States	Aaa	No	B2	B	Loan	
		Infiltrator Water Technologies LLC Subtotal	\$1,994,949.49						
Infor (US) Inc									
Infor (US) Inc - First Lien Term Loan	LX158211	\$1,379,310.34	United States	Aaa	No	B3	B	Loan	
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	United States	Aaa	No	B2	B	Loan	
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	United States	Aaa	No	B2	B	Loan	
		Infor (US) Inc Subtotal	\$3,315,073.14						
Informatica Corporation									
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	United States	Aaa	No	B3	B	Loan	
		Informatica Corporation Subtotal	\$2,482,462.31						
Information Resources Inc									
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	United States	Aaa	No	B2	B-	Loan	
		Information Resources Inc Subtotal	\$3,554,451.09						
inVentiv Group Holdings Inc									
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	\$1,500,000.00	United States	Aaa	No	B3	B	Loan	
		inVentiv Group Holdings Inc Subtotal	\$1,500,000.00						
Ion Media Networks Inc									
Ion Media Networks Inc - Term B-2 Loan	LX142415	\$3,794,512.89	United States	Aaa	No	B1	B+	Loan	
		Ion Media Networks Inc Subtotal	\$3,794,512.89						
IPC Corp									
IPC Corp - First Lien Term B-1 Loan	LX144340	\$1,477,500.00	United States	Aaa	No	B3	B	Loan	
		IPC Corp Subtotal	\$1,477,500.00						
Jaguar Holding Company II									
Jaguar Holding Company II - Initial Term Loan	LX146947	\$500,000.00	United States	Aaa	No	B2	B	Loan	

		Jaguar Holding Company II Subtotal	\$500,000.00						
KAR Auction Services Inc									
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	United States	Aaa	No	B1	BB-	Loan	
		KAR Auction Services Inc Subtotal	\$2,238,750.00						
Keurig Green Mountain Inc									
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$2,826,297.65	United States	Aaa	No	Ba3	BB-	Loan	
		Keurig Green Mountain Inc Subtotal	\$2,826,297.65						
Kindred Healthcare Inc									
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$3,457,172.19	United States	Aaa	No	B2	B+	Loan	
		Kindred Healthcare Inc Subtotal	\$3,457,172.19						
Kronos Acquisition Holdings Inc									
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	United States	Aaa	No	B3	B-	Loan	
		Kronos Acquisition Holdings Inc Subtotal	\$1,485,000.00						
Landslide Holdings, Inc.									
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	\$925,233.64	United States	Aaa	No	B2	B	Loan	
		Landslide Holdings, Inc. Subtotal	\$925,233.64						
Lannett Company, Inc.									
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	United States	Aaa	No	B2	B+	Loan	
		Lannett Company, Inc. Subtotal	\$1,443,750.03						
Lanyon Solutions Inc									
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	\$2,218,618.38	United States	Aaa	No	B3	B	Loan	
		Lanyon Solutions Inc Subtotal	\$2,218,618.38						
Lions Gate Entertainment Corp									
Lions Gate Entertainment Corp - Term B Loan	LX153562	\$1,754,901.96	United States	Aaa	No	Ba3	B+	Loan	
		Lions Gate Entertainment Corp Subtotal	\$1,754,901.96						
LTI Holdings Inc									
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	United States	Aaa	No	B3	B	Loan	
		LTI Holdings Inc Subtotal	\$2,466,262.59						
Macdermid Inc									
Macdermid Inc - Tranche B-4 Term Loan	LX155517	\$1,763,592.45	United States	Aaa	No	B2	BB-	Loan	
Macdermid Inc - Tranche B-5 Term Loan	LX157014	\$1,167,464.11	United States	Aaa	No	B2	BB-	Loan	
		Macdermid Inc Subtotal	\$2,931,056.56						
Magic Newco LLC									
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,807,959.27	United Kingdom	Aa1	No	B2	B	Loan	
		Magic Newco LLC Subtotal	\$1,807,959.27						
Match Group Inc									
Match Group Inc - Term B-1 Loan	LX148815	\$1,093,750.00	United States	Aaa	No	Ba2	BB	Loan	
		Match Group Inc Subtotal	\$1,093,750.00						
Mcgraw-Hill Global Education Holdings LLC									
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,996,250.00	United States	Aaa	No	B2	B	Loan	

Mcgraw-Hill Global Education Holdings LLC Subtotal		\$1,996,250.00						
Midas Intermediate Holdco II LLC								
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	United States	Aaa	No	B2	B-	Loan
Midas Intermediate Holdco II LLC Subtotal		\$2,950,736.46						
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)								
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	United States	Aaa	No	B2	B+	Loan
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) Subtotal		\$1,500,000.00						
Mister Car Wash Holdings Inc								
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	\$125,000.00	United States	Aaa	No	B2	B-	Loan
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	\$1,875,000.00	United States	Aaa	No	B2	B-	Loan
Mister Car Wash Holdings Inc Subtotal		\$2,000,000.00						
MPH Acquisition Holdings LLC								
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	United States	Aaa	No	B2	B+	Loan
MPH Acquisition Holdings LLC Subtotal		\$765,417.87						
MSC Software Corporation								
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	United States	Aaa	No	B3	B-	Loan
MSC Software Corporation Subtotal		\$2,897,678.12						
Natel Engineering Company Inc								
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$681,250.07	United States	Aaa	No	B2	B+	Loan
Natel Engineering Company Inc Subtotal		\$681,250.07						
Netsmart Technologies Inc								
Netsmart Technologies Inc - Term C-1 Loan	LX156671	\$2,500,000.00	United States	Aaa	No	B3	B	Loan
Netsmart Technologies Inc Subtotal		\$2,500,000.00						
Nexeo Solutions LLC								
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	United States	Aaa	No	B2	B	Loan
Nexeo Solutions LLC Subtotal		\$1,282,500.00						
Numericable-SFR SA								
Numericable-SFR SA - USD TLB-7	LX152260	\$1,490,632.04	United States	Aaa	No	B1	B+	Loan
Numericable-SFR SA Subtotal		\$1,490,632.04						
NVA Holdings Inc								
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63	United States	Aaa	No	B3	B	Loan
NVA Holdings Inc Subtotal		\$2,442,708.63						
NVLX Acquisition, LLC								
NVLX Acquisition, LLC - Retired Term Loan	LX157924	\$375,000.00	United States	Aaa	No	B2	B	Loan
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	\$2,947,500.01	United States	Aaa	No	B2	B	Loan
NVLX Acquisition, LLC Subtotal		\$3,322,500.01						
NXP BV								
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	Netherlands	Aaa	No	Baa3	BBB	Loan
NXP BV Subtotal		\$1,066,401.39						
Oberthur Technologies Finance SAS								
Oberthur Technologies Finance SAS - Term Loan B	LX157595	\$2,500,000.00	France	Aa1	No	B2	B-	Loan

Oberthur Technologies Finance SAS Subtotal			\$2,500,000.00						
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp									
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	France	Aa1	No	B2	B-	Loan	
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp Subtotal			\$1,939,491.89						
Outerwall Inc									
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34	United States	Aaa	No	B2	B	Loan	
Outerwall Inc Subtotal			\$2,708,333.34						
Packers Holdings LLC									
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	United States	Aaa	No	B3	B	Loan	
Packers Holdings LLC Subtotal			\$2,947,500.00						
Petco Animal Supplies Inc									
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,191,000.00	United States	Aaa	No	B2	B	Loan	
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$992,500.00	United States	Aaa	No	B2	B	Loan	
Petco Animal Supplies Inc Subtotal			\$2,183,500.00						
PetSmart Inc									
PetSmart Inc - Tranche B-2 Loan	LX155570	\$3,441,284.76	United States	Aaa	No	B1	B+	Loan	
PetSmart Inc Subtotal			\$3,441,284.76						
PFS Holding Corporation									
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	United States	Aaa	No	B3	B-	Loan	
PFS Holding Corporation Subtotal			\$4,387,500.00						
PQ Corporation									
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	\$748,125.00	United States	Aaa	No	B3	B	Loan	
PQ Corporation Subtotal			\$748,125.00						
Precyse Acquisition Corp									
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00	United States	Aaa	No	B3	B-	Loan	
Precyse Acquisition Corp Subtotal			\$1,496,250.00						
Presidio Inc									
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	United States	Aaa	No	B2	B	Loan	
Presidio Inc Subtotal			\$4,024,567.52						
Prime Security Services Borrower LLC									
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50	United States	Aaa	No	B1	B+	Loan	
Prime Security Services Borrower LLC Subtotal			\$1,172,062.50						
Printpack Holdings Inc									
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	United States	Aaa	No	B2	B+	Loan	
Printpack Holdings Inc Subtotal			\$2,128,777.78						
Q Holding Company									
Q Holding Company - Term B Loan	LX142346	\$500,000.00	United States	Aaa	No	B3	B	Loan	
Q Holding Company Subtotal			\$500,000.00						
Quorum Health Corporation									
Quorum Health Corporation - Term Loan	LX152098	\$1,480,259.76	United States	Aaa	No	B2	B	Loan	

		Quorum Health Corporation Subtotal	\$1,480,259.76						
Raley's									
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	United States	Aaa	No	B2	B+	Loan	
		Raley's Subtotal	\$2,844,102.44						
Redtop Acquisitions Limited									
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$748,091.32	United Kingdom	Aa1	No	B1	B	Loan	
		Redtop Acquisitions Limited Subtotal	\$748,091.32						
Royal Holdings Inc									
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00	United States	Aaa	No	B2	B-	Loan	
		Royal Holdings Inc Subtotal	\$493,750.00						
Sabre Inc									
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54	United States	Aaa	No	Ba2	BB-	Loan	
		Sabre Inc Subtotal	\$1,921,617.54						
Securus Technologies Holdings Inc									
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	\$865,737.15	United States	Aaa	No	B3	B	Loan	
		Securus Technologies Holdings Inc Subtotal	\$865,737.15						
Select Medical Corp									
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00	United States	Aaa	No	Ba3	B+	Loan	
		Select Medical Corp Subtotal	\$1,972,990.00						
Shearer's Foods LLC									
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21	United States	Aaa	No	B2	B	Loan	
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	United States	Aaa	No	B2	B	Loan	
		Shearer's Foods LLC Subtotal	\$2,447,614.21						
Sitel Worldwide Corporation									
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00	United States	Aaa	No	B3	B-	Loan	
		Sitel Worldwide Corporation Subtotal	\$1,980,000.00						
SiteOne Landscape Supply, LLC									
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	\$597,000.00	United States	Aaa	No	B1	B+	Loan	
		SiteOne Landscape Supply, LLC Subtotal	\$597,000.00						
SK Spice Sarl									
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69	Switzerland	Aaa	No	B2	B	Loan	
		SK Spice Sarl Subtotal	\$1,442,307.69						
SolarWinds Holdings Inc									
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00	United States	Aaa	No	B2	B	Loan	
		SolarWinds Holdings Inc Subtotal	\$1,197,000.00						
Solera, LLC (Solera Finance, Inc.)									
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00	United States	Aaa	No	B2	B	Loan	
		Solera, LLC (Solera Finance, Inc.) Subtotal	\$1,791,000.00						
Sophia LP									
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62	United States	Aaa	No	B3	B-	Loan	

		Sophia LP Subtotal	\$2,464,799.62						
SourceHOV LLC									
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	United States	Aaa	No	Caa1	CCC+	Loan	
		SourceHOV LLC Subtotal	\$2,793,750.00						
Spin Holdco Inc									
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19	United States	Aaa	No	B3	B	Loan	
		Spin Holdco Inc Subtotal	\$2,932,787.19						
Springer Science & Business Media GMBH									
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	Germany	Aaa	No	B2	B	Loan	
		Springer Science & Business Media GMBH Subtotal	\$2,955,000.02						
St. George's University Scholastic Services LLC									
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00	United States	Aaa	No	B2	B+	Loan	
		St. George's University Scholastic Services LLC Subtotal	\$1,150,000.00						
Sterigenics-Nordion Holdings LLC									
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$1,725,000.00	United States	Aaa	No	B3	B	Loan	
		Sterigenics-Nordion Holdings LLC Subtotal	\$1,725,000.00						
Stratose Intermediate Holdings II LLC									
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	United States	Aaa	No	***	B	Loan	
		Stratose Intermediate Holdings II LLC Subtotal	\$992,500.01						
STS Operating Inc									
STS Operating Inc - Term Loan	LX135213	\$953,141.18	United States	Aaa	No	B2	B	Loan	
		STS Operating Inc Subtotal	\$953,141.18						
Telesat Canada									
Telesat Canada - Term B-3 Loan	LX156204	\$1,750,000.00	Canada	Aaa	No	B1	BB-	Loan	
		Telesat Canada Subtotal	\$1,750,000.00						
Tribune Media Company									
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	United States	Aaa	No	B1	BB-	Loan	
		Tribune Media Company Subtotal	\$626,489.11						
Trugreen Limited Partnership									
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	United States	Aaa	No	B2	B	Loan	
		Trugreen Limited Partnership Subtotal	\$798,000.00						
U.S. Renal Care Inc									
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	United States	Aaa	No	B2	B	Loan	
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	United States	Aaa	No	B2	B	Loan	
		U.S. Renal Care Inc Subtotal	\$3,337,964.29						
UFC Holdings LLC									
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	United States	Aaa	No	B2	B	Loan	
		UFC Holdings LLC Subtotal	\$2,000,000.00						
Univar USA Inc									
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	United States	Aaa	No	B2	B+	Loan	

		Univar USA Inc Subtotal	\$1,980,000.00						
USIC Holdings Inc									
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	\$2,285,714.28	United States	Aaa	No	B3	B	Loan	
		USIC Holdings Inc Subtotal	\$2,285,714.28						
Valeant Pharmaceuticals International, Inc.									
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	\$2,493,794.82	Canada	Aaa	No	B3	B	Loan	
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	\$1,406,365.76	Canada	Aaa	No	B3	B	Loan	
		Valeant Pharmaceuticals International, Inc. Subtotal	\$3,900,160.58						
VCVH Holding Corp									
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	United States	Aaa	No	B3	B-	Loan	
		VCVH Holding Corp Subtotal	\$1,197,000.00						
Velocity Pooling Vehicle LLC									
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	United States	Aaa	No	Caa1	CCC+	Loan	
		Velocity Pooling Vehicle LLC Subtotal	\$3,910,000.00						
Vencore Inc									
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	United States	Aaa	No	B3	B	Loan	
		Vencore Inc Subtotal	\$720,321.00						
Vestcom International Inc									
Vestcom International Inc - Term Loan	LX156795	\$1,000,000.00	United States	Aaa	No	B2	B	Loan	
		Vestcom International Inc Subtotal	\$1,000,000.00						
Vizient Inc									
Vizient Inc - Term B-2 Loan	LX155398	\$1,671,720.59	United States	Aaa	No	B2	B	Loan	
		Vizient Inc Subtotal	\$1,671,720.59						
Wand Intermediate I LP									
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	United States	Aaa	No	B2	B	Loan	
		Wand Intermediate I LP Subtotal	\$2,000,000.00						
WD Wolverine Holdings LLC									
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	United States	Aaa	No	B3	B	Loan	
		WD Wolverine Holdings LLC Subtotal	\$1,500,000.00						
Weight Watchers International Inc									
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,411,990.68	United States	Aaa	No	B3	B-	Loan	
		Weight Watchers International Inc Subtotal	\$2,411,990.68						
Western Digital Corporation									
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	United States	Aaa	No	Ba1	BB+	Loan	
		Western Digital Corporation Subtotal	\$2,394,000.00						
William Morris Endeavor Entertainment LLC									
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	United States	Aaa	No	B2	B	Loan	
		William Morris Endeavor Entertainment LLC Subtotal	\$2,932,499.99						
Xerox Business Services LLC									
Xerox Business Services LLC - Term B Loan	LX156731	\$416,666.66	United States	Aaa	No	Ba3	BB	Loan	

		Xerox Business Services LLC Subtotal	\$416,666.66						
XPO Logistics Inc									
XPO Logistics Inc - Refinanced Term Loan	LX154467	\$1,866,494.92	United States	Aaa	No	B1	B+	Loan	
		XPO Logistics Inc Subtotal	\$1,866,494.92						
Zebra Technologies Corporation									
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	\$1,543,636.36	United States	Aaa	No	Ba3	BB-	Loan	
		Zebra Technologies Corporation Subtotal	\$1,543,636.36						
Ziggo Secured Finance Partnership									
Ziggo Secured Finance Partnership - Term D Loan	LX154367	\$2,432,340.42	Netherlands	Aaa	No	Ba3	BB-	Loan	
		Ziggo Secured Finance Partnership Subtotal	\$2,432,340.42						
		Grand Total	\$351,321,297.14						

Portfolio Assets: Additional Information

Collateral Principal Amount	\$352,921,708.76
APB of Secured Bonds	\$0.00
% of CPA	0.00%

APB of Collateral Obligations with Market Values determined per clause (ii)(C)	\$0.00
% of CPA	0.00%

Requirement	<= 5.00%
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Result	PASS
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Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	No	\$1,960,150.00	\$1,960,150.00	99.25	\$1,945,448.88		0.5554%
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	No	\$492,462.31	\$492,462.31	99.50	\$490,000.00		0.1395%
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	No	\$2,955,000.00	\$2,955,000.00	98.00	\$2,895,900.00		0.8373%
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	No	\$2,481,250.00	\$2,481,250.00	98.20	\$2,436,587.50		0.7031%
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	No	\$935,138.54	\$935,138.54	99.04	\$926,161.21		0.2650%
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	No	\$2,604,130.43	\$2,604,130.43	98.06	\$2,553,675.41		0.7379%
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	No	\$791,157.19	\$791,157.19	99.75	\$789,179.30		0.2242%
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	No	\$2,391,129.66	\$2,391,129.66	99.41	\$2,377,122.43		0.6775%
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	No	\$1,856,250.00	\$1,856,250.00	99.75	\$1,851,609.38		0.5260%
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	No	\$1,985,000.00	\$1,985,000.00	99.00	\$1,965,150.00		0.5624%
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	99.00	\$1,980,000.00		0.5667%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	No	\$1,710,971.06	\$1,710,971.06	99.50	\$1,702,416.20		0.4848%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	No	\$1,289,028.94	\$1,289,028.94	99.50	\$1,282,583.80		0.3652%
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	No	\$249,375.00	\$249,375.00	99.25	\$247,504.69		0.0707%
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	No	\$3,430,328.13	\$3,430,328.13	99.00	\$3,396,024.84		0.9720%
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	No	\$750,000.00	\$750,000.00	99.00	\$742,500.00		0.2125%
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	No	\$1,954,323.65	\$1,954,323.65	100.00	\$1,954,323.65		0.5538%
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	No	No	\$500,000.00	\$500,000.00	99.50	\$497,500.00		0.1417%
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	No	\$1,373,582.59	\$1,373,582.59	100.60	\$1,381,824.09		0.3892%
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	No	\$1,950,000.00	\$1,950,000.00	99.81	\$1,946,343.75		0.5525%
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	No	\$1,231,289.06	\$1,231,289.06	99.70	\$1,227,595.20		0.3489%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	No	\$1,796,407.19	\$1,796,407.19	100.20	\$1,799,924.56		0.5090%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	No	\$2,922,556.40	\$2,922,556.40	99.50	\$2,907,943.61		0.8281%
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	No	No	\$1,720,430.11	\$1,720,430.11	99.00	\$1,703,225.81		0.4875%
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	No	No	\$3,000,000.00	\$3,000,000.00	99.00	\$2,970,000.00		0.8500%
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	No	\$3,359,294.91	\$3,359,294.91	100.45	\$3,374,502.44		0.9519%
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	No	\$2,503,607.47	\$2,503,607.47	100.65	\$2,519,880.92		0.7094%
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	No	\$2,019,084.61	\$2,019,084.61	99.00	\$1,998,893.77		0.5721%
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	No	\$1,596,000.00	\$1,596,000.00	97.00	\$1,548,120.00		0.4522%
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	No	\$4,688,888.89	\$4,688,888.89	100.73	\$4,722,883.33		1.3286%
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	No	\$4,861,809.04	\$4,861,809.04	99.00	\$4,813,190.95		1.3776%
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	No	\$2,564,000.00	\$2,564,000.00	99.89	\$2,561,179.60		0.7265%
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	No	\$3,767,175.50	\$3,767,175.50	99.00	\$3,729,503.75		1.0674%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	No	\$204,285.07	\$204,285.07	101.25	\$206,838.64		0.0579%
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	No	\$1,919,714.94	\$1,919,714.94	99.63	\$1,912,516.01		0.5439%
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	No	\$2,932,500.00	\$2,932,500.00	99.50	\$2,917,837.50		0.8309%
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	No	\$73,795.28	\$73,795.28	99.58	\$73,487.78		0.0209%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	No	\$1,607,328.02	\$1,607,328.02	99.58	\$1,600,630.29		0.4554%
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	No	\$1,026,212.24	\$1,026,212.24	100.28	\$1,029,063.06		0.2908%
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	No	\$1,888,203.38	\$1,888,203.38	100.28	\$1,893,448.81		0.5350%
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	No	\$2,922,284.21	\$2,922,284.21	99.00	\$2,893,061.37		0.8280%

Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	No	\$347,558.24	\$347,558.24	99.00	\$344,082.66		0.0985%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	No	\$2,102,441.89	\$2,102,441.89	99.00	\$2,081,417.47		0.5957%
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	No	\$3,478,731.18	\$3,478,731.18	95.57	\$3,324,633.83		0.9857%
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	97.00	\$970,000.00		0.2833%
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	No	No	\$398,000.00	\$398,000.00	99.50	\$396,010.00		0.1128%
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	No	\$2,473,843.75	\$2,473,843.75	100.75	\$2,492,397.58		0.7010%
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	No	No	\$1,480,263.16	\$1,480,263.16	98.50	\$1,458,059.21		0.4194%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	No	\$2,322,099.74	\$2,322,099.74	101.06	\$2,346,772.05		0.6580%
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	No	\$3,375,000.00	\$3,375,000.00	99.50	\$3,358,125.00		0.9563%
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	No	\$5,624,179.55	\$5,624,179.55	100.75	\$5,666,360.89		1.5936%
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	No	\$1,416,666.40	\$1,416,666.40	99.71	\$1,412,499.98		0.4014%
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	No	No	\$284,810.13	\$284,810.13	99.50	\$283,386.08		0.0807%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	No	\$500,000.00	\$500,000.00	99.50	\$497,500.00		0.1417%
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	No	\$3,890,252.53	\$3,890,252.53	99.75	\$3,880,526.89		1.1023%
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	No	\$2,942,649.70	\$2,942,649.71	100.38	\$2,953,684.64		0.8338%
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	No	No	\$85,106.38	\$85,106.38	99.06	\$84,308.51		0.0241%
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	No	\$2,330,630.38	\$2,330,630.38	99.65	\$2,322,473.17		0.6604%
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	No	\$992,500.00	\$992,500.00	99.75	\$990,018.75		0.2812%
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	No	\$1,590,000.00	\$1,590,000.00	98.00	\$1,558,200.00		0.4505%
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	No	\$313,725.16	\$313,725.16	99.50	\$312,156.54		0.0889%
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	No	\$1,984,924.62	\$1,984,924.62	91.20	\$1,810,251.26		0.5624%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	No	\$995,000.00	\$995,000.00	98.00	\$975,100.00		0.2819%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	No	\$2,917,500.00	\$2,917,500.00	100.75	\$2,939,381.25		0.8267%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	No	\$1,803,331.63	\$1,803,331.63	101.25	\$1,825,873.27		0.5110%
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	No	\$545,719.28	\$545,719.28	101.25	\$552,540.77		0.1546%
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	No	No	\$3,422,919.52	\$3,422,919.52	101.13	\$3,461,427.36		0.9699%
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	99.00	\$1,980,000.00		0.5667%
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	No	No	\$2,509,253.40	\$2,509,253.40	99.75	\$2,502,980.27		0.7110%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	No	\$1,800,000.00	\$1,800,000.00	96.00	\$1,728,000.00		0.5100%
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	99.50	\$995,000.00		0.2833%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	No	\$1,200,000.00	\$1,200,000.00	99.50	\$1,194,000.00		0.3400%
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	No	\$2,417,151.46	\$2,417,151.46	100.06	\$2,418,667.01		0.6849%
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	No	\$2,917,500.00	\$2,917,500.00	99.50	\$2,902,912.50		0.8267%
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	No	\$800,000.00	\$800,000.00	99.50	\$796,000.00		0.2267%
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	No	\$2,916,666.66	\$2,916,666.66	94.50	\$2,756,250.00		0.8264%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	No	\$1,386,043.71	\$1,386,043.71	99.50	\$1,379,113.49		0.3927%
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	No	No	\$933,333.00	\$933,333.00	99.00	\$923,999.67		0.2645%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	No	\$2,959,974.43	\$2,959,974.43	99.58	\$2,947,640.22		0.8387%
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	No	\$2,481,250.00	\$2,481,250.00	99.25	\$2,462,630.70		0.7031%
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	No	\$3,900,000.00	\$3,900,000.00	99.50	\$3,880,500.00		1.1051%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	No	\$1,147,125.00	\$1,147,125.00	99.50	\$1,141,389.38		0.3250%
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	No	No	\$2,100,000.00	\$2,100,000.00	99.25	\$2,084,250.00		0.5950%
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	No	\$987,500.00	\$987,500.00	100.56	\$993,054.69		0.2798%
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	No	No	\$2,152,073.73	\$2,152,073.73	99.38	\$2,138,812.65		0.6098%
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	No	No	\$1,990,000.00	\$1,990,000.00	99.75	\$1,985,025.00		0.5639%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	No	\$986,236.96	\$986,236.96	99.50	\$981,305.77		0.2794%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	No	No	\$1,200,000.00	\$1,200,000.00	98.00	\$1,176,000.00		0.3400%
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	No	\$3,890,576.13	\$3,890,576.13	100.44	\$3,907,597.40		1.1024%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	No	\$1,994,949.49	\$1,994,949.49	100.38	\$2,002,430.56		0.5653%
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	No	No	\$1,379,310.34	\$1,379,310.34	99.50	\$1,372,413.79		0.3908%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	No	\$1,602,351.51	\$1,602,351.51	95.38	\$1,528,242.75		0.4540%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	No	\$333,411.29	\$333,411.29	95.38	\$317,991.02		0.0945%
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	No	\$2,482,462.31	\$2,482,462.31	99.15	\$2,461,361.38		0.7034%
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	No	\$3,554,451.09	\$3,554,451.09	100.84	\$3,584,376.01		1.0072%
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	No	No	\$1,500,000.00	\$1,500,000.00	99.50	\$1,492,500.00		0.4250%
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	No	No	\$3,794,512.89	\$3,794,512.89	99.50	\$3,775,540.32		1.0752%
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	No	\$1,477,500.00	\$1,477,500.00	97.00	\$1,433,175.00		0.4186%
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	No	No	\$500,000.00	\$500,000.00	99.75	\$498,750.00		0.1417%
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	No	\$2,238,750.00	\$2,238,750.00	99.00	\$2,216,362.50		0.6343%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	No	\$2,826,297.65	\$2,826,297.65	98.52	\$2,814,527.80		0.8008%
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	No	\$3,457,172.19	\$3,457,172.19	99.71	\$3,447,274.30		0.9796%

Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	No	\$1,485,000.00	\$1,485,000.00	97.50	\$1,447,875.00		0.4208%
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	No	No	\$925,233.64	\$925,233.64	99.93	\$924,547.12		0.2622%
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	No	\$1,443,750.03	\$1,443,750.03	92.50	\$1,335,468.78		0.4091%
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	No	No	\$2,218,618.38	\$2,218,618.38	101.13	\$2,243,577.84		0.6286%
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	No	No	\$1,754,901.96	\$1,754,901.96	100.00	\$1,754,901.96		0.4972%
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	No	\$2,466,262.59	\$2,466,262.59	99.15	\$2,445,385.68		0.6988%
Macerdum Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	No	No	\$1,763,592.45	\$1,763,592.45	100.50	\$1,772,410.41		0.4997%
Macerdum Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	No	No	\$1,167,464.11	\$1,167,464.11	98.00	\$1,144,114.83		0.3308%
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	No	\$1,807,959.27	\$1,807,959.27	101.75	\$1,839,598.56		0.5123%
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	No	\$1,093,750.00	\$1,093,750.00	98.90	\$1,081,718.75		0.3099%
McGraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	No	\$1,996,250.00	\$1,996,250.00	99.36	\$1,983,503.94		0.5656%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	No	\$2,950,736.46	\$2,950,736.46	99.41	\$2,933,318.26		0.8361%
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	No	\$1,500,000.00	\$1,500,000.00	100.42	\$1,506,250.50		0.4250%
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	No	No	\$125,000.00	\$125,000.00	99.25	\$124,062.50		0.0354%
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	No	No	\$1,875,000.00	\$1,875,000.00	100.50	\$1,884,375.00		0.5313%
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	No	\$765,417.87	\$765,417.87	99.50	\$761,590.78		0.2169%
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	No	\$2,897,678.12	\$2,897,678.12	99.00	\$2,868,701.34		0.8211%
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	No	\$681,250.07	\$681,250.07	99.00	\$674,437.57		0.1930%
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	No	No	\$2,500,000.00	\$2,500,000.00	99.95	\$2,498,750.00		0.7084%
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	No	\$1,282,500.00	\$1,282,500.00	100.28	\$1,286,062.79		0.3634%
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	No	\$1,490,632.04	\$1,490,632.04	99.00	\$1,475,725.72		0.4224%
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	No	\$2,442,708.63	\$2,442,708.63	99.86	\$2,439,213.12		0.6921%
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	No	No	\$375,000.00	\$375,000.00	99.50	\$373,125.00		0.1063%
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	No	No	\$2,947,500.01	\$2,947,500.01	99.50	\$2,932,762.51		0.8352%
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	No	\$1,066,401.39	\$1,066,401.39	99.25	\$1,058,403.38		0.3022%
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	No	No	\$2,500,000.00	\$2,500,000.00	99.50	\$2,487,500.00		0.7084%
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	No	\$1,939,491.89	\$1,939,491.89	101.44	\$1,967,372.09		0.5496%
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	No	\$2,708,333.34	\$2,708,333.34	99.50	\$2,694,791.67		0.7674%
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	No	\$2,947,500.00	\$2,947,500.00	100.38	\$2,958,553.13		0.8352%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	No	\$1,191,000.00	\$1,191,000.00	98.00	\$1,167,180.00		0.3375%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	No	\$992,500.00	\$992,500.00	99.75	\$990,018.75		0.2812%
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	No	No	\$3,441,284.76	\$3,441,284.76	100.15	\$3,446,446.69		0.9751%
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	No	\$4,387,500.00	\$4,387,500.00	100.03	\$4,388,719.73		1.2432%
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	No	No	\$748,125.00	\$748,125.00	99.00	\$740,643.75		0.2120%
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	No	\$1,496,250.00	\$1,496,250.00	100.25	\$1,499,990.63		0.4240%
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	No	\$4,024,567.52	\$4,024,567.52	97.15	\$3,909,992.11		1.1404%
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	No	\$1,172,062.50	\$1,172,062.50	99.00	\$1,160,341.88		0.3321%
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	No	\$2,128,777.78	\$2,128,777.78	99.00	\$2,107,490.00		0.6032%
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	No	No	\$500,000.00	\$500,000.00	99.00	\$495,000.00		0.1417%
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	No	\$1,480,259.76	\$1,480,259.76	100.00	\$1,480,259.76		0.4194%
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	No	\$2,844,102.44	\$2,844,102.44	98.21	\$2,793,315.30		0.8059%
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	No	\$748,091.32	\$748,091.32	100.00	\$748,091.32		0.2120%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	No	\$493,750.00	\$493,750.00	99.50	\$491,281.25		0.1399%
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	No	\$1,921,617.54	\$1,921,617.54	100.60	\$1,933,066.54		0.5445%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	No	\$865,737.15	\$865,737.15	93.75	\$811,628.58		0.2453%
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	No	\$1,972,990.00	\$1,972,990.00	99.33	\$1,959,836.08		0.5590%
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	No	\$1,447,614.21	\$1,447,614.21	99.75	\$1,443,995.18		0.4102%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	99.00	\$990,000.00		0.2833%
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	No	\$1,980,000.00	\$1,980,000.00	99.00	\$1,960,200.00		0.5610%
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	No	No	\$597,000.00	\$597,000.00	99.00	\$591,030.00		0.1692%
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	No	\$1,442,307.69	\$1,442,307.69	97.00	\$1,399,038.46		0.4087%
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	No	\$1,197,000.00	\$1,197,000.00	95.00	\$1,137,150.00		0.3392%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	No	\$1,791,000.00	\$1,791,000.00	97.00	\$1,737,270.00		0.5075%
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	No	\$2,464,799.62	\$2,464,799.62	99.77	\$2,459,044.31		0.6984%
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	No	\$2,793,750.00	\$2,793,750.00	97.00	\$2,709,937.50		0.7916%
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	No	\$2,932,787.19	\$2,932,787.19	100.33	\$2,942,591.49		0.8310%
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	No	\$2,955,000.02	\$2,955,000.02	100.44	\$2,967,928.15		0.8373%
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	No	\$1,150,000.00	\$1,150,000.00	98.50	\$1,132,750.00		0.3259%
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	No	\$1,725,000.00	\$1,725,000.00	99.75	\$1,720,687.50		0.4888%
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	No	\$992,500.01	\$992,500.01	99.00	\$982,575.01		0.2812%
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	No	\$953,141.18	\$953,141.18	99.50	\$948,375.47		0.2701%

Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	No	No	\$1,750,000.00	\$1,750,000.00	99.00	\$1,732,500.00		0.4959%
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	No	\$626,489.11	\$626,489.11	100.32	\$628,523.95		0.1775%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	No	\$798,000.00	\$798,000.00	98.50	\$786,030.00		0.2261%
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	No	\$2,537,964.29	\$2,537,964.29	99.08	\$2,514,708.92		0.7191%
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	No	No	\$800,000.00	\$800,000.00	98.00	\$784,000.00		0.2267%
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	100.25	\$2,005,000.00		0.5667%
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	No	\$1,980,000.00	\$1,980,000.00	99.88	\$1,977,525.00		0.5610%
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	No	No	\$2,285,714.28	\$2,285,714.28	99.75	\$2,279,999.99		0.6477%
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	No	\$2,493,794.82	\$2,493,794.82	100.00	\$2,493,794.82		0.7066%
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	No	\$1,406,365.76	\$1,406,365.76	99.50	\$1,399,333.94		0.3985%
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	No	\$1,197,000.00	\$1,197,000.00	99.00	\$1,185,030.00		0.3392%
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	No	\$3,910,000.00	\$3,910,000.00	92.00	\$3,597,200.00		1.1079%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	No	\$720,321.00	\$720,321.00	99.81	\$718,948.79		0.2041%
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	99.50	\$995,000.00		0.2833%
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	No	No	\$1,671,720.59	\$1,671,720.59	97.92	\$1,636,965.52		0.4737%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	99.75	\$1,995,000.00		0.5667%
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	No	\$1,500,000.00	\$1,500,000.00	97.00	\$1,455,000.00		0.4250%
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	No	\$2,411,990.68	\$2,411,990.68	83.50	\$2,014,012.22		0.6834%
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	No	\$2,394,000.00	\$2,394,000.00	97.25	\$2,328,165.00		0.6783%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	No	\$2,932,499.99	\$2,932,499.99	99.00	\$2,903,174.99		0.8309%
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	No	No	\$416,666.66	\$416,666.66	97.50	\$406,249.99		0.1181%
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	No	\$1,866,494.92	\$1,866,494.92	100.75	\$1,880,493.63		0.5289%
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	No	No	\$1,543,636.36	\$1,543,636.36	99.25	\$1,532,059.09		0.4374%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	No	\$2,432,340.42	\$2,432,340.42	98.38	\$2,392,814.89		0.6892%
Grand Total						\$351,321,297.14	\$351,321,297.14				

Portfolio Assets: Collateral Obligations maturing after the Stated Maturity

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

Portfolio Assets: Collateral Obligations that would be Discount Obligations but for clause (x)

Collateral Principal Amount	\$352,921,708.76
5 % of the Collateral Principal Amount	\$17,646,085.44
Aggregate Amount of Collateral Obligations not Discount per clause (x)	\$0.00

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

Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
Australia	Aaa	AAA	FMG Resources (August 2006) Pty Ltd. - Term Loan	Loan	LX133573	No	Group I	No	\$2,417,151.46	0.6880%
	Australia Subtotal								\$2,417,151.46	0.6880%
Canada	Aaa	AAA	Atrium Innovations Inc - Initial Tranche B-1 Term Loan	Loan	LX135021	No		No	\$1,950,000.00	0.5550%
	Aaa	AAA	Concordia Healthcare Corp - Dollar Term Loan	Loan	LX148270	No		No	\$3,478,731.18	0.9902%
	Aaa	AAA	Hudsons Bay Company - Initial Term B Loan	Loan	LX147151	No		No	\$2,152,073.73	0.6126%
	Aaa	AAA	Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	Loan	LX120047	No		No	\$986,236.96	0.2807%
	Aaa	AAA	Telesat Canada - Term B-3 Loan	Loan	LX156204	No		No	\$1,750,000.00	0.4981%
	Aaa	AAA	Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	Loan	LX130609	No		No	\$2,493,794.82	0.7098%
	Aaa	AAA	Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	Loan	LX143679	No		No	\$1,406,365.76	0.4003%
Canada Subtotal									\$14,217,202.45	4.0468%
France	Aa1	AA	Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	Loan	LX146801	No	Group III	No	\$2,000,000.00	0.5693%
	Aa1	AA	Oberthur Technologies Finance SAS - Term Loan B	Loan	LX157595	No	Group III	No	\$2,500,000.00	0.7116%
	Aa1	AA	Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	Loan	LX132972	No	Group III	No	\$1,939,491.89	0.5521%
France Subtotal									\$6,439,491.89	1.8329%
Germany	Aaa	AAA	Auris Luxembourg III SARL - Facility B4- USD	Loan	LX144974	No	Group II	No	\$1,231,289.06	0.3505%
	Aaa	AAA	CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	Loan	LX132449	No	Group II	No	\$204,285.07	0.0581%
	Aaa	AAA	Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	Loan	LX137183	No	Group II	No	\$347,558.24	0.0989%
	Aaa	AAA	Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	Loan	LX137287	No	Group II	No	\$2,102,441.89	0.5984%
	Aaa	AAA	Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	Loan	LX131517	No	Group II	No	\$1,803,331.63	0.5133%
	Aaa	AAA	Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	Loan	LX132570	No	Group II	No	\$545,719.28	0.1553%
	Aaa	AAA	Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	Loan	LX155053	No	Group II	No	\$1,200,000.00	0.3416%
	Aaa	AAA	Springer Science & Business Media GMBH - Initial Term B9 Loan	Loan	LX143523	No	Group II	No	\$2,955,000.02	0.8411%
Germany Subtotal									\$10,389,625.20	2.9573%
Luxembourg	Aaa	AAA	Allnex Sarl - Tranche B-2 Term Loan	Loan	LX152754	No	Group III	No	\$1,710,971.06	0.4870%
	Aaa	AAA	Allnex USA Inc - Tranche B-3 Term Loan	Loan	LX152923	No	Group III	No	\$1,289,028.94	0.3669%
	Aaa	AAA	Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	Loan	LX145129	No	Group III	No	\$992,500.00	0.2825%
Luxembourg Subtotal									\$3,992,500.00	1.1364%
Netherlands	Aaa	AAA	NXP BV - Tranche F Loans	Loan	LX155082	No	Group I	No	\$1,066,401.39	0.3035%
	Aaa	AAA	Ziggo Secured Finance Partnership - Term D Loan	Loan	LX154367	No	Group I	No	\$2,432,340.42	0.6923%
Netherlands Subtotal									\$3,498,741.81	0.9959%
Switzerland										

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AAA	SK Spice Sarl - Term Loan A	Loan	LX145173	No	Group II	No	\$1,442,307.69	0.4105%
Switzerland Subtotal									\$1,442,307.69	0.4105%
United Kingdom										
	Aa1	AAA	Ineos US Finance LLC - Extended 2020 Dollar Term Loan	Loan	LX144978	No	Group I	No	\$3,890,576.13	1.1074%
	Aa1	AAA	Magic Newco LLC - First Lien USD Term Loan	Loan	LX124101	No	Group I	No	\$1,807,959.27	0.5146%
	Aa1	AAA	Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	Loan	LX133725	No	Group I	No	\$748,091.32	0.2129%
United Kingdom Subtotal									\$6,446,626.72	1.8350%
United States										
	Aaa	AA+	Acosta Inc - Tranche B-1 Loan	Loan	LX144231	No		No	\$1,960,150.00	0.5579%
	Aaa	AA+	Advantage Sales & Marketing Inc - First Lien Initial Term Loan	Loan	LX138508	No		No	\$492,462.31	0.1402%
	Aaa	AA+	AF Borrower LLC - First Lien Initial Term Loan	Loan	LX142446	No		No	\$2,955,000.00	0.8411%
	Aaa	AA+	Affordable Care Holding Corp - First Lien Term B Loan	Loan	LX148481	No		No	\$2,481,250.00	0.7063%
	Aaa	AA+	Albany Molecular Research Inc - Term Loan	Loan	LX146837	No		No	\$935,138.54	0.2662%
	Aaa	AA+	Albaugh LLC - Initial Term Loan	Loan	LX137116	No		No	\$2,604,130.43	0.7412%
	Aaa	AA+	Albertson's LLC - 2016-1 Term B-5 Loan	Loan	LX152928	No		No	\$791,157.19	0.2252%
	Aaa	AA+	Albertson's LLC - Term B-6 Loan	Loan	LX152913	No		No	\$2,391,129.66	0.6806%
	Aaa	AA+	Alix Partners LLP - 2016 Refinancing Term B Loan	Loan	LX155476	No		No	\$1,856,250.00	0.5284%
	Aaa	AA+	Allied Universal Holdco LLC - First Lien Initial Term Loan	Loan	LX146534	No		No	\$1,985,000.00	0.5650%
	Aaa	AA+	Allied Universal Holdco LLC - Second Lien Initial Term Loan	Loan	LX146537	No		No	\$2,000,000.00	0.5693%
	Aaa	AA+	Alorica Inc. - Term B Loan	Loan	LX153037	No		No	\$249,375.00	0.0710%
	Aaa	AA+	Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	Loan	LX139396	No		No	\$3,430,328.13	0.9764%
	Aaa	AA+	American Bath Group LLC - First Lien Term Loan	Loan	LX155089	No		No	\$750,000.00	0.2135%
	Aaa	AA+	Amneal Pharmaceuticals LLC - Term Loan B	Loan	LX133102	No		No	\$1,954,323.65	0.5563%
	Aaa	AA+	Anchor Glass Container Corporation - First Lien Term Loan	Loan	LX156838	No		No	\$500,000.00	0.1423%
	Aaa	AA+	Applied Systems Inc - First Lien Initial Term Loan	Loan	LX134866	No		No	\$1,373,582.59	0.3910%
	Aaa	AA+	Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Loan	LX153045	No		No	\$1,796,407.19	0.5113%
	Aaa	AA+	AVSC Holding Corp - First Lien Initial Term Loan	Loan	LX134957	No		No	\$2,922,556.40	0.8319%
	Aaa	AA+	Bass Pro Group LLC - Asset Sale Term Loan	Loan	LX156197	No		No	\$1,720,430.11	0.4897%
	Aaa	AA+	Bass Pro Group LLC - Initial Term Loan	Loan	LX156196	No		No	\$3,000,000.00	0.8539%
	Aaa	AA+	Bass Pro Group LLC - Term Loan	Loan	LX144858	No		No	\$3,359,294.91	0.9562%
	Aaa	AA+	Bats Global Markets Inc - Refinancing Term Loan	Loan	LX153214	No		No	\$2,503,607.47	0.7126%
	Aaa	AA+	BC Luxembourg Sarl - Term B-3 Loan	Loan	LX153989	No		No	\$2,019,084.61	0.5747%
	Aaa	AA+	Blount International, Inc. - Initial Term Loan	Loan	LX149926	No		No	\$1,596,000.00	0.4543%
	Aaa	AA+	BMC Software Finance Inc - Initial US Term Loan	Loan	LX130254	No		No	\$4,688,888.89	1.3346%
	Aaa	AA+	Calpine Construction Finance Company L P - Term B-1 Loan	Loan	LX129420	No		No	\$4,861,809.04	1.3839%
	Aaa	AA+	Camelot US Acquisition I Co - Initial Term Loan	Loan	LX155002	No		No	\$2,564,000.00	0.7298%
	Aaa	AA+	Cengage Learning Inc - Term B Loan	Loan	LX152766	No		No	\$3,767,175.50	1.0723%
	Aaa	AA+	Charter Communications Operating - Term E Loan	Loan	LX129060	No		No	\$1,919,714.94	0.5464%
	Aaa	AA+	Checkout Holding Corp - First Lien Term B Loan	Loan	LX136210	No		No	\$2,932,500.00	0.8347%
	Aaa	AA+	Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Loan	LX152999	No		No	\$73,795.28	0.0210%
	Aaa	AA+	Chefs' Warehouse Inc (The) - Term Loan	Loan	LX152998	No		No	\$1,607,328.02	0.4575%
	Aaa	AA+	CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	Loan	LX144539	No		No	\$1,026,212.24	0.2921%
	Aaa	AA+	CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	Loan	LX144540	No		No	\$1,888,203.38	0.5375%
	Aaa	AA+	Clover Technologies Group LLC - Initial Term Loan	Loan	LX136594	No		No	\$2,922,284.21	0.8318%
	Aaa	AA+	Cortes NP Acquisition Corporation - Initial Term Loan	Loan	LX155379	No		No	\$1,000,000.00	0.2846%
	Aaa	AA+	Coty Inc - Term B USD Loan	Loan	LX155916	No		No	\$398,000.00	0.1133%
	Aaa	AA+	Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	Loan	LX142305	No		No	\$2,473,843.75	0.7042%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AA+	CSC Holdings LLC - 2016 Extended Term Loan	Loan	LX154963	No		No	\$1,480,263.16	0.4213%
	Aaa	AA+	CSM Bakery Solutions LLC - First Lien Term Loan	Loan	LX129905	No		No	\$2,322,099.74	0.6610%
	Aaa	AA+	Dell International LLC - Term B Loan	Loan	LX150043	No		No	\$3,375,000.00	0.9607%
	Aaa	AA+	Deluxe Entertainment Services Group Inc - Initial Term Loan	Loan	LX135501	No		No	\$5,624,179.55	1.6009%
	Aaa	AA+	Diebold Inc - Dollar Term B Loan	Loan	LX151920	No		No	\$1,416,666.40	0.4032%
	Aaa	AA+	Dollar Tree Inc - Term B-3 Loan	Loan	LX155145	No		No	\$284,810.13	0.0811%
	Aaa	AA+	Donnelley Financial Solutions Inc - Term B Loan	Loan	LX155094	No		No	\$500,000.00	0.1423%
	Aaa	AA+	DPX Holdings BV - 2015 Incremental Dollar Term Loan	Loan	LX133966	No		No	\$3,890,252.53	1.1073%
	Aaa	AA+	DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Loan	LX147102	No		No	\$2,942,649.70	0.8376%
	Aaa	AA+	DTZ US Borrower LLC - Second Lien Initial Term Loan	Loan	LX141570	No		No	\$85,106.38	0.0242%
	Aaa	AA+	Eastern Power LLC - Term Loan	Loan	LX140953	No		No	\$2,330,630.38	0.6634%
	Aaa	AA+	EnergySolutions LLC - Term Advance	Loan	LX137277	No		No	\$1,590,000.00	0.4526%
	Aaa	AA+	Engility Corporation - Term B2 Loan	Loan	LX154035	No		No	\$313,725.16	0.0893%
	Aaa	AA+	Epicor Software Corporation - Term B Loan	Loan	LX144606	No		No	\$1,984,924.62	0.5650%
	Aaa	AA+	Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	Loan	LX151236	No		No	\$995,000.00	0.2832%
	Aaa	AA+	EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	Loan	LX134319	No		No	\$2,917,500.00	0.8304%
	Aaa	AA+	Filtration Group Corporation - Initial Term Loan	Loan	LX133605	No		No	\$3,422,919.52	0.9743%
	Aaa	AA+	First Data Corporation - 2021C New Dollar Term Loan	Loan	LX155529	No		No	\$2,509,253.40	0.7142%
	Aaa	AA+	Flavors Holdings Inc - First Lien Tranche B Term Loan	Loan	LX141067	No		No	\$1,800,000.00	0.5124%
	Aaa	AA+	Flexera Software LLC - Second Lien Term Loan	Loan	LX136092	No		No	\$1,000,000.00	0.2846%
	Aaa	AA+	Floor And Decor Outlets Of America Inc - Term Loan	Loan	LX155129	No		No	\$1,200,000.00	0.3416%
	Aaa	AA+	FR Dixie Acquisition Corp - Initial Term Loan	Loan	LX134871	No		No	\$2,917,500.00	0.8304%
	Aaa	AA+	Galleria Company - Term B Loan	Loan	LX148185	No		No	\$800,000.00	0.2277%
	Aaa	AA+	Getty Images, Inc. - Initial Term Loan	Loan	LX126129	No		No	\$2,916,666.66	0.8302%
	Aaa	AA+	Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	Loan	LX146885	No		No	\$1,386,043.71	0.3945%
	Aaa	AA+	GlobalLogic Holdings Inc - Term Loan	Loan	LX156755	No		No	\$933,333.00	0.2657%
	Aaa	AA+	GOBP Holdings Inc - First Lien Initial Term Loan	Loan	LX141483	No		No	\$2,959,974.43	0.8425%
	Aaa	AA+	Greatbatch Ltd - Term B Loan	Loan	LX147756	No		No	\$2,481,250.00	0.7063%
	Aaa	AA+	Hampton Rubber Company - First Lien Term Loan	Loan	LX135905	No		No	\$3,900,000.00	1.1101%
	Aaa	AA+	Harbor Freight Tools USA Inc - Initial Term Loan	Loan	LX154324	No		No	\$1,147,125.00	0.3265%
	Aaa	AA+	Hoffmaster Group Inc - First Lien Initial Term Loan	Loan	LX155800	No		No	\$2,100,000.00	0.5977%
	Aaa	AA+	Horizon Pharma Inc - 2015 Term Loan	Loan	LX144256	No		No	\$987,500.00	0.2811%
	Aaa	AA+	Huntsman International LLC - 2023 Term B Loan	Loan	LX156697	No		No	\$1,990,000.00	0.5664%
	Aaa	AA+	Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	Loan	LX154124	No		No	\$1,994,949.49	0.5678%
	Aaa	AA+	Infor (US) Inc - First Lien Term Loan	Loan	LX158211	No		No	\$1,379,310.34	0.3926%
	Aaa	AA+	Infor (US) Inc - Tranche B-3 Term Loan	Loan	LX130158	No		No	\$1,602,351.51	0.4561%
	Aaa	AA+	Infor (US) Inc - Tranche B-5 Term Loan	Loan	LX134487	No		No	\$333,411.29	0.0949%
	Aaa	AA+	Informatica Corporation - Dollar Term Loan	Loan	LX144702	No		No	\$2,482,462.31	0.7066%
	Aaa	AA+	Information Resources Inc - Term Loan	Loan	LX132782	No		No	\$3,554,451.09	1.0117%
	Aaa	AA+	inVentiv Group Holdings Inc - First Lien Initial Term Loan	Loan	LX154353	No		No	\$1,500,000.00	0.4270%
	Aaa	AA+	Ion Media Networks Inc - Term B-2 Loan	Loan	LX142415	No		No	\$3,794,512.89	1.0801%
	Aaa	AA+	IPC Corp - First Lien Term B-1 Loan	Loan	LX144340	No		No	\$1,477,500.00	0.4206%
	Aaa	AA+	Jaguar Holding Company II - Initial Term Loan	Loan	LX146947	No		No	\$500,000.00	0.1423%
	Aaa	AA+	KAR Auction Services Inc - Tranche B-3 Term Loan	Loan	LX151490	No		No	\$2,238,750.00	0.6372%
	Aaa	AA+	Keurig Green Mountain Inc - Term B USD Loan	Loan	LX150733	No		No	\$2,826,297.65	0.8045%
	Aaa	AA+	Kindred Healthcare Inc - 2016 Incremental Term Loan	Loan	LX136051	No		No	\$3,457,172.19	0.9840%
	Aaa	AA+	Kronos Acquisition Holdings Inc - Initial Term Loan	Loan	LX147095	No		No	\$1,485,000.00	0.4227%
	Aaa	AA+	Landslide Holdings, Inc. - First Lien Term Loan	Loan	LX154954	No		No	\$925,233.64	0.2634%
	Aaa	AA+	Lannett Company, Inc. - Initial Tranche A Term Loan	Loan	LX149421	No		No	\$1,443,750.03	0.4109%
	Aaa	AA+	Lanyon Solutions Inc - First Lien Term B Loan	Loan	LX133143	No		No	\$2,218,618.38	0.6315%
	Aaa	AA+	Lions Gate Entertainment Corp - Term B Loan	Loan	LX153562	No		No	\$1,754,901.96	0.4995%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AA+	LTI Holdings Inc - First Lien Initial Term Loan	Loan	LX143748	No		No	\$2,466,262.59	0.7020%
	Aaa	AA+	Macdermid Inc - Tranche B-4 Term Loan	Loan	LX155517	No		No	\$1,763,592.45	0.5020%
	Aaa	AA+	Macdermid Inc - Tranche B-5 Term Loan	Loan	LX157014	No		No	\$1,167,464.11	0.3323%
	Aaa	AA+	Match Group Inc - Term B-1 Loan	Loan	LX148815	No		No	\$1,093,750.00	0.3113%
	Aaa	AA+	Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Loan	LX152400	No		No	\$1,996,250.00	0.5682%
	Aaa	AA+	Midas Intermediate Holdco II LLC - Initial Term Loan	Loan	LX148738	No		No	\$2,950,736.46	0.8399%
	Aaa	AA+	Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	Loan	LX154074	No		No	\$1,500,000.00	0.4270%
	Aaa	AA+	Mister Car Wash Holdings Inc - Delayed Draw	Loan	LX157685	No		No	\$125,000.00	0.0356%
	Aaa	AA+	Mister Car Wash Holdings Inc - First Lien Initial Loan	Loan	LX157684	No		No	\$1,875,000.00	0.5337%
	Aaa	AA+	MPH Acquisition Holdings LLC - Initial Term Loan	Loan	LX152711	No		No	\$765,417.87	0.2179%
	Aaa	AA+	MSC Software Corporation - First Lien Initial Term Loan	Loan	LX137725	No		No	\$2,897,678.12	0.8248%
	Aaa	AA+	Natel Engineering Company Inc - Initial Term Loan	Loan	LX143854	No		No	\$681,250.07	0.1939%
	Aaa	AA+	Netsmart Technologies Inc - Term C-1 Loan	Loan	LX156671	No		No	\$2,500,000.00	0.7116%
	Aaa	AA+	Nexeo Solutions LLC - Initial Term Loan	Loan	LX152596	No		No	\$1,282,500.00	0.3651%
	Aaa	AA+	Numericable-SFR SA - USD TLB-7	Loan	LX152260	No		No	\$1,490,632.04	0.4243%
	Aaa	AA+	NVA Holdings Inc - First Lien Term Loan	Loan	LX140043	No		No	\$2,442,708.63	0.6953%
	Aaa	AA+	NVLX Acquisition, LLC - Retired Term Loan	Loan	LX157924	No		No	\$375,000.00	0.1067%
	Aaa	AA+	NVLX Acquisition, LLC - Term Loan (First Lien)	Loan	LX142207	No		No	\$2,947,500.01	0.8390%
	Aaa	AA+	Outerwall Inc - First Lien Term B Loan	Loan	LX154967	No		No	\$2,708,333.34	0.7709%
	Aaa	AA+	Packers Holdings LLC - Initial Term Loan	Loan	LX142148	No		No	\$2,947,500.00	0.8390%
	Aaa	AA+	Petco Animal Supplies Inc - Tranche B-1 Term Loan	Loan	LX150469	No		No	\$1,191,000.00	0.3390%
	Aaa	AA+	Petco Animal Supplies Inc - Tranche B-2 Term Loan	Loan	LX150737	No		No	\$992,500.00	0.2825%
	Aaa	AA+	PetSmart Inc - Tranche B-2 Loan	Loan	LX155570	No		No	\$3,441,284.76	0.9795%
	Aaa	AA+	PFS Holding Corporation - First Lien Term Loan	Loan	LX134882	No		No	\$4,387,500.00	1.2489%
	Aaa	AA+	PQ Corporation - First Amendment Tranche B-1 Term Loan	Loan	LX156638	No		No	\$748,125.00	0.2129%
	Aaa	AA+	Precyse Acquisition Corp - First Lien Initial Term Loan	Loan	LX152078	No		No	\$1,496,250.00	0.4259%
	Aaa	AA+	Presidio Inc - Term B Loan	Loan	LX144522	No		No	\$4,024,567.52	1.1456%
	Aaa	AA+	Prime Security Services Borrower LLC - First Lien Term B-1 Loan	Loan	LX152286	No		No	\$1,172,062.50	0.3336%
	Aaa	AA+	Printpack Holdings Inc - First Lien Term Loan	Loan	LX153744	No		No	\$2,128,777.78	0.6059%
	Aaa	AA+	Q Holding Company - Term B Loan	Loan	LX142346	No		No	\$500,000.00	0.1423%
	Aaa	AA+	Quorum Health Corporation - Term Loan	Loan	LX152098	No		No	\$1,480,259.76	0.4213%
	Aaa	AA+	Raley's - Initial Term Loan	Loan	LX144106	No		No	\$2,844,102.44	0.8095%
	Aaa	AA+	Royal Holdings Inc - First Lien Initial Term Loan	Loan	LX144982	No		No	\$493,750.00	0.1405%
	Aaa	AA+	Sabre Inc - Incremental Term Loan	Loan	LX132770	No		No	\$1,921,617.54	0.5470%
	Aaa	AA+	Securus Technologies Holdings Inc - First Lien Initial Term Loan	Loan	LX129228	No		No	\$865,737.15	0.2464%
	Aaa	AA+	Select Medical Corp - Series E Tranche B Term Loan	Loan	LX135728	No		No	\$1,972,990.00	0.5616%
	Aaa	AA+	Shearer's Foods LLC - First Lien Term Loan	Loan	LX137740	No		No	\$1,447,614.21	0.4120%
	Aaa	AA+	Shearer's Foods LLC - Second Lien Term Loan	Loan	LX137741	No		No	\$1,000,000.00	0.2846%
	Aaa	AA+	Sitel Worldwide Corporation - First Lien Term Loan	Loan	LX146826	No		No	\$1,980,000.00	0.5636%
	Aaa	AA+	SiteOne Landscape Supply, LLC - Tranche B Term Loan	Loan	LX157058	No		No	\$597,000.00	0.1699%
	Aaa	AA+	SolarWinds Holdings Inc - 2016 Refinancing Term Loan	Loan	LX154344	No		No	\$1,197,000.00	0.3407%
	Aaa	AA+	Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	Loan	LX151194	No		No	\$1,791,000.00	0.5098%
	Aaa	AA+	Sophia LP - Closing Date Term Loan	Loan	LX147846	No		No	\$2,464,799.62	0.7016%
	Aaa	AA+	SourceHOV LLC - First Lien Term B Loan	Loan	LX141601	No		No	\$2,793,750.00	0.7952%
	Aaa	AA+	Spin Holdco Inc - Initial Term Loan	Loan	LX129663	No		No	\$2,932,787.19	0.8348%
	Aaa	AA+	St. George's University Scholastic Services LLC - Term Loan	Loan	LX152959	No		No	\$1,150,000.00	0.3273%
	Aaa	AA+	Sterigenics-Nordion Holdings LLC - Initial Term Loan	Loan	LX144331	No		No	\$1,725,000.00	0.4910%
	Aaa	AA+	Stratose Intermediate Holdings II LLC - Term Loan	Loan	LX150491	No		No	\$992,500.01	0.2825%
	Aaa	AA+	STS Operating Inc - Term Loan	Loan	LX135213	No		No	\$953,141.18	0.2713%
	Aaa	AA+	Tribune Media Company - Term B Loan	Loan	LX145376	No		No	\$626,489.11	0.1783%
	Aaa	AA+	Trugreen Limited Partnership - First Lien Term Loan	Loan	LX152068	No		No	\$798,000.00	0.2271%
	Aaa	AA+	U.S. Renal Care Inc - First Lien Initial Term Loan	Loan	LX148925	No		No	\$2,537,964.29	0.7224%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AA+	U.S. Renal Care Inc - Second Lien Term Loan	Loan	LX148927	No		No	\$800,000.00	0.2277%
	Aaa	AA+	UFC Holdings LLC - First Lien Term Loan	Loan	LX153867	No		No	\$2,000,000.00	0.5693%
	Aaa	AA+	Univar USA Inc - Initial Dollar Term Loan	Loan	LX145474	No		No	\$1,980,000.00	0.5636%
	Aaa	AA+	USIC Holdings Inc - First Lien Initial Term Loan	Loan	LX157414	No		No	\$2,285,714.28	0.6506%
	Aaa	AA+	VCVH Holding Corp - First Lien Initial Term Loan	Loan	LX152675	No		No	\$1,197,000.00	0.3407%
	Aaa	AA+	Velocity Pooling Vehicle LLC - First Lien Original Term Loan	Loan	LX136894	No		No	\$3,910,000.00	1.1129%
	Aaa	AA+	Vencore Inc - Initial Term Loan (First Lien)	Loan	LX137131	No		No	\$720,321.00	0.2050%
	Aaa	AA+	Vestcom International Inc - Term Loan	Loan	LX156795	No		No	\$1,000,000.00	0.2846%
	Aaa	AA+	Vizient Inc - Term B-2 Loan	Loan	LX155398	No		No	\$1,671,720.59	0.4758%
	Aaa	AA+	Wand Intermediate I LP - Second Lien Initial Term Loan	Loan	LX140861	No		No	\$2,000,000.00	0.5693%
	Aaa	AA+	WD Wolverine Holdings LLC - First Lien Term B	Loan	LX155100	No		No	\$1,500,000.00	0.4270%
	Aaa	AA+	Weight Watchers International Inc - Initial Tranche B-2 Term Loan	Loan	LX128907	No		No	\$2,411,990.68	0.6865%
	Aaa	AA+	Western Digital Corporation - US Term B-1 Loan	Loan	LX154422	No		No	\$2,394,000.00	0.6814%
	Aaa	AA+	William Morris Endeavor Entertainment LLC - First Lien Term Loan	Loan	LX135748	No		No	\$2,932,499.99	0.8347%
	Aaa	AA+	Xerox Business Services LLC - Term B Loan	Loan	LX156731	No		No	\$416,666.66	0.1186%
	Aaa	AA+	XPO Logistics Inc - Refinanced Term Loan	Loan	LX154467	No		No	\$1,866,494.92	0.5313%
	Aaa	AA+	Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	Loan	LX152897	No		No	\$1,543,636.36	0.4394%
United States Subtotal									\$302,477,649.92	86.0972%
Grand Total									\$351,321,297.14	100.0000%

Portfolio Assets: Current Pay Obligations

Collateral Principal Amount (including Current Pay treated as defaulted)	\$352,921,708.76
7.5% of the Collateral Principal Amount	\$26,469,128.16
Aggregate Principal Balance of Current Pay Obligations	\$0.00
% of the Collateral Principal Amount comprised of Current Pay Obligations	0.00%
Excess Current Pay Obligations	\$0.00
Aggregate Principal Balance of Current Pay Securities Treated as Defaulted Obligations	\$0.00

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

Portfolio Assets: Defaulted Obligations / Deferring Securities

Aggregate Principal Balance of all Defaulted / Deferring Securities	\$0.00
Moody's Collateral Value of all Defaulted / Deferring Securities	\$0.00
S&P Collateral Value of all Defaulted / Deferring Securities	\$0.00
Haircut Amount (Principal Balance of Defaulted / Deferring Securities minus Lesser of Collateral Value)	\$0.00

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

Portfolio Assets: Coverage Ratio Event of Default

Collateral Principal Amount	\$352,921,708.76
Aggregate Market Value of Defaulted Obligations	\$0.00
Subtotal (Numerator):	\$352,921,708.76

Aggregate Outstanding Amount - Class A-1 Notes (Denominator):	\$213,800,000.00
Outcome	165.07%
Requirement	102.50%

Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
A Subtotal	\$213,800,000.00
Grand Total	\$213,800,000.00

Portfolio Assets: Discount Obligations

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

Portfolio Assets: Discretionary Sales

Report Summary	Discretionary Sale				
	Denominator	Report Total	% of DSD	Requirement	
	\$0.00	\$0.00	0.00%	<= 30.00%	PASS

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

Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount	\$352,921,708.76
7.5% of the Collateral Principal Amount	\$26,469,128.16

APB of CCC Obligations	\$18,775,016.40
(i) Excess of CCC Obligations over 7.5% of the Collateral Principal Amount	\$0.00
Market Value of CCC Excess	\$0.00
CCC Excess over Market Value of CCC Excess	\$0.00

APB of Caa Obligations	\$19,527,500.00
(ii) Excess of Caa Obligations over 7.5% of the Collateral Principal Amount	\$0.00
Market Value of Caa Excess	\$0.00
Caa Excess over Market Value of Caa Excess	\$0.00

Excess CCC/Caa Adjustment Amount	\$0.00
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Security	Security ID	Principal Balance	Market Price	Moody's Rating	Caa Excess	Caa Excess Market Value	S&P Rating	CCC Excess	CCC Excess Market Value	Excess CCC/Caa Adjustment Amount
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	101.0625%	B3	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	99.7500%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	99.5000%	Ca	\$0.00	\$0.00	B-	\$0.00	\$0.00	\$0.00
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,900,000.00	99.5000%	Caa1	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	99.5000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	99.5000%	B1	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	99.0000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00	99.0000%	Caa2	\$0.00	\$0.00	B+	\$0.00	\$0.00	\$0.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	99.0000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	98.0000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	97.0000%	B3	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	94.5000%	B3	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	92.0000%	Caa1	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Grand Total		\$30,492,516.40			\$0.00	\$0.00		\$0.00	\$0.00	\$0.00

Portfolio Assets: Highest Haircut Amount

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

Portfolio Assets: Moody/S&P Industry Categories

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Acosta Inc - Tranche B-1 Loan	LX144231	Services: Business	Business equipment & services	\$1,960,150.00	0.5579%
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Services: Business	Business equipment & services	\$492,462.31	0.1402%
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Services: Business	Business equipment & services	\$2,955,000.00	0.8411%
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Healthcare & Pharmaceuticals	Health care	\$2,481,250.00	0.7063%
Albany Molecular Research Inc - Term Loan	LX146837	Healthcare & Pharmaceuticals	Health care	\$935,138.54	0.2662%
Albaugh LLC - Initial Term Loan	LX137116	Chemicals, Plastics & Rubber	Chemical & plastics	\$2,604,130.43	0.7412%
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Retail	Food/drug retailers	\$791,157.19	0.2252%
Albertson's LLC - Term B-6 Loan	LX152913	Retail	Food/drug retailers	\$2,391,129.66	0.6806%
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Services: Business	Business equipment & services	\$1,856,250.00	0.5284%
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Services: Business	Business equipment & services	\$1,985,000.00	0.5650%
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Services: Business	Business equipment & services	\$2,000,000.00	0.5693%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,710,971.06	0.4870%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,289,028.94	0.3669%
Alorica Inc. - Term B Loan	LX153037	Services: Business	Business equipment & services	\$249,375.00	0.0710%
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Hotel, Gaming & Leisure	Lodging & casinos	\$3,430,328.13	0.9764%
American Bath Group LLC - First Lien Term Loan	LX155089	Construction & Building	Building & Development	\$750,000.00	0.2135%
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Healthcare & Pharmaceuticals	Drugs	\$1,954,323.65	0.5563%
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Containers, Packaging & Glass	Containers & glass products	\$500,000.00	0.1423%
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Banking, Finance, Insurance & Real Estate	Property & Casualty Insurance	\$1,373,582.59	0.3910%
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Beverage, Food & Tobacco	Food products	\$1,950,000.00	0.5550%
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Healthcare & Pharmaceuticals	Health care	\$1,231,289.06	0.3505%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,796,407.19	0.5113%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Hotel, Gaming & Leisure	Lodging & casinos	\$2,922,556.40	0.8319%
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Retail	Retailers (except food & drug)	\$1,720,430.11	0.4897%
Bass Pro Group LLC - Initial Term Loan	LX156196	Retail	Retailers (except food & drug)	\$3,000,000.00	0.8539%
Bass Pro Group LLC - Term Loan	LX144858	Retail	Retailers (except food & drug)	\$3,359,294.91	0.9562%
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,503,607.47	0.7126%
BC Luxembourg Sarl - Term B-3 Loan	LX153989	High Tech Industries	Electronics/electrical	\$2,019,084.61	0.5747%
Blount International, Inc. - Initial Term Loan	LX149926	Capital Equipment	Industrial equipment	\$1,596,000.00	0.4543%
BMC Software Finance Inc - Initial US Term Loan	LX130254	High Tech Industries	Business equipment & services	\$4,688,888.89	1.3346%
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Energy: Electricity	Utilities	\$4,861,809.04	1.3839%
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Media: Advertising, Printing & Publishing	Publishing	\$2,564,000.00	0.7298%
Cengage Learning Inc - Term B Loan	LX152766	Media: Advertising, Printing & Publishing	Publishing	\$3,767,175.50	1.0723%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Chemicals, Plastics & Rubber	Chemical & plastics	\$204,285.07	0.0581%
Charter Communications Operating - Term E Loan	LX129060	Media: Broadcasting & Subscription	Cable & satellite television	\$1,919,714.94	0.5464%
Checkout Holding Corp - First Lien Term B Loan	LX136210	Media: Advertising, Printing & Publishing	Business equipment & services	\$2,932,500.00	0.8347%
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Beverage, Food & Tobacco	Food service	\$73,795.28	0.0210%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Beverage, Food & Tobacco	Food service	\$1,607,328.02	0.4575%
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Healthcare & Pharmaceuticals	Health care	\$1,026,212.24	0.2921%
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Healthcare & Pharmaceuticals	Health care	\$1,888,203.38	0.5375%
Clover Technologies Group LLC - Initial Term Loan	LX136594	High Tech Industries	Electronics/electrical	\$2,922,284.21	0.8318%
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Chemicals, Plastics & Rubber	Chemical & plastics	\$347,558.24	0.0989%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Chemicals, Plastics & Rubber	Chemical & plastics	\$2,102,441.89	0.5984%
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Healthcare & Pharmaceuticals	Drugs	\$3,478,731.18	0.9902%
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Capital Equipment	Electronics/electrical	\$1,000,000.00	0.2846%
Coty Inc - Term B USD Loan	LX155916	Consumer Goods: Non-durable	Cosmetics/toiletries	\$398,000.00	0.1133%
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Media: Diversified & Production	Leisure goods/activities/movies	\$2,473,843.75	0.7042%
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Media: Broadcasting & Subscription	Cable & satellite television	\$1,480,263.16	0.4213%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Beverage, Food & Tobacco	Food products	\$2,322,099.74	0.6610%
Dell International LLC - Term B Loan	LX150043	High Tech Industries	Electronics/electrical	\$3,375,000.00	0.9607%

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Media: Diversified & Production	Leisure goods/activities/movies	\$5,624,179.55	1.6009%
Diebold Inc - Dollar Term B Loan	LX151920	High Tech Industries	Electronics/electrical	\$1,416,666.40	0.4032%
Dollar Tree Inc - Term B-3 Loan	LX155145	Retail	Retailers (except food & drug)	\$284,810.13	0.0811%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Construction & Building	Building & Development	\$500,000.00	0.1423%
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX139666	Healthcare & Pharmaceuticals	Drugs	\$3,890,252.53	1.1073%
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Services: Business	Building & Development	\$2,942,649.70	0.8376%
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Services: Business	Building & Development	\$85,106.38	0.0242%
Eastern Power LLC - Term Loan	LX140953	Energy: Electricity	Utilities	\$2,330,630.38	0.6634%
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Healthcare & Pharmaceuticals	Drugs	\$992,500.00	0.2825%
EnergySolutions LLC - Term Advance	LX137277	Environmental Industries	Ecological services & equipment	\$1,590,000.00	0.4526%
Engility Corporation - Term B2 Loan	LX154035	Aerospace & Defense	Aerospace & Defense	\$313,725.16	0.0893%
Epicor Software Corporation - Term B Loan	LX144606	High Tech Industries	Business equipment & services	\$1,984,924.62	0.5650%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Environmental Industries	Ecological services & equipment	\$995,000.00	0.2832%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Environmental Industries	Ecological services & equipment	\$2,917,500.00	0.8304%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,803,331.63	0.5133%
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Chemicals, Plastics & Rubber	Chemical & plastics	\$545,719.28	0.1553%
Filtration Group Corporation - Initial Term Loan	LX133605	Capital Equipment	Industrial equipment	\$3,422,919.52	0.9743%
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	High Tech Industries	Electronics/electrical	\$2,000,000.00	0.5693%
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,509,253.40	0.7142%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Beverage, Food & Tobacco	Food products	\$1,800,000.00	0.5124%
Flexera Software LLC - Second Lien Term Loan	LX136092	Services: Business	Business equipment & services	\$1,000,000.00	0.2846%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Retail	Retailers (except food & drug)	\$1,200,000.00	0.3416%
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Metals & Mining	Steel	\$2,417,151.46	0.6880%
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Services: Business	Electronics/electrical	\$2,917,500.00	0.8304%
Galleria Company - Term B Loan	LX148185	Consumer Goods: Non-durable	Cosmetics/toiletries	\$800,000.00	0.2277%
Getty Images, Inc. - Initial Term Loan	LX126129	Media: Advertising, Printing & Publishing	Publishing	\$2,916,666.66	0.8302%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Services: Business	Business equipment & services	\$1,386,043.71	0.3945%
GlobalLogic Holdings Inc - Term Loan	LX156755	High Tech Industries	Electronics/electrical	\$933,333.00	0.2657%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Retail	Food/drug retailers	\$2,959,974.43	0.8425%
Greatbatch Ltd - Term B Loan	LX147756	Healthcare & Pharmaceuticals	Health care	\$2,481,250.00	0.7063%
Hampton Rubber Company - First Lien Term Loan	LX135905	Energy: Oil & Gas	Oil & gas	\$3,900,000.00	1.1101%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Retail	Retailers (except food & drug)	\$1,147,125.00	0.3265%
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Consumer Goods: Non-durable	Food service	\$2,100,000.00	0.5977%
Horizon Pharma Inc - 2015 Term Loan	LX144256	Healthcare & Pharmaceuticals	Drugs	\$987,500.00	0.2811%
Hudsons Bay Company - Initial Term B Loan	LX147151	Retail	Retailers (except food & drug)	\$2,152,073.73	0.6126%
Huntsman International LLC - 2023 Term B Loan	LX156697	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,990,000.00	0.5664%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Capital Equipment	Industrial equipment	\$986,236.96	0.2807%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,200,000.00	0.3416%
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Chemicals, Plastics & Rubber	Chemical & plastics	\$3,890,576.13	1.1074%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Environmental Industries	Ecological services & equipment	\$1,994,949.49	0.5678%
Infor (US) Inc - First Lien Term Loan	LX158211	Media: Advertising, Printing & Publishing	Publishing	\$1,379,310.34	0.3926%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Media: Advertising, Printing & Publishing	Publishing	\$1,602,351.51	0.4561%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Media: Advertising, Printing & Publishing	Publishing	\$333,411.29	0.0949%
Informatica Corporation - Dollar Term Loan	LX144702	High Tech Industries	Business equipment & services	\$2,482,462.31	0.7066%
Information Resources Inc - Term Loan	LX132782	Media: Advertising, Printing & Publishing	Publishing	\$3,554,451.09	1.0117%
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Healthcare & Pharmaceuticals	Health care	\$1,500,000.00	0.4270%
Ion Media Networks Inc - Term B-2 Loan	LX142415	Media: Broadcasting & Subscription	Radio & Television	\$3,794,512.89	1.0801%
IPC Corp - First Lien Term B-1 Loan	LX144340	Telecommunications	Telecommunications	\$1,477,500.00	0.4206%
Jaguar Holding Company II - Initial Term Loan	LX146947	Healthcare & Pharmaceuticals	Drugs	\$500,000.00	0.1423%
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Automotive	Automotive	\$2,238,750.00	0.6372%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Beverage, Food & Tobacco	Food products	\$2,826,297.65	0.8045%
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Healthcare & Pharmaceuticals	Health care	\$3,457,172.19	0.9840%
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Consumer Goods: Non-durable	Cosmetics/toiletries	\$1,485,000.00	0.4227%
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	High Tech Industries	Business equipment & services	\$925,233.64	0.2634%

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Healthcare & Pharmaceuticals	Health care	\$1,443,750.03	0.4109%
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Services: Business	Leisure goods/activities/movies	\$2,218,618.38	0.6315%
Lions Gate Entertainment Corp - Term B Loan	LX153562	Media: Diversified & Production	Leisure goods/activities/movies	\$1,754,901.96	0.4995%
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	High Tech Industries	Electronics/electrical	\$2,466,262.59	0.7020%
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,763,592.45	0.5020%
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,167,464.11	0.3323%
Magic Newco LLC - First Lien USD Term Loan	LX124101	Services: Business	Business equipment & services	\$1,807,959.27	0.5146%
Match Group Inc - Term B-1 Loan	LX148815	Services: Consumer	Leisure goods/activities/movies	\$1,093,750.00	0.3113%
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Media: Advertising, Printing & Publishing	Publishing	\$1,996,250.00	0.5682%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Automotive	Automotive	\$2,950,736.46	0.8399%
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Beverage, Food & Tobacco	Food products	\$1,500,000.00	0.4270%
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Services: Consumer	Automotive	\$125,000.00	0.0356%
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Services: Consumer	Automotive	\$1,875,000.00	0.5337%
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Healthcare & Pharmaceuticals	Health Insurance	\$765,417.87	0.2179%
MSC Software Corporation - First Lien Initial Term Loan	LX137725	High Tech Industries	Business equipment & services	\$2,897,678.12	0.8248%
Natel Engineering Company Inc - Initial Term Loan	LX143854	Services: Business	Electronics/electrical	\$681,250.07	0.1939%
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Healthcare & Pharmaceuticals	Health care	\$2,500,000.00	0.7116%
Nexeo Solutions LLC - Initial Term Loan	LX152596	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,282,500.00	0.3651%
Numericable-SFR SA - USD TLB-7	LX152260	Telecommunications	Cable & satellite television	\$1,490,632.04	0.4243%
NVA Holdings Inc - First Lien Term Loan	LX140043	Services: Consumer	Health care	\$2,442,708.63	0.6953%
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Containers, Packaging & Glass	Containers & glass products	\$375,000.00	0.1067%
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Containers, Packaging & Glass	Containers & glass products	\$2,947,500.01	0.8390%
NXP BV - Tranche F Loans	LX155082	High Tech Industries	Electronics/electrical	\$1,066,401.39	0.3035%
Oberthur Technologies Finance SAS - Term Loan B	LX157595	High Tech Industries	Electronics/electrical	\$2,500,000.00	0.7116%
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	High Tech Industries	Electronics/electrical	\$1,939,491.89	0.5521%
Outerwall Inc - First Lien Term B Loan	LX154967	Services: Business	Financial intermediaries	\$2,708,333.34	0.7709%
Packers Holdings LLC - Initial Term Loan	LX142148	Environmental Industries	Ecological services & equipment	\$2,947,500.00	0.8390%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Retail	Retailers (except food & drug)	\$1,191,000.00	0.3390%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Retail	Retailers (except food & drug)	\$992,500.00	0.2825%
PetSmart Inc - Tranche B-2 Loan	LX155570	Retail	Retailers (except food & drug)	\$3,441,284.76	0.9795%
PFS Holding Corporation - First Lien Term Loan	LX134882	Consumer Goods: Durable	Food products	\$4,387,500.00	1.2489%
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Chemicals, Plastics & Rubber	Chemical & plastics	\$748,125.00	0.2129%
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Services: Business	Business equipment & services	\$1,496,250.00	0.4259%
Presidio Inc - Term B Loan	LX144522	High Tech Industries	Business equipment & services	\$4,024,567.52	1.1456%
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Services: Consumer	Business equipment & services	\$1,172,062.50	0.3336%
Printpack Holdings Inc - First Lien Term Loan	LX153744	Containers, Packaging & Glass	Containers & glass products	\$2,128,777.78	0.6059%
Q Holding Company - Term B Loan	LX142346	Chemicals, Plastics & Rubber	Chemical & plastics	\$500,000.00	0.1423%
Quorum Health Corporation - Term Loan	LX152098	Healthcare & Pharmaceuticals	Health care	\$1,480,259.76	0.4213%
Raley's - Initial Term Loan	LX144106	Retail	Food/drug retailers	\$2,844,102.44	0.8095%
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Services: Business	Business equipment & services	\$748,091.32	0.2129%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Chemicals, Plastics & Rubber	Chemical & plastics	\$493,750.00	0.1405%
Sabre Inc - Incremental Term Loan	LX132770	Transportation: Consumer	Air transport	\$1,921,617.54	0.5470%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Telecommunications	Telecommunications	\$865,737.15	0.2464%
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Healthcare & Pharmaceuticals	Health care	\$1,972,990.00	0.5616%
Shearer's Foods LLC - First Lien Term Loan	LX137740	Beverage, Food & Tobacco	Food products	\$1,447,614.21	0.4120%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Beverage, Food & Tobacco	Food products	\$1,000,000.00	0.2846%
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Services: Business	Business equipment & services	\$1,980,000.00	0.5636%
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Environmental Industries	Ecological services & equipment	\$597,000.00	0.1699%
SK Spice Sarl - Term Loan A	LX145173	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,442,307.69	0.4105%
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	High Tech Industries	Business equipment & services	\$1,197,000.00	0.3407%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Automotive	Automotive	\$1,791,000.00	0.5098%
Sophia LP - Closing Date Term Loan	LX147846	Services: Business	Business equipment & services	\$2,464,799.62	0.7016%
SourceHOV LLC - First Lien Term B Loan	LX141601	Services: Business	Financial intermediaries	\$2,793,750.00	0.7952%
Spin Holdco Inc - Initial Term Loan	LX129663	Services: Consumer	Equipment leasing	\$2,932,787.19	0.8348%

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Media: Advertising, Printing & Publishing	Publishing	\$2,955,000.02	0.8411%
St. George's University Scholastic Services LLC - Term Loan	LX152959	Services: Consumer	Health care	\$1,150,000.00	0.3273%
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Healthcare & Pharmaceuticals	Health care	\$1,725,000.00	0.4910%
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Healthcare & Pharmaceuticals	Health care	\$992,500.01	0.2825%
STS Operating Inc - Term Loan	LX135213	Wholesale	Industrial equipment	\$953,141.18	0.2713%
Telesat Canada - Term B-3 Loan	LX156204	Telecommunications	Cable & satellite television	\$1,750,000.00	0.4981%
Tribune Media Company - Term B Loan	LX145376	Media: Broadcasting & Subscription	Radio & Television	\$626,489.11	0.1783%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Environmental Industries	Ecological services & equipment	\$798,000.00	0.2271%
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Healthcare & Pharmaceuticals	Health care	\$2,537,964.29	0.7224%
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Healthcare & Pharmaceuticals	Health care	\$800,000.00	0.2277%
UFC Holdings LLC - First Lien Term Loan	LX153867	Media: Diversified & Production	Leisure goods/activities/movies	\$2,000,000.00	0.5693%
Univar USA Inc - Initial Dollar Term Loan	LX145474	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,980,000.00	0.5636%
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Construction & Building	Building & Development	\$2,285,714.28	0.6506%
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Healthcare & Pharmaceuticals	Drugs	\$2,493,794.82	0.7098%
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Healthcare & Pharmaceuticals	Drugs	\$1,406,365.76	0.4003%
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Healthcare & Pharmaceuticals	Health care	\$1,197,000.00	0.3407%
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Transportation: Consumer	Surface transport	\$3,910,000.00	1.1129%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Aerospace & Defense	Aerospace & Defense	\$720,321.00	0.2050%
Vestcom International Inc - Term Loan	LX156795	Services: Business	Business equipment & services	\$1,000,000.00	0.2846%
Vizient Inc - Term B-2 Loan	LX155398	Healthcare & Pharmaceuticals	Health care	\$1,671,720.59	0.4758%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Automotive	Automotive	\$2,000,000.00	0.5693%
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Healthcare & Pharmaceuticals	Health care	\$1,500,000.00	0.4270%
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Services: Consumer	Food service	\$2,411,990.68	0.6865%
Western Digital Corporation - US Term B-1 Loan	LX154422	High Tech Industries	Electronics/electrical	\$2,394,000.00	0.6814%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Media: Diversified & Production	Leisure goods/activities/movies	\$2,932,499.99	0.8347%
Xerox Business Services LLC - Term B Loan	LX156731	Services: Business	Business equipment & services	\$416,666.66	0.1186%
XPO Logistics Inc - Refinanced Term Loan	LX154467	Transportation: Cargo	Surface transport	\$1,866,494.92	0.5313%
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	High Tech Industries	Electronics/electrical	\$1,543,636.36	0.4394%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Media: Broadcasting & Subscription	Cable & satellite television	\$2,432,340.42	0.6923%
Grand Total				\$351,321,297.14	100.0000%

Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	% of APB
Aerospace & Defense			
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	0.0893%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	0.2050%
Aerospace & Defense Subtotal		\$1,034,046.16	0.2943%
Automotive			
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	0.6372%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	0.8399%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00	0.5098%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	0.5693%
Automotive Subtotal		\$8,980,486.46	2.5562%
Banking, Finance, Insurance & Real Estate			
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59	0.3910%
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47	0.7126%
First Data Corporation - 2021C New Dollar Term Loan	LX155529	\$2,509,253.40	0.7142%
Banking, Finance, Insurance & Real Estate Subtotal		\$6,386,443.47	1.8178%
Beverage, Food & Tobacco			
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00	0.5550%
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	0.0210%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	0.4575%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	0.6610%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	0.5124%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$2,826,297.65	0.8045%
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	0.4270%
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21	0.4120%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	0.2846%
Beverage, Food & Tobacco Subtotal		\$14,527,134.91	4.1350%
Capital Equipment			
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	0.4543%
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	\$1,000,000.00	0.2846%
Filtration Group Corporation - Initial Term Loan	LX133605	\$3,422,919.52	0.9743%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	0.2807%
Capital Equipment Subtotal		\$7,005,156.47	1.9939%
Chemicals, Plastics & Rubber			
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43	0.7412%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$1,710,971.06	0.4870%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$1,289,028.94	0.3669%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19	0.5113%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,285.07	0.0581%
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	0.0989%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	0.5984%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,803,331.63	0.5133%
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$545,719.28	0.1553%
Huntsman International LLC - 2023 Term B Loan	LX156697	\$1,990,000.00	0.5664%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	\$1,200,000.00	0.3416%

Security	Security ID	Principal Balance	% of APB
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	1.1074%
Macdermid Inc - Tranche B-4 Term Loan	LX155517	\$1,763,592.45	0.5020%
Macdermid Inc - Tranche B-5 Term Loan	LX157014	\$1,167,464.11	0.3323%
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	0.3651%
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	\$748,125.00	0.2129%
Q Holding Company - Term B Loan	LX142346	\$500,000.00	0.1423%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00	0.1405%
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69	0.4105%
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	0.5636%
Chemicals, Plastics & Rubber Subtotal		\$28,862,189.12	8.2153%
Construction & Building			
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00	0.2135%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	0.1423%
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	\$2,285,714.28	0.6506%
Construction & Building Subtotal		\$3,535,714.28	1.0064%
Consumer Goods: Durable			
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	1.2489%
Consumer Goods: Durable Subtotal		\$4,387,500.00	1.2489%
Consumer Goods: Non-durable			
Coty Inc - Term B USD Loan	LX155916	\$398,000.00	0.1133%
Galleria Company - Term B Loan	LX148185	\$800,000.00	0.2277%
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	\$2,100,000.00	0.5977%
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	0.4227%
Consumer Goods: Non-durable Subtotal		\$4,783,000.00	1.3614%
Containers, Packaging & Glass			
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	\$500,000.00	0.1423%
NVLX Acquisition, LLC - Retired Term Loan	LX157924	\$375,000.00	0.1067%
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	\$2,947,500.01	0.8390%
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	0.6059%
Containers, Packaging & Glass Subtotal		\$5,951,277.79	1.6940%
Energy: Electricity			
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	\$4,861,809.04	1.3839%
Eastern Power LLC - Term Loan	LX140953	\$2,330,630.38	0.6634%
Energy: Electricity Subtotal		\$7,192,439.42	2.0473%
Energy: Oil & Gas			
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,900,000.00	1.1101%
Energy: Oil & Gas Subtotal		\$3,900,000.00	1.1101%
Environmental Industries			
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	0.4526%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	0.2832%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	0.8304%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	0.5678%
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	0.8390%
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	\$597,000.00	0.1699%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	0.2271%

		Environmental Industries Subtotal	\$11,839,949.49	3.3701%
Healthcare & Pharmaceuticals				
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00	0.7063%	
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54	0.2662%	
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65	0.5563%	
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06	0.3505%	
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	0.2921%	
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	0.5375%	
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,478,731.18	0.9902%	
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	1.1073%	
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	0.2825%	
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	0.7063%	
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	0.2811%	
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	\$1,500,000.00	0.4270%	
Jaguar Holding Company II - Initial Term Loan	LX146947	\$500,000.00	0.1423%	
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$3,457,172.19	0.9840%	
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	0.4109%	
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	0.2179%	
Netsmart Technologies Inc - Term C-1 Loan	LX156671	\$2,500,000.00	0.7116%	
Quorum Health Corporation - Term Loan	LX152098	\$1,480,259.76	0.4213%	
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00	0.5616%	
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$1,725,000.00	0.4910%	
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	0.2825%	
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	0.7224%	
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	0.2277%	
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	\$2,493,794.82	0.7098%	
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	\$1,406,365.76	0.4003%	
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	0.3407%	
Vizient Inc - Term B-2 Loan	LX155398	\$1,671,720.59	0.4758%	
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	0.4270%	
		Healthcare & Pharmaceuticals Subtotal	\$49,290,585.90	14.0301%
High Tech Industries				
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,019,084.61	0.5747%	
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	1.3346%	
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	0.8318%	
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	0.9607%	
Diebold Inc - Dollar Term B Loan	LX151920	\$1,416,666.40	0.4032%	
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	0.5650%	
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	0.5693%	
GlobalLogic Holdings Inc - Term Loan	LX156755	\$933,333.00	0.2657%	
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	0.7066%	
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	\$925,233.64	0.2634%	
LTi Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	0.7020%	
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	0.8248%	
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	0.3035%	
Oberthur Technologies Finance SAS - Term Loan B	LX157595	\$2,500,000.00	0.7116%	
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	0.5521%	
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	1.1456%	
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00	0.3407%	
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	0.6814%	
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	\$1,543,636.36	0.4394%	
		High Tech Industries Subtotal	\$42,776,915.57	12.1760%
Hotel, Gaming & Leisure				

Security	Security ID	Principal Balance	% of APB
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13	0.9764%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40	0.8319%
Hotel, Gaming & Leisure Subtotal		\$6,352,884.52	1.8083%
Media: Advertising, Printing & Publishing			
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$2,564,000.00	0.7298%
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.50	1.0723%
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	0.8347%
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	0.8302%
Infor (US) Inc - First Lien Term Loan	LX158211	\$1,379,310.34	0.3926%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	0.4561%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	0.0949%
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	1.0117%
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,996,250.00	0.5682%
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	0.8411%
Media: Advertising, Printing & Publishing Subtotal		\$24,001,116.42	6.8317%
Media: Broadcasting & Subscription			
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	0.5464%
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	\$1,480,263.16	0.4213%
Ion Media Networks Inc - Term B-2 Loan	LX142415	\$3,794,512.89	1.0801%
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	0.1783%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	\$2,432,340.42	0.6923%
Media: Broadcasting & Subscription Subtotal		\$10,253,320.52	2.9185%
Media: Diversified & Production			
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$2,473,843.75	0.7042%
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	1.6009%
Lions Gate Entertainment Corp - Term B Loan	LX153562	\$1,754,901.96	0.4995%
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	0.5693%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	0.8347%
Media: Diversified & Production Subtotal		\$14,785,425.24	4.2085%
Metals & Mining			
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	0.6880%
Metals & Mining Subtotal		\$2,417,151.46	0.6880%
Retail			
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19	0.2252%
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66	0.6806%
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	\$1,720,430.11	0.4897%
Bass Pro Group LLC - Initial Term Loan	LX156196	\$3,000,000.00	0.8539%
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91	0.9562%
Dollar Tree Inc - Term B-3 Loan	LX155145	\$284,810.13	0.0811%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	0.3416%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	0.8425%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,147,125.00	0.3265%
Hudsons Bay Company - Initial Term B Loan	LX147151	\$2,152,073.73	0.6126%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,191,000.00	0.3390%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$992,500.00	0.2825%
PetSmart Inc - Tranche B-2 Loan	LX155570	\$3,441,284.76	0.9795%
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	0.8095%

		Retail Subtotal	\$27,474,882.36	7.8204%
Services: Business				
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,960,150.00		0.5579%
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31		0.1402%
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00		0.8411%
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00		0.5284%
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00		0.5650%
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00		0.5693%
Alorica Inc. - Term B Loan	LX153037	\$249,375.00		0.0710%
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$2,942,649.70		0.8376%
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$85,106.38		0.0242%
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00		0.2846%
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00		0.8304%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71		0.3945%
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	\$2,218,618.38		0.6315%
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,807,959.27		0.5146%
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$681,250.07		0.1939%
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34		0.7709%
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00		0.4259%
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$748,091.32		0.2129%
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00		0.5636%
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62		0.7016%
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00		0.7952%
Vestcom International Inc - Term Loan	LX156795	\$1,000,000.00		0.2846%
Xerox Business Services LLC - Term B Loan	LX156731	\$416,666.66		0.1186%
	Services: Business Subtotal	\$38,145,255.76		10.8577%
Services: Consumer				
Match Group Inc - Term B-1 Loan	LX148815	\$1,093,750.00		0.3113%
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	\$125,000.00		0.0356%
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	\$1,875,000.00		0.5337%
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63		0.6953%
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50		0.3336%
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19		0.8348%
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00		0.3273%
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,411,990.68		0.6865%
	Services: Consumer Subtotal	\$13,203,299.00		3.7582%
Telecommunications				
IPC Corp - First Lien Term B-1 Loan	LX144340	\$1,477,500.00		0.4206%
Numericable-SFR SA - USD TLB-7	LX152260	\$1,490,632.04		0.4243%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	\$865,737.15		0.2464%
Telesat Canada - Term B-3 Loan	LX156204	\$1,750,000.00		0.4981%
	Telecommunications Subtotal	\$5,583,869.19		1.5894%
Transportation: Cargo				
XPO Logistics Inc - Refinanced Term Loan	LX154467	\$1,866,494.92		0.5313%
	Transportation: Cargo Subtotal	\$1,866,494.92		0.5313%
Transportation: Consumer				
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54		0.5470%
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00		1.1129%
	Transportation: Consumer Subtotal	\$5,831,617.54		1.6599%

Security	Security ID	Principal Balance	% of APB
Wholesale			
STS Operating Inc - Term Loan	LX135213	\$953,141.18	0.2713%
	Wholesale Subtotal	\$953,141.18	0.2713%
	Grand Total	\$351,321,297.14	100.0000%

Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	% of APB
Aerospace & Defense			
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	0.0893%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	0.2050%
Aerospace & Defense Subtotal		\$1,034,046.16	0.2943%
Air transport			
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54	0.5470%
Air transport Subtotal		\$1,921,617.54	0.5470%
Automotive			
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	0.6372%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	0.8399%
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	\$125,000.00	0.0356%
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	\$1,875,000.00	0.5337%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00	0.5098%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	0.5693%
Automotive Subtotal		\$10,980,486.46	3.1255%
Building & Development			
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00	0.2135%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	0.1423%
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$2,942,649.70	0.8376%
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$85,106.38	0.0242%
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	\$2,285,714.28	0.6506%
Building & Development Subtotal		\$6,563,470.37	1.8682%
Business equipment & services			
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,960,150.00	0.5579%
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31	0.1402%
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00	0.8411%
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00	0.5284%
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00	0.5650%
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00	0.5693%
Alorica Inc. - Term B Loan	LX153037	\$249,375.00	0.0710%
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	1.3346%
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	0.8347%
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	0.5650%
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	0.2846%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71	0.3945%
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	0.7066%
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	\$925,233.64	0.2634%
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,807,959.27	0.5146%
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	0.8248%
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00	0.4259%
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	1.1456%
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50	0.3336%
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$748,091.32	0.2129%
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00	0.5636%
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00	0.3407%

Security	Security ID	Principal Balance	% of APB
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62	0.7016%
Vestcom International Inc - Term Loan	LX156795	\$1,000,000.00	0.2846%
Xerox Business Services LLC - Term B Loan	LX156731	\$416,666.66	0.1186%
Business equipment & services Subtotal		\$46,103,365.49	13.1228%
Cable & satellite television			
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	0.5464%
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	\$1,480,263.16	0.4213%
Numericable-SFR SA - USD TLB-7	LX152260	\$1,490,632.04	0.4243%
Telesat Canada - Term B-3 Loan	LX156204	\$1,750,000.00	0.4981%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	\$2,432,340.42	0.6923%
Cable & satellite television Subtotal		\$9,072,950.56	2.5825%
Chemical & plastics			
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43	0.7412%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$1,710,971.06	0.4870%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$1,289,028.94	0.3669%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19	0.5113%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,285.07	0.0581%
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	0.0989%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	0.5984%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,803,331.63	0.5133%
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$545,719.28	0.1553%
Huntsman International LLC - 2023 Term B Loan	LX156697	\$1,990,000.00	0.5664%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	\$1,200,000.00	0.3416%
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	1.1074%
Macdermid Inc - Tranche B-4 Term Loan	LX155517	\$1,763,592.45	0.5020%
Macdermid Inc - Tranche B-5 Term Loan	LX157014	\$1,167,464.11	0.3323%
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	0.3651%
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	\$748,125.00	0.2129%
Q Holding Company - Term B Loan	LX142346	\$500,000.00	0.1423%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00	0.1405%
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69	0.4105%
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	0.5636%
Chemical & plastics Subtotal		\$28,862,189.12	8.2153%
Containers & glass products			
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	\$500,000.00	0.1423%
NVLX Acquisition, LLC - Retired Term Loan	LX157924	\$375,000.00	0.1067%
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	\$2,947,500.01	0.8390%
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	0.6059%
Containers & glass products Subtotal		\$5,951,277.79	1.6940%
Cosmetics/toiletries			
Coty Inc - Term B USD Loan	LX155916	\$398,000.00	0.1133%
Galleria Company - Term B Loan	LX148185	\$800,000.00	0.2277%
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	0.4227%
Cosmetics/toiletries Subtotal		\$2,683,000.00	0.7637%
Drugs			
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65	0.5563%
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,478,731.18	0.9902%
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	1.1073%

Security	Security ID	Principal Balance	% of APB
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	0.2825%
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	0.2811%
Jaguar Holding Company II - Initial Term Loan	LX146947	\$500,000.00	0.1423%
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	\$2,493,794.82	0.7098%
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	\$1,406,365.76	0.4003%
Drugs Subtotal		\$15,703,467.94	4.4698%
Ecological services & equipment			
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	0.4526%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	0.2832%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	0.8304%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	0.5678%
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	0.8390%
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	\$597,000.00	0.1699%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	0.2271%
Ecological services & equipment Subtotal		\$11,839,949.49	3.3701%
Electronics/electrical			
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,019,084.61	0.5747%
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	0.8318%
Cortez NP Acquisition Corporation - Initial Term Loan	LX155379	\$1,000,000.00	0.2846%
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	0.9607%
Diebold Inc - Dollar Term B Loan	LX151920	\$1,416,666.40	0.4032%
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	0.5693%
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	0.8304%
GlobalLogic Holdings Inc - Term Loan	LX156755	\$933,333.00	0.2657%
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	0.7020%
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$681,250.07	0.1939%
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	0.3035%
Oberthur Technologies Finance SAS - Term Loan B	LX157595	\$2,500,000.00	0.7116%
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	0.5521%
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	0.6814%
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	\$1,543,636.36	0.4394%
Electronics/electrical Subtotal		\$29,174,910.53	8.3043%
Equipment leasing			
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19	0.8348%
Equipment leasing Subtotal		\$2,932,787.19	0.8348%
Financial intermediaries			
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47	0.7126%
First Data Corporation - 2021C New Dollar Term Loan	LX155529	\$2,509,253.40	0.7142%
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34	0.7709%
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	0.7952%
Financial intermediaries Subtotal		\$10,514,944.22	2.9930%
Food products			
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00	0.5550%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	0.6610%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	0.5124%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$2,826,297.65	0.8045%
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	0.4270%
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	1.2489%

Security	Security ID	Principal Balance	% of APB
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21	0.4120%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	0.2846%
Food products Subtotal		\$17,233,511.61	4.9053%
Food service			
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	0.0210%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	0.4575%
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	\$2,100,000.00	0.5977%
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,411,990.68	0.6865%
Food service Subtotal		\$6,193,113.98	1.7628%
Food/drug retailers			
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19	0.2252%
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66	0.6806%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	0.8425%
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	0.8095%
Food/drug retailers Subtotal		\$8,986,363.72	2.5579%
Health care			
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00	0.7063%
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54	0.2662%
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06	0.3505%
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	0.2921%
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	0.5375%
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	0.7063%
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	\$1,500,000.00	0.4270%
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$3,457,172.19	0.9840%
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	0.4109%
Netsmart Technologies Inc - Term C-1 Loan	LX156671	\$2,500,000.00	0.7116%
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63	0.6953%
Quorum Health Corporation - Term Loan	LX152098	\$1,480,259.76	0.4213%
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00	0.5616%
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00	0.3273%
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$1,725,000.00	0.4910%
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	0.2825%
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	0.7224%
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	0.2277%
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	0.3407%
Vizient Inc - Term B-2 Loan	LX155398	\$1,671,720.59	0.4758%
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	0.4270%
Health care Subtotal		\$36,414,408.72	10.3650%
Health Insurance			
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	0.2179%
Health Insurance Subtotal		\$765,417.87	0.2179%
Industrial equipment			
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	0.4543%
Filtration Group Corporation - Initial Term Loan	LX133605	\$3,422,919.52	0.9743%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	0.2807%
STS Operating Inc - Term Loan	LX135213	\$953,141.18	0.2713%
Industrial equipment Subtotal		\$6,958,297.65	1.9806%

Security	Security ID	Principal Balance	% of APB
Leisure goods/activities/movies			
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$2,473,843.75	0.7042%
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	1.6009%
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	\$2,218,618.38	0.6315%
Lions Gate Entertainment Corp - Term B Loan	LX153562	\$1,754,901.96	0.4995%
Match Group Inc - Term B-1 Loan	LX148815	\$1,093,750.00	0.3113%
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	0.5693%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	0.8347%
Leisure goods/activities/movies Subtotal		\$18,097,793.62	5.1514%
Lodging & casinos			
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13	0.9764%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40	0.8319%
Lodging & casinos Subtotal		\$6,352,884.52	1.8083%
Oil & gas			
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,900,000.00	1.1101%
Oil & gas Subtotal		\$3,900,000.00	1.1101%
Property & Casualty Insurance			
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59	0.3910%
Property & Casualty Insurance Subtotal		\$1,373,582.59	0.3910%
Publishing			
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$2,564,000.00	0.7298%
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.50	1.0723%
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	0.8302%
Infor (US) Inc - First Lien Term Loan	LX158211	\$1,379,310.34	0.3926%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	0.4561%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	0.0949%
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	1.0117%
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,996,250.00	0.5682%
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	0.8411%
Publishing Subtotal		\$21,068,616.42	5.9970%
Radio & Television			
Ion Media Networks Inc - Term B-2 Loan	LX142415	\$3,794,512.89	1.0801%
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	0.1783%
Radio & Television Subtotal		\$4,421,002.00	1.2584%
Retailers (except food & drug)			
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	\$1,720,430.11	0.4897%
Bass Pro Group LLC - Initial Term Loan	LX156196	\$3,000,000.00	0.8539%
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91	0.9562%
Dollar Tree Inc - Term B-3 Loan	LX155145	\$284,810.13	0.0811%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	0.3416%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,147,125.00	0.3265%
Hudsons Bay Company - Initial Term B Loan	LX147151	\$2,152,073.73	0.6126%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,191,000.00	0.3390%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$992,500.00	0.2825%
PetSmart Inc - Tranche B-2 Loan	LX155570	\$3,441,284.76	0.9795%
Retailers (except food & drug) Subtotal		\$18,488,518.64	5.2626%

Security	Security ID	Principal Balance	% of APB
Steel			
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	0.6880%
	Steel Subtotal	\$2,417,151.46	0.6880%
Surface transport			
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	1.1129%
XPO Logistics Inc - Refinanced Term Loan	LX154467	\$1,866,494.92	0.5313%
	Surface transport Subtotal	\$5,776,494.92	1.6442%
Telecommunications			
IPC Corp - First Lien Term B-1 Loan	LX144340	\$1,477,500.00	0.4206%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	\$865,737.15	0.2464%
	Telecommunications Subtotal	\$2,343,237.15	0.6670%
Utilities			
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	\$4,861,809.04	1.3839%
Eastern Power LLC - Term Loan	LX140953	\$2,330,630.38	0.6634%
	Utilities Subtotal	\$7,192,439.42	2.0473%
	Grand Total	\$351,321,297.14	100.0000%

Portfolio Assets: Principal Financed Accrued Interest

Accrued Interest Purchase with Principal

\$0.00

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

Portfolio Assets: Rating Upgrade Downgrade

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

Portfolio Assets: Moody's Default Probability Rating Information

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,960,150.00	B2		B2		B2
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31	B2		B2		B2
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00	B3		B3		B3
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00	B3		B3		B3
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54	B3		B3		B3
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43	B1		B1		B1
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19	B1		B1		B1
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66	B1		B1		B1
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00	B2		B2		B2
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00	B3		B3		B3
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00	B3		B3		B3
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$1,710,971.06	B1		B1		B1
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$1,289,028.94	B1		B1		B1
Alorica Inc. - Term B Loan	LX153037	\$249,375.00	B1		B1		B1
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13	B2		B2		B2
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00	B3		B3		B3
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65	B1		B1		B1
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	\$500,000.00	B1		B1		B1
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59	B3		B3		B3
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00	B3		B3		B3
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06	B2		B2		B2
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19	B1		B1		B1
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40	B2		B2		B2
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	\$1,720,430.11	Ba3	OFF	Ba3		Ba3
Bass Pro Group LLC - Initial Term Loan	LX156196	\$3,000,000.00	Ba3	OFF	Ba3		Ba3
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91	Ba3	OFF	Ba3		Ba3
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47	Ba3	UPG	Ba2		Ba2
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,019,084.61	Ba1		Ba1	POS	Ba1
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	B1		B1		B1
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	B3		B3		B3
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	\$4,861,809.04	Ba3		Ba3		Ba3
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$2,564,000.00	B3		B3		B3
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.50	B2		B2		B2
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,285.07	B2		B2		B2
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	Ba2	OFF	Ba2		Ba2
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	B3		B3		B3
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	B2		B2		B2
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	B2		B2		B2
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	B2	OFF	B2		B2
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	B2	OFF	B2		B2
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	B2		B2		B2
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	B2		B2		B2
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	B2		B2		B2
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,478,731.18	Caa1	OFF	Caa1		Caa1
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	\$1,000,000.00	B1		B1		B1
Coty Inc - Term B USD Loan	LX155916	\$398,000.00	Ba1		Ba1		Ba1
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$2,473,843.75	B2		B2		B2
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	\$1,480,263.16	B1	OFF	B1		B1

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	Caa1		Caa1		Caa1
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	Ba1	OFF	Ba1		Ba1
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	B2	OFF	B2		B2
Diebold Inc - Dollar Term B Loan	LX151920	\$1,416,666.40	Ba3		Ba3		Ba3
Dollar Tree Inc - Term B-3 Loan	LX155145	\$284,810.13	Ba2		Ba2		Ba2
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	B1		B1		B1
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	B3		B3		B3
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$2,942,649.70	B2		B2		B2
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$85,106.38	B2		B2		B2
Eastern Power LLC - Term Loan	LX140953	\$2,330,630.38	B2		B2		B2
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	B1	OFF	B1		B1
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	B3	OFF	B3		B3
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	B2		B2		B2
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	B3		B3		B3
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	B2		B2		B2
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	B2		B2		B2
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,803,331.63	B2		B2		B2
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$545,719.28	B2		B2		B2
Filtration Group Corporation - Initial Term Loan	LX133605	\$3,422,919.52	B2	OFF	B2		B2
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	B2		B2		B2
First Data Corporation - 2021C New Dollar Term Loan	LX155529	\$2,509,253.40	B1	OFF	B1		B1
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	B3	OFF	B3		B3
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	B2		B2		B2
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	B2		B2		B2
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	Ba2	OFF	Ba2		Ba2
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	Ca		Ca		Ca
Galleria Company - Term B Loan	LX148185	\$800,000.00	Ba1		Ba1		Ba1
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	Caa1	OFF	Caa1		Caa1
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71	B2		B2		B2
GlobalLogic Holdings Inc - Term Loan	LX156755	\$933,333.00	B2		B2		B2
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	B3		B3		B3
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	B3		B3		B3
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,900,000.00	Caa1		Caa1		Caa1
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,147,125.00	Ba3		Ba3		Ba3
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	\$2,100,000.00	B3		B3		B3
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	B2		B2		B2
Hudsons Bay Company - Initial Term B Loan	LX147151	\$2,152,073.73	B1		B1		B1
Huntsman International LLC - 2023 Term B Loan	LX156697	\$1,990,000.00	Ba3	OFF	Ba3		Ba3
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	B2		B2		B2
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	\$1,200,000.00	B2		B2		B2
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	B1	OFF	B1		B1
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	B2		B2		B2
Infor (US) Inc - First Lien Term Loan	LX158211	\$1,379,310.34	B3		B3		B3
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	B2		B2		B2
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	B2		B2		B2
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	B3		B3		B3
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	B2		B2		B2
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	\$1,500,000.00	B3		B3		B3
Ion Media Networks Inc - Term B-2 Loan	LX142415	\$3,794,512.89	B1		B1		B1
IPC Corp - First Lien Term B-1 Loan	LX144340	\$1,477,500.00	B3		B3		B3
Jaguar Holding Company II - Initial Term Loan	LX146947	\$500,000.00	B2		B2		B2
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	B1		B1		B1
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$2,826,297.65	Ba3		Ba3		Ba3

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$3,457,172.19	B2	OFF	B2		B2
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	B3		B3		B3
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	\$925,233.64	B2		B2		B2
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	B2		B2		B2
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	\$2,218,618.38	B3		B3		B3
Lions Gate Entertainment Corp - Term B Loan	LX153562	\$1,754,901.96	Ba3	OFF	Ba3		Ba3
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	B3		B3		B3
Macdermid Inc - Tranche B-4 Term Loan	LX155517	\$1,763,592.45	B2	OFF	B2		B2
Macdermid Inc - Tranche B-5 Term Loan	LX157014	\$1,167,464.11	B2	OFF	B2		B2
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,807,959.27	B2		B2		B2
Match Group Inc - Term B-1 Loan	LX148815	\$1,093,750.00	Ba2		Ba2		Ba2
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,996,250.00	B2		B2		B2
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	B2		B2		B2
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	B2		B2		B2
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	\$125,000.00	B2		B2		B2
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	\$1,875,000.00	B2		B2		B2
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	B2	OFF	B2		B2
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	B3		B3		B3
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$681,250.07	B2		B2		B2
Netsmart Technologies Inc - Term C-1 Loan	LX156671	\$2,500,000.00	B3		B3		B3
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	B2		B2		B2
Numericable-SFR SA - USD TLB-7	LX152260	\$1,490,632.04	B1		B1		B1
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63	B3		B3		B3
NVLX Acquisition, LLC - Retired Term Loan	LX157924	\$375,000.00	B2	OFF	B2		B2
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	\$2,947,500.01	B2	OFF	B2		B2
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	Ba1	UPG	Baa3		Baa3
Oberthur Technologies Finance SAS - Term Loan B	LX157595	\$2,500,000.00	B2	OFF	B2		B2
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	B2	OFF	B2		B2
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34	B2	OFF	B2		B2
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	B3		B3		B3
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,191,000.00	B2	OFF	B2		B2
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$992,500.00	B2	OFF	B2		B2
PetSmart Inc - Tranche B-2 Loan	LX155570	\$3,441,284.76	B1		B1		B1
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	B3	OFF	B3		B3
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	\$748,125.00	B3	OFF	B3		B3
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00	B3		B3		B3
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	B2	OFF	B2		B2
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50	B1	OFF	B1		B1
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	B2		B2		B2
Q Holding Company - Term B Loan	LX142346	\$500,000.00	B3		B3		B3
Quorum Health Corporation - Term Loan	LX152098	\$1,480,259.76	B2		B2		B2
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	B2		B2		B2
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$748,091.32	B1		B1		B1
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00	B2		B2		B2
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54	Ba2		Ba2		Ba2
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	\$865,737.15	B3	OFF	B3		B3
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00	Ba3	OFF	Ba3		Ba3
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21	B2	OFF	B2		B2
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	B2	OFF	B2		B2
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00	B3	OFF	B3		B3
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	\$597,000.00	B1		B1		B1
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69	B2		B2		B2
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00	B2		B2		B2

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00	B2		B2		B2
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62	B3		B3		B3
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	Caa1		Caa1		Caa1
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19	B3		B3		B3
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	B2	OFF	B2		B2
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00	B2		B2		B2
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$1,725,000.00	B3		B3		B3
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	***	***	***	***	***
STS Operating Inc - Term Loan	LX135213	\$953,141.18	B2		B2		B2
Telesat Canada - Term B-3 Loan	LX156204	\$1,750,000.00	B1	OFF	B1		B1
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	B1	OFF	B1		B1
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	B2		B2		B2
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	B2	OFF	B2		B2
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	B2	OFF	B2		B2
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	B2	OFF	B2		B2
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	B2		B2		B2
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	\$2,285,714.28	B3	OFF	B3		B3
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	\$2,493,794.82	B3	OFF	B3		B3
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	\$1,406,365.76	B3	OFF	B3		B3
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	B3		B3		B3
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	Caa1		Caa1		Caa1
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	B3		B3		B3
Vestcom International Inc - Term Loan	LX156795	\$1,000,000.00	B2		B2		B2
Vizient Inc - Term B-2 Loan	LX155398	\$1,671,720.59	B2		B2		B2
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	B2		B2		B2
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	B3		B3		B3
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,411,990.68	B3		B3		B3
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	Ba1		Ba1		Ba1
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	B2		B2		B2
Xerox Business Services LLC - Term B Loan	LX156731	\$416,666.66	Ba3		Ba3		Ba3
XPO Logistics Inc - Refinanced Term Loan	LX154467	\$1,866,494.92	B1	OFF	B1		B1
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	\$1,543,636.36	Ba3		Ba3		Ba3
Ziggo Secured Finance Partnership - Term D Loan	LX154367	\$2,432,340.42	Ba3		Ba3		Ba3
	Grand Total	\$351,321,297.14					

Portfolio Assets: Moody's Rating Information

Collateral Principal Amount	\$352,921,708.76
10 % of the Collateral Principal Amount	\$35,292,170.88

APB of Collateral Obligations in which the Moody's Rating is derived from S&P per (b)(A) or (B) of Moody's Derived Rating	\$0.00
% of the Collateral Principal Amount	0.00%
Requirement	>= 10.00%
Result	PASS

APB of Collateral Obligations in which the Moody's Rating is derived per (c)(i) of Moody's Derived Rating	\$0.00
% of the Collateral Principal Amount	0.00%

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Acosta Inc - Tranche B-1 Loan	LX144231	Yes	\$1,960,150.00	B1		B1		
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Yes	\$492,462.31	B1		B1		
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Yes	\$2,955,000.00	B2		B2		
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Yes	\$2,481,250.00	B2		B2		
Albany Molecular Research Inc - Term Loan	LX146837	Yes	\$935,138.54	B1		B1		
Albaugh LLC - Initial Term Loan	LX137116	Yes	\$2,604,130.43	B1		B1		
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Yes	\$791,157.19	Ba2		Ba2		
Albertson's LLC - Term B-6 Loan	LX152913	Yes	\$2,391,129.66	Ba2		Ba2		
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Yes	\$1,856,250.00	B2		B2		
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Yes	\$1,985,000.00	B2		B2		
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No	\$2,000,000.00	Caa2		Caa2		
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Yes	\$1,710,971.06	B1		B1		
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Yes	\$1,289,028.94	B1		B1		
Alorica Inc. - Term B Loan	LX153037	Yes	\$249,375.00	B1		B1		
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Yes	\$3,430,328.13	B1		B1		
American Bath Group LLC - First Lien Term Loan	LX155089	Yes	\$750,000.00	B2		B2		
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Yes	\$1,954,323.65	B1		B1		
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Yes	\$500,000.00	B2		B2		
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Yes	\$1,373,582.59	B1		B1		
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Yes	\$1,950,000.00	B2		B2		
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Yes	\$1,231,289.06	B1		B1		
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Yes	\$1,796,407.19	B1		B1		
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Yes	\$2,922,556.40	B1		B1		
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Yes	\$1,720,430.11	B1		B1		
Bass Pro Group LLC - Initial Term Loan	LX156196	Yes	\$3,000,000.00	B1		B1		
Bass Pro Group LLC - Term Loan	LX144858	Yes	\$3,359,294.91	B1	OFF	B1		
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Yes	\$2,503,607.47	Ba3	UPG	Ba2		
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Yes	\$2,019,084.61	Ba1		Ba1		
Blount International, Inc. - Initial Term Loan	LX149926	Yes	\$1,596,000.00	B1		B1		
BMC Software Finance Inc - Initial US Term Loan	LX130254	Yes	\$4,688,888.89	B1		B1		
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Yes	\$4,861,809.04	Ba2		Ba2		
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Yes	\$2,564,000.00	B2		B2		

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Cengage Learning Inc - Term B Loan	LX152766	Yes	\$3,767,175.50	B1		B1		
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Yes	\$204,285.07	Ba3		Ba3		
Charter Communications Operating - Term E Loan	LX129060	Yes	\$1,919,714.94	Ba1	OFF	Ba1		
Checkout Holding Corp - First Lien Term B Loan	LX136210	Yes	\$2,932,500.00	B1		B1		
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Yes	\$73,795.28	B2		B2		
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Yes	\$1,607,328.02	B2		B2		
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Yes	\$1,026,212.24	Ba3		Ba3		
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Yes	\$1,888,203.38	Ba3		Ba3		
Clover Technologies Group LLC - Initial Term Loan	LX136594	Yes	\$2,922,284.21	B2		B2		
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Yes	\$347,558.24	B1		B1		
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Yes	\$2,102,441.89	B1		B1		
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Yes	\$3,478,731.18	B2		B2		
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Yes	\$1,000,000.00	Ba3		Ba3		
Coty Inc - Term B USD Loan	LX155916	Yes	\$398,000.00	Ba1		Ba1		
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Yes	\$2,473,843.75	B2		B2		
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Yes	\$1,480,263.16	Ba1		Ba1		
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Yes	\$2,322,099.74	B3		B3		
Dell International LLC - Term B Loan	LX150043	Yes	\$3,375,000.00	Baa3		Baa3		
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Yes	\$5,624,179.55	B2		B2		
Diebold Inc - Dollar Term B Loan	LX151920	Yes	\$1,416,666.40	Ba2		Ba2		
Dollar Tree Inc - Term B-3 Loan	LX155145	Yes	\$284,810.13	Ba1		Ba1		
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Yes	\$500,000.00	Ba2		Ba2		
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Yes	\$3,890,252.53	B2		B2		
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Yes	\$2,942,649.70	B1		B1		
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No	\$85,106.38	B3		B3		
Eastern Power LLC - Term Loan	LX140953	Yes	\$2,330,630.38	B1		B1		
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Yes	\$992,500.00	Ba2		Ba2		
EnergySolutions LLC - Term Advance	LX137277	Yes	\$1,590,000.00	B3	OFF	B3		
Engility Corporation - Term B2 Loan	LX154035	Yes	\$313,725.16	B1		B1		
Epicor Software Corporation - Term B Loan	LX144606	Yes	\$1,984,924.62	B2		B2		
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Yes	\$995,000.00	B1		B1		
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Yes	\$2,917,500.00	B2		B2		
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Yes	\$1,803,331.63	Ba3		Ba3		
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Yes	\$545,719.28	Ba3		Ba3		
Filtration Group Corporation - Initial Term Loan	LX133605	Yes	\$3,422,919.52	B2		B2		
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No	\$2,000,000.00	Caa1		Caa1		
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Yes	\$2,509,253.40	Ba3		Ba3		
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Yes	\$1,800,000.00	B3	OFF	B3		
Flexera Software LLC - Second Lien Term Loan	LX136092	No	\$1,000,000.00	Caa1		Caa1		
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Yes	\$1,200,000.00	B2		B2		
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Yes	\$2,417,151.46	Ba1	OFF	Ba1		
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Yes	\$2,917,500.00	Ca		Ca		
Galleria Company - Term B Loan	LX148185	Yes	\$800,000.00	Ba1		Ba1		
Getty Images, Inc. - Initial Term Loan	LX126129	Yes	\$2,916,666.66	B3	OFF	B3		
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Yes	\$1,386,043.71	B1		B1		
GlobalLogic Holdings Inc - Term Loan	LX156755	Yes	\$933,333.00	B1		B1		
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Yes	\$2,959,974.43	B2		B2		
Greatbatch Ltd - Term B Loan	LX147756	Yes	\$2,481,250.00	B2		B2		
Hampton Rubber Company - First Lien Term Loan	LX135905	Yes	\$3,900,000.00	Caa1		Caa1		
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Yes	\$1,147,125.00	Ba3		Ba3		
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Yes	\$2,100,000.00	B2		B2		
Horizon Pharma Inc - 2015 Term Loan	LX144256	Yes	\$987,500.00	Ba2		Ba2		
Hudsons Bay Company - Initial Term B Loan	LX147151	Yes	\$2,152,073.73	B1		B1		

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Huntsman International LLC - 2023 Term B Loan	LX156697	Yes	\$1,990,000.00	Ba2		Ba2		
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Yes	\$986,236.96	B2		B2		
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Yes	\$1,200,000.00	B1		B1		
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Yes	\$3,890,576.13	Ba3		Ba3		
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Yes	\$1,994,949.49	B1		B1		
Infor (US) Inc - First Lien Term Loan	LX158211	Yes	\$1,379,310.34	Ba3		Ba3		
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Yes	\$1,602,351.51	B1		B1		
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Yes	\$333,411.29	B1		B1		
Informatica Corporation - Dollar Term Loan	LX144702	Yes	\$2,482,462.31	B2		B2		
Information Resources Inc - Term Loan	LX132782	Yes	\$3,554,451.09	B2		B2		
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Yes	\$1,500,000.00	B2		B2		
Ion Media Networks Inc - Term B-2 Loan	LX142415	Yes	\$3,794,512.89	B1		B1		
IPC Corp - First Lien Term B-1 Loan	LX144340	Yes	\$1,477,500.00	B2		B2		
Jaguar Holding Company II - Initial Term Loan	LX146947	Yes	\$500,000.00	B1		B1		
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Yes	\$2,238,750.00	Ba3		Ba3		
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Yes	\$2,826,297.65	Ba3		Ba3		
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Yes	\$3,457,172.19	Ba3		Ba3		
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Yes	\$1,485,000.00	B2		B2		
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Yes	\$925,233.64	B1		B1		
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Yes	\$1,443,750.03	B2		B2		
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Yes	\$2,218,618.38	B1		B1		
Lions Gate Entertainment Corp - Term B Loan	LX153562	Yes	\$1,754,901.96	Ba2		Ba2		
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Yes	\$2,466,262.59	B2		B2		
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Yes	\$1,763,592.45	B2		B2		
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Yes	\$1,167,464.11	B2		B2		
Magic Newco LLC - First Lien USD Term Loan	LX124101	Yes	\$1,807,959.27	B1		B1		
Match Group Inc - Term B-1 Loan	LX148815	Yes	\$1,093,750.00	Ba2		Ba2		
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Yes	\$1,996,250.00	Ba3		Ba3		
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Yes	\$2,950,736.46	Ba3		Ba3		
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Yes	\$1,500,000.00	B2		B2		
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Yes	\$125,000.00	B1		B1		
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Yes	\$1,875,000.00	B1		B1		
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Yes	\$765,417.87	B1		B1		
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Yes	\$2,897,678.12	B1		B1		
Natel Engineering Company Inc - Initial Term Loan	LX143854	Yes	\$681,250.07	B2		B2		
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Yes	\$2,500,000.00	B2		B2		
Nexeo Solutions LLC - Initial Term Loan	LX152596	Yes	\$1,282,500.00	B3		B3		
Numericable-SFR SA - USD TLB-7	LX152260	Yes	\$1,490,632.04	B1		B1		
NVA Holdings Inc - First Lien Term Loan	LX140043	Yes	\$2,442,708.63	B1		B1		
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Yes	\$375,000.00	B1	OFF	B1		
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Yes	\$2,947,500.01	B1		B1		
NXP BV - Tranche F Loans	LX155082	Yes	\$1,066,401.39	Baa2	UPG	Baa1		
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Yes	\$2,500,000.00	B2		B2		
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Yes	\$1,939,491.89	B1	OFF	B1		
Outerwall Inc - First Lien Term B Loan	LX154967	Yes	\$2,708,333.34	B1		B1		
Packers Holdings LLC - Initial Term Loan	LX142148	Yes	\$2,947,500.00	B2		B2		
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Yes	\$1,191,000.00	B1		B1		
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Yes	\$992,500.00	B1		B1		
PetSmart Inc - Tranche B-2 Loan	LX155570	Yes	\$3,441,284.76	Ba3		Ba3		
PFS Holding Corporation - First Lien Term Loan	LX134882	Yes	\$4,387,500.00	B3	OFF	B3		
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Yes	\$748,125.00	B2		B2		
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Yes	\$1,496,250.00	B2		B2		
Presidio Inc - Term B Loan	LX144522	Yes	\$4,024,567.52	B1		B1		

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Yes	\$1,172,062.50	Ba2	OFF	Ba2		
Printpack Holdings Inc - First Lien Term Loan	LX153744	Yes	\$2,128,777.78	B2		B2		
Q Holding Company - Term B Loan	LX142346	Yes	\$500,000.00	B3		B3		
Quorum Health Corporation - Term Loan	LX152098	Yes	\$1,480,259.76	B1		B1		
Raley's - Initial Term Loan	LX144106	Yes	\$2,844,102.44	B3		B3		
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Yes	\$748,091.32	B1		B1		
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Yes	\$493,750.00	B1		B1		
Sabre Inc - Incremental Term Loan	LX132770	Yes	\$1,921,617.54	Ba2		Ba2		
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Yes	\$865,737.15	B2		B2		
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Yes	\$1,972,990.00	Ba2		Ba2		
Shearer's Foods LLC - First Lien Term Loan	LX137740	Yes	\$1,447,614.21	B1		B1		
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No	\$1,000,000.00	Caa1		Caa1		
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Yes	\$1,980,000.00	B1		B1		
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Yes	\$597,000.00	B2		B2		
SK Spice Sarl - Term Loan A	LX145173	Yes	\$1,442,307.69	B2		B2		
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Yes	\$1,197,000.00	B1		B1		
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Yes	\$1,791,000.00	Ba3		Ba3		
Sophia LP - Closing Date Term Loan	LX147846	Yes	\$2,464,799.62	B2		B2		
SourceHOV LLC - First Lien Term B Loan	LX141601	Yes	\$2,793,750.00	B3		B3		
Spin Holdco Inc - Initial Term Loan	LX129663	Yes	\$2,932,787.19	B2		B2		
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Yes	\$2,955,000.02	B2		B2		
St. George's University Scholastic Services LLC - Term Loan	LX152959	Yes	\$1,150,000.00	B2		B2		
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Yes	\$1,725,000.00	B1		B1		
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Yes	\$992,500.01	***	***	***	Estimated	08-Jan-2016
STS Operating Inc - Term Loan	LX135213	Yes	\$953,141.18	B2		B2		
Telesat Canada - Term B-3 Loan	LX156204	Yes	\$1,750,000.00	Ba3		Ba3		
Tribune Media Company - Term B Loan	LX145376	Yes	\$626,489.11	Ba3		Ba3		
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Yes	\$798,000.00	B1		B1		
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Yes	\$2,537,964.29	B1		B1		
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No	\$800,000.00	Caa1		Caa1		
UFC Holdings LLC - First Lien Term Loan	LX153867	Yes	\$2,000,000.00	B1		B1		
Univar USA Inc - Initial Dollar Term Loan	LX145474	Yes	\$1,980,000.00	B2		B2		
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Yes	\$2,285,714.28	B2		B2		
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Yes	\$2,493,794.82	Ba3	OFF	Ba3		
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Yes	\$1,406,365.76	Ba3	OFF	Ba3		
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Yes	\$1,197,000.00	B1		B1		
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Yes	\$3,910,000.00	Caa1		Caa1		
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Yes	\$720,321.00	B1		B1		
Vestcom International Inc - Term Loan	LX156795	Yes	\$1,000,000.00	B1		B1		
Vizient Inc - Term B-2 Loan	LX155398	Yes	\$1,671,720.59	B1		B1		
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No	\$2,000,000.00	Caa1		Caa1		
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Yes	\$1,500,000.00	B2		B2		
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Yes	\$2,411,990.68	B3		B3		
Western Digital Corporation - US Term B-1 Loan	LX154422	Yes	\$2,394,000.00	Ba1		Ba1		
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Yes	\$2,932,499.99	B1		B1		
Xerox Business Services LLC - Term B Loan	LX156731	Yes	\$416,666.66	Ba2		Ba2		
XPO Logistics Inc - Refinanced Term Loan	LX154467	Yes	\$1,866,494.92	Ba1		Ba1		
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Yes	\$1,543,636.36	Ba2		Ba2		
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Yes	\$2,432,340.42	Ba3		Ba3		
Grand Total			\$351,321,297.14					

Portfolio Assets: S&P Rating Information

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Acosta Inc - Tranche B-1 Loan	LX144231	No		B	NM	B	\$1,960,150.00	
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	No		B	NM	B	\$492,462.31	
AF Borrower LLC - First Lien Initial Term Loan	LX142446	No		B		B	\$2,955,000.00	
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	No		B-		B-	\$2,481,250.00	
Albany Molecular Research Inc - Term Loan	LX146837	No		B		B	\$935,138.54	
Albaugh LLC - Initial Term Loan	LX137116	No		B+		B+	\$2,604,130.43	
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	No		B+	DEV	B+	\$791,157.19	
Albertson's LLC - Term B-6 Loan	LX152913	No		B+	DEV	B+	\$2,391,129.66	
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	No		B+	NM	B+	\$1,856,250.00	
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	No		B+		B+	\$1,985,000.00	
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No		B+		B+	\$2,000,000.00	
Allnex Sarl - Tranche B-2 Term Loan	LX152754	No		B+		B+	\$1,710,971.06	
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	No		B+		B+	\$1,289,028.94	
Alorica Inc. - Term B Loan	LX153037	No		BB-		BB-	\$249,375.00	
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	No		B+		B+	\$3,430,328.13	
American Bath Group LLC - First Lien Term Loan	LX155089	No		B		B	\$750,000.00	
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	No		BB-		BB-	\$1,954,323.65	
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	No		B	OFF	B	\$500,000.00	
Applied Systems Inc - First Lien Initial Term Loan	LX134866	No		B		B	\$1,373,582.59	
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	No		B		B	\$1,950,000.00	
Auris Luxembourg III SARL - Facility B4- USD	LX144974	No		B+		B+	\$1,231,289.06	
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	No		B		B	\$1,796,407.19	
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	No		B		B	\$2,922,556.40	
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	No		B+	OFF	B+	\$1,720,430.11	
Bass Pro Group LLC - Initial Term Loan	LX156196	No		B+	OFF	B+	\$3,000,000.00	
Bass Pro Group LLC - Term Loan	LX144858	No		B+	OFF	B+	\$3,359,294.91	
Bats Global Markets Inc - Refinancing Term Loan	LX153214	No		BB-	POS	BB	\$2,503,607.47	
BC Luxembourg Sarl - Term B-3 Loan	LX153989	No		BB+		BB+	\$2,019,084.61	
Blount International, Inc. - Initial Term Loan	LX149926	No		B+		B+	\$1,596,000.00	
BMC Software Finance Inc - Initial US Term Loan	LX130254	No		B	OFF	B	\$4,688,888.89	
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	No		B+	NM	B+	\$4,861,809.04	
Camelot US Acquisition I Co - Initial Term Loan	LX155002	No		B+		B+	\$2,564,000.00	
Cengage Learning Inc - Term B Loan	LX152766	No		B		B	\$3,767,175.50	
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	No		B		B	\$204,285.07	
Charter Communications Operating - Term E Loan	LX129060	No		BBB-	NM	BBB-	\$1,919,714.94	
Checkout Holding Corp - First Lien Term B Loan	LX136210	No		CCC+		CCC+	\$2,932,500.00	
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	No		B		B	\$73,795.28	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Chefs' Warehouse Inc (The) - Term Loan	LX152998	No		B		B	\$1,607,328.02	
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	No		B	OFF	B	\$1,026,212.24	
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	No		B	OFF	B	\$1,888,203.38	
Clover Technologies Group LLC - Initial Term Loan	LX136594	No		B		B	\$2,922,284.21	
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	No		B		B	\$347,558.24	
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	No		B		B	\$2,102,441.89	
Concordia Healthcare Corp - Dollar Term Loan	LX148270	No		B-		B-	\$3,478,731.18	
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	No		B+		B+	\$1,000,000.00	
Coty Inc - Term B USD Loan	LX155916	No		BB+		BB+	\$398,000.00	
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	No		B+		B+	\$2,473,843.75	
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	No		B	OFF	B	\$1,480,263.16	
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	No		CCC+		CCC+	\$2,322,099.74	
Dell International LLC - Term B Loan	LX150043	No		BB+	OFF	BB+	\$3,375,000.00	
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	No		B-		B-	\$5,624,179.55	
Diebold Inc - Dollar Term B Loan	LX151920	No		BB-		BB-	\$1,416,666.40	
Dollar Tree Inc - Term B-3 Loan	LX155145	No		BB+		BB+	\$284,810.13	
Donnelley Financial Solutions Inc - Term B Loan	LX155094	No		BB-		BB-	\$500,000.00	
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	No		B		B	\$3,890,252.53	
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	No		B+	NM	B+	\$2,942,649.70	
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No		B+	NM	B+	\$85,106.38	
Eastern Power LLC - Term Loan	LX140953	No		BB-		BB-	\$2,330,630.38	
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	No		B+	OFF	B+	\$992,500.00	
EnergySolutions LLC - Term Advance	LX137277	No		B-	OFF	B-	\$1,590,000.00	
Engility Corporation - Term B2 Loan	LX154035	No		B+		B+	\$313,725.16	
Epicor Software Corporation - Term B Loan	LX144606	No		B-	NM	B-	\$1,984,924.62	
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	No		B		B	\$995,000.00	
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	No		B		B	\$2,917,500.00	
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	No		B		B	\$1,803,331.63	
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	No		B		B	\$545,719.28	
Filtration Group Corporation - Initial Term Loan	LX133605	No		B		B	\$3,422,919.52	
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No		B		B	\$2,000,000.00	
First Data Corporation - 2021C New Dollar Term Loan	LX155529	No		B+	OFF	B+	\$2,509,253.40	
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	No		B-		B-	\$1,800,000.00	
Flexera Software LLC - Second Lien Term Loan	LX136092	No		B		B	\$1,000,000.00	
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	No		B		B	\$1,200,000.00	
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	No		BB+	OFF	BB+	\$2,417,151.46	
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	No		B-		B-	\$2,917,500.00	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Galleria Company - Term B Loan	LX148185	No		BB+		BB+	\$800,000.00	
Getty Images, Inc. - Initial Term Loan	LX126129	No		CCC+		CCC+	\$2,916,666.66	
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	No		B		B	\$1,386,043.71	
GlobalLogic Holdings Inc - Term Loan	LX156755	No		B		B	\$933,333.00	
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	No		B-		B-	\$2,959,974.43	
Greatbatch Ltd - Term B Loan	LX147756	No		B		B	\$2,481,250.00	
Hampton Rubber Company - First Lien Term Loan	LX135905	No		CCC+		CCC+	\$3,900,000.00	
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	No		BB-		BB-	\$1,147,125.00	
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	No		B		B	\$2,100,000.00	
Horizon Pharma Inc - 2015 Term Loan	LX144256	No		B		B	\$987,500.00	
Hudsons Bay Company - Initial Term B Loan	LX147151	No		B+	NM	B+	\$2,152,073.73	
Huntsman International LLC - 2023 Term B Loan	LX156697	No		BB-	OFF	BB-	\$1,990,000.00	
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	No		B		B	\$986,236.96	
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	No		B+		B+	\$1,200,000.00	
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	No		B+		B+	\$3,890,576.13	
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	No		B		B	\$1,994,949.49	
Infor (US) Inc - First Lien Term Loan	LX158211	No		B		B	\$1,379,310.34	
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	No		B		B	\$1,602,351.51	
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	No		B		B	\$333,411.29	
Informatica Corporation - Dollar Term Loan	LX144702	No		B		B	\$2,482,462.31	
Information Resources Inc - Term Loan	LX132782	No		B-		B-	\$3,554,451.09	
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	No		B		B	\$1,500,000.00	
Ion Media Networks Inc - Term B-2 Loan	LX142415	No		B+		B+	\$3,794,512.89	
IPC Corp - First Lien Term B-1 Loan	LX144340	No		B		B	\$1,477,500.00	
Jaguar Holding Company II - Initial Term Loan	LX146947	No		B		B	\$500,000.00	
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	No		BB-		BB-	\$2,238,750.00	
Keurig Green Mountain Inc - Term B USD Loan	LX150733	No		BB-		BB-	\$2,826,297.65	
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	No		B+	NM	B+	\$3,457,172.19	
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	No		B-		B-	\$1,485,000.00	
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	No		B		B	\$925,233.64	
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	No		B+		B+	\$1,443,750.03	
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	No		B		B	\$2,218,618.38	
Lions Gate Entertainment Corp - Term B Loan	LX153562	No		B+	OFF	B+	\$1,754,901.96	
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	No		B		B	\$2,466,262.59	
Macdermid Inc - Tranche B-4 Term Loan	LX155517	No		BB-	OFF	BB-	\$1,763,592.45	
Macdermid Inc - Tranche B-5 Term Loan	LX157014	No		BB-	OFF	BB-	\$1,167,464.11	
Magic Newco LLC - First Lien USD Term Loan	LX124101	No		B	OFF	B	\$1,807,959.27	
Match Group Inc - Term B-1 Loan	LX148815	No		BB		BB	\$1,093,750.00	
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	No		B		B	\$1,996,250.00	
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	No		B-		B-	\$2,950,736.46	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	No		B+		B+	\$1,500,000.00	
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	No		B-		B-	\$125,000.00	
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	No		B-		B-	\$1,875,000.00	
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	No		B+	OFF	B+	\$765,417.87	
MSC Software Corporation - First Lien Initial Term Loan	LX137725	No		B-		B-	\$2,897,678.12	
Natel Engineering Company Inc - Initial Term Loan	LX143854	No		B+		B+	\$681,250.07	
Netsmart Technologies Inc - Term C-1 Loan	LX156671	No		B		B	\$2,500,000.00	
Nexeo Solutions LLC - Initial Term Loan	LX152596	No		B		B	\$1,282,500.00	
Numericable-SFR SA - USD TLB-7	LX152260	No		B+		B+	\$1,490,632.04	
NVA Holdings Inc - First Lien Term Loan	LX140043	No		B		B	\$2,442,708.63	
NVLX Acquisition, LLC - Retired Term Loan	LX157924	No		B		B	\$375,000.00	
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	No		B		B	\$2,947,500.01	
NXP BV - Tranche F Loans	LX155082	No		BBB-	POS	BBB	\$1,066,401.39	
Oberthur Technologies Finance SAS - Term Loan B	LX157595	No		B-	NM	B-	\$2,500,000.00	
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	No		B-	OFF	B-	\$1,939,491.89	
Outerwall Inc - First Lien Term B Loan	LX154967	No		B	OFF	B	\$2,708,333.34	
Packers Holdings LLC - Initial Term Loan	LX142148	No		B		B	\$2,947,500.00	
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	No		B	OFF	B	\$1,191,000.00	
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	No		B	OFF	B	\$992,500.00	
PetSmart Inc - Tranche B-2 Loan	LX155570	No		B+		B+	\$3,441,284.76	
PFS Holding Corporation - First Lien Term Loan	LX134882	No		B-		B-	\$4,387,500.00	
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	No		B	OFF	B	\$748,125.00	
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	No		B-		B-	\$1,496,250.00	
Presidio Inc - Term B Loan	LX144522	No		B	NM	B	\$4,024,567.52	
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	No		B+		B+	\$1,172,062.50	
Printpack Holdings Inc - First Lien Term Loan	LX153744	No		B+		B+	\$2,128,777.78	
Q Holding Company - Term B Loan	LX142346	No		B		B	\$500,000.00	
Quorum Health Corporation - Term Loan	LX152098	No		B		B	\$1,480,259.76	
Raley's - Initial Term Loan	LX144106	No		B+		B+	\$2,844,102.44	
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	No		B		B	\$748,091.32	
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	No		B-		B-	\$493,750.00	
Sabre Inc - Incremental Term Loan	LX132770	No		BB-	OFF	BB-	\$1,921,617.54	
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	No		B	OFF	B	\$865,737.15	
Select Medical Corp - Series E Tranche B Term Loan	LX135728	No		B+	NM	B+	\$1,972,990.00	
Shearer's Foods LLC - First Lien Term Loan	LX137740	No		B	NM	B	\$1,447,614.21	
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No		B	NM	B	\$1,000,000.00	
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	No		B-	OFF	B-	\$1,980,000.00	
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	No		B+		B+	\$597,000.00	
SK Spice Sarl - Term Loan A	LX145173	No		B		B	\$1,442,307.69	
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	No		B		B	\$1,197,000.00	
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	No		B		B	\$1,791,000.00	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Sophia LP - Closing Date Term Loan	LX147846	No		B-		B-	\$2,464,799.62	
SourceHOV LLC - First Lien Term B Loan	LX141601	No		CCC+		CCC+	\$2,793,750.00	
Spin Holdco Inc - Initial Term Loan	LX129663	No		B		B	\$2,932,787.19	
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	No		B		B	\$2,955,000.02	
St. George's University Scholastic Services LLC - Term Loan	LX152959	No		B+		B+	\$1,150,000.00	
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	No		B		B	\$1,725,000.00	
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	No		B		B	\$992,500.01	
STS Operating Inc - Term Loan	LX135213	No		B		B	\$953,141.18	
Telesat Canada - Term B-3 Loan	LX156204	No		BB-	NM	BB-	\$1,750,000.00	
Tribune Media Company - Term B Loan	LX145376	No		BB-	NM	BB-	\$626,489.11	
Trugreen Limited Partnership - First Lien Term Loan	LX152068	No		B		B	\$798,000.00	
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	No		B		B	\$2,537,964.29	
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No		B		B	\$800,000.00	
UFC Holdings LLC - First Lien Term Loan	LX153867	No		B		B	\$2,000,000.00	
Univar USA Inc - Initial Dollar Term Loan	LX145474	No		B+		B+	\$1,980,000.00	
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	No		B		B	\$2,285,714.28	
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	No		B	OFF	B	\$2,493,794.82	
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	No		B	OFF	B	\$1,406,365.76	
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	No		B-		B-	\$1,197,000.00	
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	No		CCC+		CCC+	\$3,910,000.00	
Vencore Inc - Initial Term Loan (First Lien)	LX137131	No		B		B	\$720,321.00	
Vestcom International Inc - Term Loan	LX156795	No		B		B	\$1,000,000.00	
Vizient Inc - Term B-2 Loan	LX155398	No		B		B	\$1,671,720.59	
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No		B		B	\$2,000,000.00	
WD Wolverine Holdings LLC - First Lien Term B	LX155100	No		B		B	\$1,500,000.00	
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	No		B-	NM	B-	\$2,411,990.68	
Western Digital Corporation - US Term B-1 Loan	LX154422	No		BB+	NM	BB+	\$2,394,000.00	
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	No		B		B	\$2,932,499.99	
Xerox Business Services LLC - Term B Loan	LX156731	No		BB		BB	\$416,666.66	
XPO Logistics Inc - Refinanced Term Loan	LX154467	No		B+		B+	\$1,866,494.92	
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	No		BB-		BB-	\$1,543,636.36	
Ziggo Secured Finance Partnership - Term D Loan	LX154367	No		BB-		BB-	\$2,432,340.42	
Grand Total							\$351,321,297.14	

Portfolio Assets: Weighted Average Moody's Rating Factor

Weighted Average Moody's Rating Factor

2868

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
Acosta Inc - Tranche B-1 Loan	LX144231	No	\$1,960,150.00	B2	2,720.00	\$5,331,608,000.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	No	\$492,462.31	B2	2,720.00	\$1,339,497,483.20
AF Borrower LLC - First Lien Initial Term Loan	LX142446	No	\$2,955,000.00	B3	3,490.00	\$10,312,950,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Albany Molecular Research Inc - Term Loan	LX146837	No	\$935,138.54	B3	3,490.00	\$3,263,633,504.60
Albaugh LLC - Initial Term Loan	LX137116	No	\$2,604,130.43	B1	2,220.00	\$5,781,169,554.60
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	No	\$791,157.19	B1	2,220.00	\$1,756,368,961.80
Albertson's LLC - Term B-6 Loan	LX152913	No	\$2,391,129.66	B1	2,220.00	\$5,308,307,845.20
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	No	\$1,856,250.00	B2	2,720.00	\$5,049,000,000.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	No	\$1,985,000.00	B3	3,490.00	\$6,927,650,000.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No	\$2,000,000.00	B3	3,490.00	\$6,980,000,000.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	No	\$1,710,971.06	B1	2,220.00	\$3,798,355,753.20
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	No	\$1,289,028.94	B1	2,220.00	\$2,861,644,246.80
Alorica Inc. - Term B Loan	LX153037	No	\$249,375.00	B1	2,220.00	\$553,612,500.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	No	\$3,430,328.13	B2	2,720.00	\$9,330,492,513.60
American Bath Group LLC - First Lien Term Loan	LX155089	No	\$750,000.00	B3	3,490.00	\$2,617,500,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	No	\$1,954,323.65	B1	2,220.00	\$4,338,598,503.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	No	\$500,000.00	B1	2,220.00	\$1,110,000,000.00
Applied Systems Inc - First Lien Initial Term Loan	LX134866	No	\$1,373,582.59	B3	3,490.00	\$4,793,803,239.10
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	No	\$1,950,000.00	B3	3,490.00	\$6,805,500,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	No	\$1,231,289.06	B2	2,720.00	\$3,349,106,243.20
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	No	\$1,796,407.19	B1	2,220.00	\$3,988,023,961.80
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	No	\$2,922,556.40	B2	2,720.00	\$7,949,353,408.00
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	No	\$1,720,430.11	Ba3	1,766.00	\$3,038,279,574.26
Bass Pro Group LLC - Initial Term Loan	LX156196	No	\$3,000,000.00	Ba3	1,766.00	\$5,298,000,000.00
Bass Pro Group LLC - Term Loan	LX144858	No	\$3,359,294.91	Ba3	1,766.00	\$5,932,514,811.06
Bats Global Markets Inc - Refinancing Term Loan	LX153214	No	\$2,503,607.47	Ba2	1,350.00	\$3,379,870,084.50
BC Luxembourg Sarl - Term B-3 Loan	LX153989	No	\$2,019,084.61	Ba1	940.00	\$1,897,939,533.40
Blount International, Inc. - Initial Term Loan	LX149926	No	\$1,596,000.00	B1	2,220.00	\$3,543,120,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	No	\$4,688,888.89	B3	3,490.00	\$16,364,222,226.10
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	No	\$4,861,809.04	Ba3	1,766.00	\$8,585,954,764.64
Camelot US Acquisition I Co - Initial Term Loan	LX155002	No	\$2,564,000.00	B3	3,490.00	\$8,948,360,000.00
Cengage Learning Inc - Term B Loan	LX152766	No	\$3,767,175.50	B2	2,720.00	\$10,246,717,360.00
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	No	\$204,285.07	B2	2,720.00	\$555,655,390.40
Charter Communications Operating - Term E Loan	LX129060	No	\$1,919,714.94	Ba2	1,350.00	\$2,591,615,169.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	No	\$2,932,500.00	B3	3,490.00	\$10,234,425,000.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	No	\$73,795.28	B2	2,720.00	\$200,723,161.60
Chefs' Warehouse Inc (The) - Term Loan	LX152998	No	\$1,607,328.02	B2	2,720.00	\$4,371,932,214.40
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	No	\$1,026,212.24	B2	2,720.00	\$2,791,297,292.80
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	No	\$1,888,203.38	B2	2,720.00	\$5,135,913,193.60
Clover Technologies Group LLC - Initial Term Loan	LX136594	No	\$2,922,284.21	B2	2,720.00	\$7,948,613,051.20
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	No	\$347,558.24	B2	2,720.00	\$945,358,412.80
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	No	\$2,102,441.89	B2	2,720.00	\$5,718,641,940.80
Concordia Healthcare Corp - Dollar Term Loan	LX148270	No	\$3,478,731.18	Caa1	4,770.00	\$16,593,547,728.60
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	No	\$1,000,000.00	B1	2,220.00	\$2,220,000,000.00
Coty Inc - Term B USD Loan	LX155916	No	\$398,000.00	Ba1	940.00	\$374,120,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	No	\$2,473,843.75	B2	2,720.00	\$6,728,855,000.00
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	No	\$1,480,263.16	B1	2,220.00	\$3,286,184,215.20

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	No	\$2,322,099.74	Caa1	4,770.00	\$11,076,415,759.80
Dell International LLC - Term B Loan	LX150043	No	\$3,375,000.00	Ba1	940.00	\$3,172,500,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	No	\$5,624,179.55	B2	2,720.00	\$15,297,768,376.00
Diebold Inc - Dollar Term B Loan	LX151920	No	\$1,416,666.40	Ba3	1,766.00	\$2,501,832,862.40
Dollar Tree Inc - Term B-3 Loan	LX155145	No	\$284,810.13	Ba2	1,350.00	\$384,493,675.50
Donnelley Financial Solutions Inc - Term B Loan	LX155094	No	\$500,000.00	B1	2,220.00	\$1,110,000,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	No	\$3,890,252.53	B3	3,490.00	\$13,576,981,329.70
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	No	\$2,942,649.70	B2	2,720.00	\$8,004,007,184.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No	\$85,106.38	B2	2,720.00	\$231,489,353.60
Eastern Power LLC - Term Loan	LX140953	No	\$2,330,630.38	B2	2,720.00	\$6,339,314,633.60
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	No	\$992,500.00	B1	2,220.00	\$2,203,350,000.00
EnergySolutions LLC - Term Advance	LX137277	No	\$1,590,000.00	B3	3,490.00	\$5,549,100,000.00
Engility Corporation - Term B2 Loan	LX154035	No	\$313,725.16	B2	2,720.00	\$853,332,435.20
Epicor Software Corporation - Term B Loan	LX144606	No	\$1,984,924.62	B3	3,490.00	\$6,927,386,923.80
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	No	\$995,000.00	B2	2,720.00	\$2,706,400,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	No	\$2,917,500.00	B2	2,720.00	\$7,935,600,000.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	No	\$1,803,331.63	B2	2,720.00	\$4,905,062,033.60
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	No	\$545,719.28	B2	2,720.00	\$1,484,356,441.60
Filtration Group Corporation - Initial Term Loan	LX133605	No	\$3,422,919.52	B2	2,720.00	\$9,310,341,094.40
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	No	\$2,509,253.40	B1	2,220.00	\$5,570,542,548.00
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	No	\$1,800,000.00	B3	3,490.00	\$6,282,000,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	No	\$1,200,000.00	B2	2,720.00	\$3,264,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	No	\$2,417,151.46	Ba2	1,350.00	\$3,263,154,471.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	No	\$2,917,500.00	Ca	10,000.00	\$29,175,000,000.00
Galleria Company - Term B Loan	LX148185	No	\$800,000.00	Ba1	940.00	\$752,000,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	No	\$2,916,666.66	Caa1	4,770.00	\$13,912,499,968.20
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	No	\$1,386,043.71	B2	2,720.00	\$3,770,038,891.20
GlobalLogic Holdings Inc - Term Loan	LX156755	No	\$933,333.00	B2	2,720.00	\$2,538,665,760.00
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	No	\$2,959,974.43	B3	3,490.00	\$10,330,310,760.70
Greatbatch Ltd - Term B Loan	LX147756	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Hampton Rubber Company - First Lien Term Loan	LX135905	No	\$3,900,000.00	Caa1	4,770.00	\$18,603,000,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	No	\$1,147,125.00	Ba3	1,766.00	\$2,025,822,750.00
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	No	\$2,100,000.00	B3	3,490.00	\$7,329,000,000.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	No	\$987,500.00	B2	2,720.00	\$2,686,000,000.00
Hudsons Bay Company - Initial Term B Loan	LX147151	No	\$2,152,073.73	B1	2,220.00	\$4,777,603,680.60
Huntsman International LLC - 2023 Term B Loan	LX156697	No	\$1,990,000.00	Ba3	1,766.00	\$3,514,340,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	No	\$986,236.96	B2	2,720.00	\$2,682,564,531.20
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	No	\$1,200,000.00	B2	2,720.00	\$3,264,000,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	No	\$3,890,576.13	B1	2,220.00	\$8,637,079,008.60
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	No	\$1,994,949.49	B2	2,720.00	\$5,426,262,612.80
Infor (US) Inc - First Lien Term Loan	LX158211	No	\$1,379,310.34	B3	3,490.00	\$4,813,793,086.60
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	No	\$1,602,351.51	B2	2,720.00	\$4,358,396,107.20
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	No	\$333,411.29	B2	2,720.00	\$906,878,708.80
Informatica Corporation - Dollar Term Loan	LX144702	No	\$2,482,462.31	B3	3,490.00	\$8,663,793,461.90
Information Resources Inc - Term Loan	LX132782	No	\$3,554,451.09	B2	2,720.00	\$9,668,106,964.80
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	No	\$3,794,512.89	B1	2,220.00	\$8,423,818,615.80
IPC Corp - First Lien Term B-1 Loan	LX144340	No	\$1,477,500.00	B3	3,490.00	\$5,156,475,000.00
Jaguar Holding Company II - Initial Term Loan	LX146947	No	\$500,000.00	B2	2,720.00	\$1,360,000,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	No	\$2,238,750.00	B1	2,220.00	\$4,970,025,000.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	No	\$2,826,297.65	Ba3	1,766.00	\$4,991,241,649.90

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	No	\$3,457,172.19	B2	2,720.00	\$9,403,508,356.80
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	No	\$1,485,000.00	B3	3,490.00	\$5,182,650,000.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	No	\$925,233.64	B2	2,720.00	\$2,516,635,500.80
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	No	\$1,443,750.03	B2	2,720.00	\$3,927,000,081.60
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	No	\$2,218,618.38	B3	3,490.00	\$7,742,978,146.20
Lions Gate Entertainment Corp - Term B Loan	LX153562	No	\$1,754,901.96	Ba3	1,766.00	\$3,099,156,861.36
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	No	\$2,466,262.59	B3	3,490.00	\$8,607,256,439.10
Macdermid Inc - Tranche B-4 Term Loan	LX155517	No	\$1,763,592.45	B2	2,720.00	\$4,796,971,464.00
Macdermid Inc - Tranche B-5 Term Loan	LX157014	No	\$1,167,464.11	B2	2,720.00	\$3,175,502,379.20
Magic Newco LLC - First Lien USD Term Loan	LX124101	No	\$1,807,959.27	B2	2,720.00	\$4,917,649,214.40
Match Group Inc - Term B-1 Loan	LX148815	No	\$1,093,750.00	Ba2	1,350.00	\$1,476,562,500.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	No	\$1,996,250.00	B2	2,720.00	\$5,429,800,000.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	No	\$2,950,736.46	B2	2,720.00	\$8,026,003,171.20
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	No	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	No	\$125,000.00	B2	2,720.00	\$340,000,000.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	No	\$1,875,000.00	B2	2,720.00	\$5,100,000,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	No	\$765,417.87	B2	2,720.00	\$2,081,936,606.40
MSC Software Corporation - First Lien Initial Term Loan	LX137725	No	\$2,897,678.12	B3	3,490.00	\$10,112,896,638.80
Natel Engineering Company Inc - Initial Term Loan	LX143854	No	\$681,250.07	B2	2,720.00	\$1,853,000,190.40
Netsmart Technologies Inc - Term C-1 Loan	LX156671	No	\$2,500,000.00	B3	3,490.00	\$8,725,000,000.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	No	\$1,282,500.00	B2	2,720.00	\$3,488,400,000.00
Numericable-SFR SA - USD TLB-7	LX152260	No	\$1,490,632.04	B1	2,220.00	\$3,309,203,128.80
NVA Holdings Inc - First Lien Term Loan	LX140043	No	\$2,442,708.63	B3	3,490.00	\$8,525,053,118.70
NVLX Acquisition, LLC - Retired Term Loan	LX157924	No	\$375,000.00	B2	2,720.00	\$1,020,000,000.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	No	\$2,947,200.01	B2	2,720.00	\$8,017,200,027.20
NXP BV - Tranche F Loans	LX155082	No	\$1,066,401.39	Baa3	610.00	\$650,504,847.90
Oberthur Technologies Finance SAS - Term Loan B	LX157595	No	\$2,500,000.00	B2	2,720.00	\$6,800,000,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	No	\$1,939,491.89	B2	2,720.00	\$5,275,417,940.80
Outerwall Inc - First Lien Term B Loan	LX154967	No	\$2,708,333.34	B2	2,720.00	\$7,366,666,684.80
Packers Holdings LLC - Initial Term Loan	LX142148	No	\$2,947,500.00	B3	3,490.00	\$10,286,775,000.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	No	\$1,191,000.00	B2	2,720.00	\$3,239,520,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	No	\$992,500.00	B2	2,720.00	\$2,699,600,000.00
PetSmart Inc - Tranche B-2 Loan	LX155570	No	\$3,441,284.76	B1	2,220.00	\$7,639,652,167.20
PFS Holding Corporation - First Lien Term Loan	LX134882	No	\$4,387,500.00	B3	3,490.00	\$15,312,375,000.00
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	No	\$748,125.00	B3	3,490.00	\$2,610,956,250.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	No	\$1,496,250.00	B3	3,490.00	\$5,221,912,500.00
Presidio Inc - Term B Loan	LX144522	No	\$4,024,567.52	B2	2,720.00	\$10,946,823,654.40
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	No	\$1,172,062.50	B1	2,220.00	\$2,601,978,750.00
Printpack Holdings Inc - First Lien Term Loan	LX153744	No	\$2,128,777.78	B2	2,720.00	\$5,790,275,561.60
Q Holding Company - Term B Loan	LX142346	No	\$500,000.00	B3	3,490.00	\$1,745,000,000.00
Quorum Health Corporation - Term Loan	LX152098	No	\$1,480,259.76	B2	2,720.00	\$4,026,306,547.20
Raley's - Initial Term Loan	LX144106	No	\$2,844,102.44	B2	2,720.00	\$7,735,958,636.80
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	No	\$748,091.32	B1	2,220.00	\$1,660,762,730.40
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	No	\$493,750.00	B2	2,720.00	\$1,343,000,000.00
Sabre Inc - Incremental Term Loan	LX132770	No	\$1,921,617.54	Ba2	1,350.00	\$2,594,183,679.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	No	\$865,737.15	B3	3,490.00	\$3,021,422,653.50
Select Medical Corp - Series E Tranche B Term Loan	LX135728	No	\$1,972,990.00	Ba3	1,766.00	\$3,484,300,340.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	No	\$1,447,614.21	B2	2,720.00	\$3,937,510,651.20
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	No	\$1,980,000.00	B3	3,490.00	\$6,910,200,000.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	No	\$597,000.00	B1	2,220.00	\$1,325,340,000.00
SK Spice Sarl - Term Loan A	LX145173	No	\$1,442,307.69	B2	2,720.00	\$3,923,076,916.80
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	No	\$1,197,000.00	B2	2,720.00	\$3,255,840,000.00

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	No	\$1,791,000.00	B2	2,720.00	\$4,871,520,000.00
Sophia LP - Closing Date Term Loan	LX147846	No	\$2,464,799.62	B3	3,490.00	\$8,602,150,673.80
SourceHOV LLC - First Lien Term B Loan	LX141601	No	\$2,793,750.00	Caa1	4,770.00	\$13,326,187,500.00
Spin Holdco Inc - Initial Term Loan	LX129663	No	\$2,932,787.19	B3	3,490.00	\$10,235,427,293.10
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	No	\$2,955,000.02	B2	2,720.00	\$8,037,600,054.40
St. George's University Scholastic Services LLC - Term Loan	LX152959	No	\$1,150,000.00	B2	2,720.00	\$3,128,000,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	No	\$1,725,000.00	B3	3,490.00	\$6,020,250,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	No	\$992,500.01	***	***	***
STS Operating Inc - Term Loan	LX135213	No	\$953,141.18	B2	2,720.00	\$2,592,544,009.60
Telesat Canada - Term B-3 Loan	LX156204	No	\$1,750,000.00	B1	2,220.00	\$3,885,000,000.00
Tribune Media Company - Term B Loan	LX145376	No	\$626,489.11	B1	2,220.00	\$1,390,805,824.20
Trugreen Limited Partnership - First Lien Term Loan	LX152068	No	\$798,000.00	B2	2,720.00	\$2,170,560,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	No	\$2,537,964.29	B2	2,720.00	\$6,903,262,868.80
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No	\$800,000.00	B2	2,720.00	\$2,176,000,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	No	\$1,980,000.00	B2	2,720.00	\$5,385,600,000.00
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	No	\$2,285,714.28	B3	3,490.00	\$7,977,142,837.20
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	No	\$2,493,794.82	B3	3,490.00	\$8,703,343,921.80
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	No	\$1,406,365.76	B3	3,490.00	\$4,908,216,502.40
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	No	\$1,197,000.00	B3	3,490.00	\$4,177,530,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	No	\$3,910,000.00	Caa1	4,770.00	\$18,650,700,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	No	\$720,321.00	B3	3,490.00	\$2,513,920,290.00
Vestcom International Inc - Term Loan	LX156795	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Vizient Inc - Term B-2 Loan	LX155398	No	\$1,671,720.59	B2	2,720.00	\$4,547,080,004.80
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	No	\$2,411,990.68	B3	3,490.00	\$8,417,847,473.20
Western Digital Corporation - US Term B-1 Loan	LX154422	No	\$2,394,000.00	Ba1	940.00	\$2,250,360,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	No	\$2,932,499.99	B2	2,720.00	\$7,976,399,972.80
Xerox Business Services LLC - Term B Loan	LX156731	No	\$416,666.66	Ba3	1,766.00	\$735,833,321.56
XPO Logistics Inc - Refinanced Term Loan	LX154467	No	\$1,866,494.92	B1	2,220.00	\$4,143,618,722.40
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	No	\$1,543,636.36	Ba3	1,766.00	\$2,726,061,811.76
Ziggo Secured Finance Partnership - Term D Loan	LX154367	No	\$2,432,340.42	Ba3	1,766.00	\$4,295,513,181.72
Grand Total			\$351,321,297.14			\$1,007,241,107,150.26

Portfolio Assets: Weighted Average Floating Spread without regarding "floor" rate for LIBOR Floor Obligations

LIBOR Applicable for current Interest Accrual Period	0.8873%
LIBOR Applicable for preceeding Interest Determination Date	0.0000%
APB of Floating Rate Collateral Obligations	\$351,321,297.14
APB of Fixed Rate Collateral Obligations	\$0.00
APB of Collateral Obligations	\$351,321,297.14
Target Initial Par Amount	\$350,000,000.00
Principal Proceeds from issuance of additional notes	\$0.00

(A) Aggregate Funded Spread	\$14,280,003.87
(B) Aggregate Unfunded Spread	\$0.00
(C) Aggregate Excess Funded Spread	\$11,724.27

Weighted Average Floating Spread Numerator: (A) plus (B) plus (C)	\$14,291,728.14
Weighted Average Floating Spread Denominator: APB of Floating Rate Obligations	\$351,321,297.14

Minimum Floating Spread Test

Weighted Average Floating Spread	4.07%
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Security	Security ID	Payment Frequency	Amount	Rate Index	Libor Floor	Libor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Float											
Acosta Inc - Tranche B-1 Loan	LX144231	Quarterly	\$1,960,150.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$63,704.88
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Bi-monthly	\$1,256.28	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$40.83
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$6,119.31	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$198.88
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$485,086.72	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$15,765.32
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Quarterly	\$2,955,000.00	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$155,137.50
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$117,859.38
Albany Molecular Research Inc - Term Loan	LX146837	Quarterly	\$935,138.54	LIBOR	No	1.0000%	0.0000%	6.0057%	4.7500%	4.7500%	\$44,419.08
Albaugh LLC - Initial Term Loan	LX137116	Quarterly	\$2,604,130.43	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$130,206.52
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Quarterly	\$791,157.19	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$29,668.39
Albertson's LLC - Term B-6 Loan	LX152913	Quarterly	\$2,391,129.66	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$89,667.36
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Quarterly	\$1,856,250.00	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$55,687.50
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$670,658.68	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$25,149.70
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$1,314,341.32	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$49,287.80
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Quarterly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	8.5000%	8.5000%	8.5000%	\$170,000.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Bi-monthly	\$4,277.43	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$181.79
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Quarterly	\$1,706,693.63	LIBOR	Yes	0.7500%	0.0000%	5.1318%	4.2500%	4.2500%	\$72,534.48

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Bi-monthly	\$3,222.57	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$136.96
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Quarterly	\$1,285,806.37	LIBOR	Yes	0.7500%	0.0000%	5.1318%	4.2500%	4.2500%	\$54,646.77
Alorica Inc. - Term B Loan	LX153037	Monthly	\$249,375.00	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.7500%	4.7500%	\$11,845.31
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Quarterly	\$3,430,328.13	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$137,213.13
American Bath Group LLC - First Lien Term Loan	LX155089	Bi-monthly	\$750,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$43,125.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,021.97	PRIME	Yes	1.0000%	0.0000%	6.2500%	2.5000%	5.3627%	\$54.80
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,953,301.68	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$68,365.56
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Bi-monthly	\$115,384.62	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$3,750.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Quarterly	\$153,846.15	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$5,000.00
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Quarterly	\$230,769.23	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$7,500.00
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Quarterly	\$1,373,582.59	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$41,207.48
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Quarterly	\$1,950,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$63,375.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Quarterly	\$1,231,289.06	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$40,016.89
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Monthly	\$1,796,407.19	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$89,820.36
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Monthly	\$799.71	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$27.99
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Monthly	\$6,694.03	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$234.29
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$311,086.13	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$10,888.01
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$2,603,976.53	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$91,139.18
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Quarterly	\$1,720,430.11	Float	No	0.7500%	0.0000%	5.7204%	4.7500%	4.7500%	\$81,720.43
Bass Pro Group LLC - Initial Term Loan	LX156196	Quarterly	\$3,000,000.00	Float	No	0.7500%	0.0000%	5.9704%	5.0000%	5.0000%	\$150,000.00
Bass Pro Group LLC - Term Loan	LX144858	Monthly	\$8,526.13	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$277.10
Bass Pro Group LLC - Term Loan	LX144858	Monthly	\$3,350,768.78	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$108,899.99
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Monthly	\$2,503,607.47	LIBOR	No	0.0000%	0.0000%	4.1056%	3.5000%	3.5000%	\$87,626.26
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Monthly	\$2,019,084.61	LIBOR	No	0.0000%	0.0000%	3.7039%	3.0000%	3.0000%	\$60,572.54
Blount International, Inc. - Initial Term Loan	LX149926	Monthly	\$1,592,000.00	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.2500%	\$99,500.00
Blount International, Inc. - Initial Term Loan	LX149926	Quarterly	\$4,000.00	PRIME	Yes	1.0000%	0.0000%	8.7500%	5.2500%	7.8627%	\$314.51
BMC Software Finance Inc - Initial US Term Loan	LX130254	Quarterly	\$4,688,888.89	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$187,555.56
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Quarterly	\$4,861,809.04	LIBOR	No	0.7500%	0.0000%	3.0900%	2.2500%	2.2500%	\$109,390.70
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Quarterly	\$1,076,880.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$40,383.00
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Quarterly	\$1,487,120.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$55,767.00
Cengage Learning Inc - Term B Loan	LX152766	Monthly	\$7,098.18	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$301.67
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$935,000.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$39,737.50
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$2,825,077.32	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$120,065.79
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Quarterly	\$204,285.07	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$6,639.26
Charter Communications Operating - Term E Loan	LX129060	Monthly	\$1,919,714.94	LIBOR	Yes	0.7500%	0.0000%	3.0000%	2.2500%	2.2500%	\$43,193.59
Checkout Holding Corp - First Lien Term B Loan	LX136210	Monthly	\$2,932,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$102,637.50
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Quarterly	\$73,795.28	Float	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$4,243.23
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Monthly	\$1,607,328.02	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$92,421.36
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Monthly	\$51,960.11	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$1,428.90
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Quarterly	\$974,252.13	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$26,791.93
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Monthly	\$69,599.15	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$2,087.97
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Quarterly	\$1,818,604.24	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$54,558.13
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$9,126.32	PRIME	Yes	1.0000%	0.0000%	7.2500%	3.5000%	6.3627%	\$580.68
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$2,913,157.90	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$131,092.11
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Bi-monthly	\$886.63	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$31.03
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Quarterly	\$346,671.58	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$12,133.51
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Bi-monthly	\$5,363.37	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$187.72

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Quarterly	\$2,097,078.51	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$73,397.75
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Quarterly	\$3,478,731.18	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$147,846.08
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$50,000.00
Coty Inc - Term B USD Loan	LX155916	Monthly	\$398,000.00	LIBOR	No	0.7500%	0.0000%	3.0920%	2.5000%	2.5000%	\$9,950.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$404,447.55	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$16,177.90
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$713,730.96	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$28,549.24
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$3,702.41	PRIME	Yes	1.0000%	0.0000%	6.7500%	3.0000%	5.8627%	\$217.06
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$351,962.82	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$14,078.51
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0044%	4.0047%	4.0047%	\$40,046.79
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Quarterly	\$1,480,263.16	LIBOR	No	0.7500%	0.0000%	3.8761%	3.0000%	3.0000%	\$44,407.89
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Quarterly	\$2,322,099.74	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$92,883.99
Dell International LLC - Term B Loan	LX150043	Monthly	\$3,375,000.00	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$109,687.50
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Bi-monthly	\$37,494.53	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$2,062.20
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Quarterly	\$5,586,685.02	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$307,267.68
Diebold Inc - Dollar Term B Loan	LX151920	Monthly	\$4,427.08	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$199.22
Diebold Inc - Dollar Term B Loan	LX151920	Monthly	\$1,412,239.32	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$63,550.77
Dollar Tree Inc - Term B-3 Loan	LX155145	Monthly	\$284,810.13	LIBOR	Yes	0.7500%	0.0000%	3.2500%	2.5000%	2.5000%	\$7,120.25
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Quarterly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$20,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Quarterly	\$3,890,252.53	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$126,433.21
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Bi-monthly	\$1,869.98	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$60.77
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Bi-monthly	\$96,378.60	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$3,132.30
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$4,852.70	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$157.71
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$30,888.67	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$1,003.88
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$540,959.87	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$17,581.20
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$32,500.00
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$1,267,699.88	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$41,200.25
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$7,025.24	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.2500%	\$579.58
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$78,081.14	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.2500%	\$6,441.69
Eastern Power LLC - Term Loan	LX140953	Quarterly	\$2,330,630.38	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$93,225.22
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Monthly	\$992,500.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$29,775.00
EnergySolutions LLC - Term Advance	LX137277	Monthly	\$1,590,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$91,425.00
Engility Corporation - Term B2 Loan	LX154035	Monthly	\$14,705.87	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$698.53
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$4,901.94	PRIME	Yes	1.0000%	0.0000%	7.5000%	3.7500%	6.6127%	\$324.15
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$294,117.35	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$13,970.57
Epicor Software Corporation - Term B Loan	LX144606	Monthly	\$1,984,924.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$74,434.67
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$29,126.21	PRIME	Yes	1.0000%	0.0000%	7.5000%	3.7500%	6.6127%	\$1,926.02
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$213,592.23	LIBOR	Yes	1.0000%	0.0000%	6.0399%	4.7500%	4.7500%	\$10,145.63
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$242,718.45	LIBOR	Yes	1.0000%	0.0000%	6.0100%	4.7500%	4.7500%	\$11,529.13
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$249,927.18	LIBOR	Yes	1.0000%	0.0000%	5.9836%	4.7500%	4.7500%	\$11,871.54
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$259,635.92	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$12,332.71
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$109,406.25
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Quarterly	\$1,803,331.63	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$58,608.28
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Quarterly	\$545,719.28	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$17,735.88
Filtration Group Corporation - Initial Term Loan	LX133605	Quarterly	\$3,422,919.52	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$111,244.88

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Monthly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.5000%	\$170,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Monthly	\$2,509,253.40	LIBOR	No	0.0000%	0.0000%	3.5842%	3.0000%	3.0000%	\$75,277.60
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Quarterly	\$1,800,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$103,500.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	8.0000%	7.0000%	7.0000%	\$70,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Quarterly	\$1,200,000.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$51,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Monthly	\$2,417,151.46	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$66,471.67
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$138,581.25
Galleria Company - Term B Loan	LX148185	Monthly	\$800,000.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$24,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Quarterly	\$2,916,666.66	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.5000%	\$102,083.33
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Quarterly	\$1,386,043.71	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$58,906.86
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Quarterly	\$2,959,974.43	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$118,398.98
Greatbatch Ltd - Term B Loan	LX147756	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$105,453.13
Hampton Rubber Company - First Lien Term Loan	LX135905	Monthly	\$3,900,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$156,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Quarterly	\$1,147,125.00	LIBOR	No	1.0000%	0.0000%	3.8873%	3.0000%	3.0000%	\$34,413.75
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Monthly	\$2,100,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$94,500.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	Quarterly	\$987,500.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$39,500.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Quarterly	\$2,152,073.73	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$69,942.40
Huntsman International LLC - 2023 Term B Loan	LX156697	Bi-monthly	\$537,752.27	LIBOR	Yes	0.7500%	0.0000%	3.7825%	3.0000%	3.0000%	\$16,132.57
Huntsman International LLC - 2023 Term B Loan	LX156697	Monthly	\$4,975.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$149.25
Huntsman International LLC - 2023 Term B Loan	LX156697	Quarterly	\$1,447,272.73	LIBOR	Yes	0.7500%	0.0000%	3.9634%	3.0000%	3.0000%	\$43,418.18
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Monthly	\$108,923.80	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$3,540.02
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Quarterly	\$877,313.15	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$28,512.68
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Quarterly	\$1,200,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$45,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Monthly	\$3,890,576.13	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$106,990.84
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Quarterly	\$1,994,949.49	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$69,823.23
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Quarterly	\$1,602,351.51	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$44,064.67
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Quarterly	\$333,411.29	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$9,168.81
Informatica Corporation - Dollar Term Loan	LX144702	Quarterly	\$2,482,462.31	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$86,886.18
Information Resources Inc - Term Loan	LX132782	Monthly	\$27,341.93	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$1,025.32
Information Resources Inc - Term Loan	LX132782	Monthly	\$179,659.74	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$6,737.24
Information Resources Inc - Term Loan	LX132782	Quarterly	\$690,743.54	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$25,902.88
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,180,758.18	LIBOR	Yes	1.0000%	0.0000%	4.9971%	3.7500%	3.7500%	\$44,278.43
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,475,947.71	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$55,348.04
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Quarterly	\$1,500,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$56,250.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Monthly	\$3,794,512.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$132,807.95
IPC Corp - First Lien Term B-1 Loan	LX144340	Quarterly	\$1,477,500.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$66,487.50
Jaguar Holding Company II - Initial Term Loan	LX146947	Monthly	\$273,542.43	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$8,890.13
Jaguar Holding Company II - Initial Term Loan	LX146947	Quarterly	\$226,457.57	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$7,359.87
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Quarterly	\$2,238,750.00	LIBOR	No	0.7500%	0.0000%	4.3750%	3.5000%	3.5000%	\$78,356.25
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Monthly	\$644,507.04	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$29,002.82
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Monthly	\$2,181,790.61	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$98,180.58
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Quarterly	\$3,457,172.19	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$112,358.10
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Quarterly	\$609,333.54	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$30,466.68
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Quarterly	\$875,666.46	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$43,783.32
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Quarterly	\$925,233.64	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$41,635.51
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Monthly	\$1,443,750.03	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$68,578.13
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Quarterly	\$2,218,618.38	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$110,930.92
Lions Gate Entertainment Corp - Term B Loan	LX153562	Monthly	\$500,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$18,750.00
Lions Gate Entertainment Corp - Term B Loan	LX153562	Monthly	\$1,254,901.96	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$37,647.06
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Quarterly	\$2,466,262.59	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$104,816.16
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Monthly	\$1,763,592.45	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$70,543.70
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Quarterly	\$1,167,464.11	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$40,861.24

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Magic Newco LLC - First Lien USD Term Loan	LX124101	Monthly	\$1,807,959.27	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$72,318.37
Match Group Inc - Term B-1 Loan	LX148815	Quarterly	\$1,093,750.00	LIBOR	No	1.0000%	0.0000%	4.2008%	3.2500%	3.2500%	\$35,546.88
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Monthly	\$1,996,250.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$79,850.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Quarterly	\$2,950,736.46	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$103,275.78
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Bi-monthly	\$1,500,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$75,000.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Quarterly	\$750,000.00	Float	No	1.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$31,875.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Quarterly	\$1,125,000.00	Float	No	1.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$47,812.50
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Quarterly	\$765,417.87	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$30,616.71
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Quarterly	\$2,897,678.12	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$115,907.12
Natel Engineering Company Inc - Initial Term Loan	LX143854	Quarterly	\$681,250.07	Float	No	1.0000%	0.0000%	6.7500%	0.0000%	0.0000%	\$0.00
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Monthly	\$6,265.66	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$281.95
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Quarterly	\$2,493,734.34	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$112,218.05
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$422,028.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$17,936.20
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$427,917.12	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$18,186.48
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$432,554.55	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$18,383.57
Numericable-SFR SA - USD TLB-7	LX152260	Quarterly	\$1,490,632.04	LIBOR	No	0.7500%	0.0000%	5.1373%	4.2500%	4.2500%	\$63,351.86
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$468,948.15	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$17,585.56
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$1,973,760.49	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$74,016.02
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Quarterly	\$375,000.00	Float	No	1.0000%	0.0000%	5.0000%	5.0000%	5.0000%	\$18,750.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Quarterly	\$2,947,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$147,375.00
NXP BV - Tranche F Loans	LX155082	Quarterly	\$1,066,401.39	LIBOR	No	1.0000%	0.0000%	3.4052%	2.5000%	2.5000%	\$26,660.03
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Quarterly	\$1,939,491.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$67,882.22
Outerwall Inc - First Lien Term B Loan	LX154967	Quarterly	\$2,708,333.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$115,104.17
Packers Holdings LLC - Initial Term Loan	LX142148	Quarterly	\$2,947,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$110,531.25
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Quarterly	\$1,191,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$47,640.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Quarterly	\$992,500.00	LIBOR	No	0.0000%	0.0000%	5.1404%	4.2500%	4.2500%	\$42,181.25
PetSmart Inc - Tranche B-2 Loan	LX155570	Quarterly	\$3,441,284.76	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$103,238.54
PFS Holding Corporation - First Lien Term Loan	LX134882	Monthly	\$4,387,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$153,562.50
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Quarterly	\$748,125.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$31,795.31
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Monthly	\$278,631.28	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$15,324.72
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Monthly	\$1,217,618.72	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$66,969.03
Presidio Inc - Term B Loan	LX144522	Monthly	\$110,189.89	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$4,683.07
Presidio Inc - Term B Loan	LX144522	Quarterly	\$10,214.65	PRIME	Yes	1.0000%	0.0000%	6.7500%	3.2500%	5.8627%	\$598.85
Presidio Inc - Term B Loan	LX144522	Quarterly	\$3,904,162.98	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$165,926.93
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Quarterly	\$1,172,062.50	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$43,952.34
Printpack Holdings Inc - First Lien Term Loan	LX153744	Bi-monthly	\$38,705.05	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$1,548.20
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$348,345.45	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$13,933.82
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$1,741,727.28	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$69,669.09
Quorum Health Corporation - Term Loan	LX152098	Quarterly	\$1,480,259.76	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$85,114.94
Raley's - Initial Term Loan	LX144106	Quarterly	\$2,844,102.44	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.2500%	\$177,756.40
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Quarterly	\$748,091.32	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$26,183.20
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Quarterly	\$493,750.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$17,281.25
Sabre Inc - Incremental Term Loan	LX132770	Quarterly	\$1,921,617.54	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$67,256.61
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Quarterly	\$865,737.15	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.5000%	\$30,300.80
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Quarterly	\$1,972,990.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$98,649.50
Shearer's Foods LLC - First Lien Term Loan	LX137740	Quarterly	\$1,447,614.21	LIBOR	Yes	1.0000%	0.0000%	4.9375%	3.9375%	3.9375%	\$56,999.81
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.7500%	\$67,500.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Quarterly	\$1,980,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$108,900.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Quarterly	\$597,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$26,865.00
SK Spice Sari - Term Loan A	LX145173	Monthly	\$1,442,307.69	LIBOR	No	0.0000%	0.0000%	5.7843%	5.2500%	5.2500%	\$75,721.15
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Monthly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$53,865.00

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Monthly	\$1,791,000.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$85,072.50
Sophia LP - Closing Date Term Loan	LX147846	Quarterly	\$2,464,799.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$92,429.99
SourceHOV LLC - First Lien Term B Loan	LX141601	Monthly	\$2,793,750.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.7500%	\$188,578.13
Spin Holdco Inc - Initial Term Loan	LX129663	Bi-monthly	\$1,287,370.75	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$41,839.55
Spin Holdco Inc - Initial Term Loan	LX129663	Monthly	\$7,462.56	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$242.53
Spin Holdco Inc - Initial Term Loan	LX129663	Monthly	\$1,637,953.87	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$53,233.50
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$70,741.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$2,652.81
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$91,154.73	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$3,418.30
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$141,507.01	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$5,306.51
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$280,392.20	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$10,514.71
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$767,347.48	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$28,775.53
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$1,603,856.97	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$60,144.64
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$42,166.67	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$2,213.75
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$1,107,833.33	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$58,161.25
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Quarterly	\$1,725,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$56,062.50
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Quarterly	\$992,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$49,625.00
STS Operating Inc - Term Loan	LX135213	Quarterly	\$953,141.18	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$35,742.79
Telesat Canada - Term B-3 Loan	LX156204	Bi-monthly	\$1,750,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$65,625.00
Tribune Media Company - Term B Loan	LX145376	Monthly	\$626,489.11	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$18,794.67
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Monthly	\$798,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$43,890.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Quarterly	\$2,537,964.29	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$107,863.48
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Quarterly	\$800,000.00	LIBOR	Yes	1.0000%	0.0000%	9.0000%	8.0000%	8.0000%	\$64,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Quarterly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$80,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$32,500.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Quarterly	\$980,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$31,850.00
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Quarterly	\$2,285,714.28	Float	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$85,714.29
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Monthly	\$2,493,794.82	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$112,220.77
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Monthly	\$1,406,365.76	LIBOR	Yes	0.7500%	0.0000%	5.5000%	4.7500%	4.7500%	\$66,802.37
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Quarterly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$59,850.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Quarterly	\$3,910,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$156,400.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Quarterly	\$720,321.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$34,215.25
Vizient Inc - Term B-2 Loan	LX155398	Monthly	\$1,671,720.59	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$66,868.82
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Quarterly	\$2,000,000.00	LIBOR	No	1.0000%	0.0000%	8.5022%	7.2500%	7.2500%	\$145,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Quarterly	\$1,500,000.00	Float	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$82,500.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Monthly	\$6,248.68	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$203.08
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Monthly	\$620,404.71	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$20,163.15
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Quarterly	\$1,785,337.29	LIBOR	Yes	0.7500%	0.0000%	4.1000%	3.2500%	3.2500%	\$58,023.46
Western Digital Corporation - US Term B-1 Loan	LX154422	Monthly	\$2,394,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$89,775.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Bi-monthly	\$627.39	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$26.66
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Bi-monthly	\$6,872.61	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$292.09
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$244,681.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$10,398.96
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$2,680,318.64	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$113,913.54
Xerox Business Services LLC - Term B Loan	LX156731	Bi-monthly	\$416,666.66	LIBOR	Yes	0.7500%	0.0000%	6.2500%	5.5000%	5.5000%	\$22,916.67
XPO Logistics Inc - Refinanced Term Loan	LX154467	Quarterly	\$866,494.92	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$28,161.09
XPO Logistics Inc - Refinanced Term Loan	LX154467	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$32,500.00
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Quarterly	\$1,543,636.36	LIBOR	No	0.7500%	0.0000%	3.4464%	2.5000%	2.5000%	\$38,590.91
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Monthly	\$2,432,340.42	LIBOR	No	0.0000%	0.0000%	3.7039%	3.0000%	3.0000%	\$72,970.21
GlobalLogic Holdings Inc - Term Loan	LX156755	Quarterly	\$933,333.00	Float	No	0.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$48,999.98

Security	Security ID	Payment Frequency	Amount	Rate Index	Libor Floor	Libor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Infor (US) Inc - First Lien Term Loan	LX158211	Quarterly	\$1,379,310.34	Float	Yes	0.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$58,620.69
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Quarterly	\$125,000.00	Float	Yes	0.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$5,312.50
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Quarterly	\$2,500,000.00	Float	Yes	0.0000%	0.0000%	3.7500%	3.7500%	3.7500%	\$93,750.00
Q Holding Company - Term B Loan	LX142346	Quarterly	\$500,000.00	Float	No	0.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$25,000.00
Vestcom International Inc - Term Loan	LX156795	Quarterly	\$1,000,000.00	Float	No	0.0000%	0.0000%	4.2500%	4.2500%	4.2500%	\$42,500.00
Grand Total			\$351,321,297.10								\$14,280,003.87

Concentration Limitations: (i) Senior Secured Loans and Eligible Investments

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$344,036,602.37	97.5%	>= 90.0%	PASS

Security	Security ID	Asset Type	Security Level	Principal Balance
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	\$1,960,150.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	\$492,462.31
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	\$2,955,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	\$2,481,250.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	\$935,138.54
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	\$2,604,130.43
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	\$791,157.19
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	\$2,391,129.66
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	\$1,856,250.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	\$1,985,000.00
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	\$1,710,971.06
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	\$1,289,028.94
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	\$249,375.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	\$3,430,328.13
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	\$750,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	\$1,954,323.65
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Loan	Senior Secured	\$500,000.00
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	\$1,373,582.59
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	\$1,950,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	\$1,231,289.06
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	\$1,796,407.19
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	\$2,922,556.40
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Loan	Senior Secured	\$1,720,430.11
Bass Pro Group LLC - Initial Term Loan	LX156196	Loan	Senior Secured	\$3,000,000.00
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	\$3,359,294.91
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	\$2,503,607.47
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	\$2,019,084.61
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	\$1,596,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	\$4,688,888.89
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	\$4,861,809.04
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	\$2,564,000.00
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	\$3,767,175.50
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	\$204,285.07
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	\$1,919,714.94
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	\$2,932,500.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	\$73,795.28
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	\$1,607,328.02
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	\$1,026,212.24
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	\$1,888,203.38
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	\$2,922,284.21
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	\$347,558.24

30-Dec-2016	ALLEGRO CLO I	Concentration Limitations: (i)	1
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Security	Security ID	Asset Type	Security Level	Principal Balance
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	\$2,102,441.89
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	\$3,478,731.18
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Loan	Senior Secured	\$1,000,000.00
Coty Inc - Term B USD Loan	LX155916	Loan	Senior Secured	\$398,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	\$2,473,843.75
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	Senior Secured	\$1,480,263.16
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	\$2,322,099.74
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	\$3,375,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	\$5,624,179.55
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	\$1,416,666.40
Dollar Tree Inc - Term B-3 Loan	LX155145	Loan	Senior Secured	\$284,810.13
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	\$500,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	\$3,890,252.53
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	\$2,942,649.70
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	\$2,330,630.38
Eligible Investments				\$1,600,411.62
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	\$992,500.00
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	\$1,590,000.00
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	\$313,725.16
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	\$1,984,924.62
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	\$995,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	\$2,917,500.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	\$1,803,331.63
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	\$545,719.28
Filtration Group Corporation - Initial Term Loan	LX133605	Loan	Senior Secured	\$3,422,919.52
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Loan	Senior Secured	\$2,509,253.40
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	\$1,800,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	\$1,200,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	\$2,417,151.46
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	\$2,917,500.00
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	\$800,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	\$2,916,666.66
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	\$1,386,043.71
GlobalLogic Holdings Inc - Term Loan	LX156755	Loan	Senior Secured	\$933,333.00
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	\$2,959,974.43
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	\$2,481,250.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	\$3,900,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	\$1,147,125.00
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Loan	Senior Secured	\$2,100,000.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	\$987,500.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	Senior Secured	\$2,152,073.73
Huntsman International LLC - 2023 Term B Loan	LX156697	Loan	Senior Secured	\$1,990,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	\$986,236.96
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	Senior Secured	\$1,200,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	\$3,890,576.13
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	\$1,994,949.49
Infor (US) Inc - First Lien Term Loan	LX158211	Loan	Senior Secured	\$1,379,310.34
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	\$1,602,351.51
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	\$333,411.29
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	\$2,482,462.31
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	\$3,554,451.09
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Loan	Senior Secured	\$1,500,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Loan	Senior Secured	\$3,794,512.89
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	\$1,477,500.00

Security	Security ID	Asset Type	Security Level	Principal Balance
Jaguar Holding Company II - Initial Term Loan	LX146947	Loan	Senior Secured	\$500,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	\$2,238,750.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	\$2,826,297.65
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	\$3,457,172.19
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	\$1,485,000.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Loan	Senior Secured	\$925,233.64
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	\$1,443,750.03
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Loan	Senior Secured	\$2,218,618.38
Lions Gate Entertainment Corp - Term B Loan	LX153562	Loan	Senior Secured	\$1,754,901.96
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	\$2,466,262.59
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Loan	Senior Secured	\$1,763,592.45
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Loan	Senior Secured	\$1,167,464.11
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	\$1,807,959.27
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	\$1,093,750.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	\$1,996,250.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	\$2,950,736.46
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	\$1,500,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Loan	Senior Secured	\$125,000.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Loan	Senior Secured	\$1,875,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	\$765,417.87
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	\$2,897,678.12
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	\$681,250.07
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Loan	Senior Secured	\$2,500,000.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	\$1,282,500.00
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	\$1,490,632.04
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	\$2,442,708.63
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Loan	Senior Secured	\$375,000.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Loan	Senior Secured	\$2,947,500.01
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	\$1,066,401.39
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Loan	Senior Secured	\$2,500,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	\$1,939,491.89
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	\$2,708,333.34
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	\$2,947,500.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	\$1,191,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	\$992,500.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Loan	Senior Secured	\$3,441,284.76
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	\$4,387,500.00
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Loan	Senior Secured	\$748,125.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	\$1,496,250.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	\$4,024,567.52
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	\$1,172,062.50
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	\$2,128,777.78
Q Holding Company - Term B Loan	LX142346	Loan	Senior Secured	\$500,000.00
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	\$1,480,259.76
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	\$2,844,102.44
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	\$748,091.32
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	\$493,750.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	\$1,921,617.54
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	\$865,737.15
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	\$1,972,990.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	\$1,447,614.21
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	\$1,980,000.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	Senior Secured	\$597,000.00
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	\$1,442,307.69

Security	Security ID	Asset Type	Security Level	Principal Balance
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	\$1,197,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	\$1,791,000.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	\$2,464,799.62
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	\$2,793,750.00
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	\$2,932,787.19
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	\$2,955,000.02
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	\$1,150,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	\$1,725,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	\$992,500.01
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	\$953,141.18
Telesat Canada - Term B-3 Loan	LX156204	Loan	Senior Secured	\$1,750,000.00
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	\$626,489.11
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	\$798,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	\$2,537,964.29
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	\$2,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	\$1,980,000.00
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Loan	Senior Secured	\$2,285,714.28
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	\$2,493,794.82
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	\$1,406,365.76
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	\$1,197,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	\$3,910,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	\$720,321.00
Vestcom International Inc - Term Loan	LX156795	Loan	Senior Secured	\$1,000,000.00
Vizient Inc - Term B-2 Loan	LX155398	Loan	Senior Secured	\$1,671,720.59
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	\$1,500,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	\$2,411,990.68
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	\$2,394,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	\$2,932,499.99
Xerox Business Services LLC - Term B Loan	LX156731	Loan	Senior Secured	\$416,666.66
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	\$1,866,494.92
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Loan	Senior Secured	\$1,543,636.36
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	\$2,432,340.42
Grand Total				\$344,036,602.37

Concentration Limitations: (ii) High Yield Bonds, Second Lien Loans, Secured Bonds, Unsecured Bonds, Unsecured Loans and Senior Secured Floating Rate Notes

Collateral Principal Amount	\$352,921,708.76
APB of High Yield Bonds, Second Lien Loans, Secured Bonds, Unsecured Bonds, Unsecured Loans and Senior Secured Floating Rate Notes	\$8,885,106.38
% of CPA	2.5%
Requirement	<= 10.0%
Result	PASS

Majority of the Controlling Class has given consent to allow High Yield Bonds, Secured Bonds, Unsecured Bonds and Senior Secured Floating Rate Notes	No
APB of High Yield Bonds, Secured Bonds, Unsecured Bonds and Senior Secured Floating Rate Notes	\$0.00
% of CPA	0.0%
Requirement (applicable if the Majority of the Controlling Class has not given consent)	<= 0.0%
Result (applicable if the Majority of the Controlling Class has not given consent)	PASS

Description	Security ID	Security Level	Second Lien	High Yield Bond	Senior Secured Floating Rate Note	Principal Balance
Loan						
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Senior Secured	Yes	No	No	\$2,000,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Senior Secured	Yes	No	No	\$85,106.38
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Senior Secured	Yes	No	No	\$2,000,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Senior Secured	Yes	No	No	\$1,000,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Senior Secured	Yes	No	No	\$1,000,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Senior Secured	Yes	No	No	\$800,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Senior Secured	Yes	No	No	\$2,000,000.00
Loan Subtotal						\$8,885,106.38
Grand Total						\$8,885,106.38

Concentration Limitations: (ii) Largest Single Obligor of obligations that are not Senior Secured Loans

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Allied Universal
Holdco LLC

\$2,000,000.00

% of CPA

0.6%

Requirement

<= 1.0%

PASS

Description	Security ID	Asset Type	Second Lien	Principal Balance	% of CPA	Pass/Fail
Allied Universal Holdco LLC						
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Yes	\$2,000,000.00		
Allied Universal Holdco LLC Subtotal				\$2,000,000.00	0.6%	(Pass)
DTZ US Borrower LLC						
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Yes	\$85,106.38		
DTZ US Borrower LLC Subtotal				\$85,106.38	0.0%	(Pass)
Financiere Lully C - Lully Finance LLC						
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Yes	\$2,000,000.00		
Financiere Lully C - Lully Finance LLC Subtotal				\$2,000,000.00	0.6%	(Pass)
Flexera Software LLC						
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Yes	\$1,000,000.00		
Flexera Software LLC Subtotal				\$1,000,000.00	0.3%	(Pass)
Shearer's Foods LLC						
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Yes	\$1,000,000.00		
Shearer's Foods LLC Subtotal				\$1,000,000.00	0.3%	(Pass)
U.S. Renal Care Inc						
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Yes	\$800,000.00		
U.S. Renal Care Inc Subtotal				\$800,000.00	0.2%	(Pass)
Wand Intermediate I LP						
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Yes	\$2,000,000.00		
Wand Intermediate I LP Subtotal				\$2,000,000.00	0.6%	(Pass)
Grand Total				\$8,885,106.38		

Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$8,079,725.02	2.3%	<= 2.5%	PASS

Affiliated Issuer	Principal Balance
Bass Pro Group LLC	\$8,079,725.02
Grand Total	\$8,079,725.02

Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations that are not Senior Secured Loans

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$2,000,000.00	0.6%	<= 1.0%	PASS

Affiliated Issuer		Principal Balance
Allied Universal Holdco LLC		\$2,000,000.00
Grand Total		\$2,000,000.00

Concentration Limitations: (iii) Largest Single Obligor of Medium Obligor Loans

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 1.5\%$

PASS

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

Concentration Limitations: (iii) Sixth Largest Single Obligor of Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$4,024,567.52	1.1%	<= 2.0%	PASS
Affiliated Issuer					Principal Balance
Presidio Inc					\$4,024,567.52
				Grand Total	\$4,024,567.52

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

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$22,238,747.59	6.3%	<= 7.5%	PASS

Description	Security ID	Market Price	Market Value	Moody's DP Rating	Principal Balance
Concordia Healthcare Corp - Dollar Term Loan	LX148270	95.57	\$3,324,633.83	Caa1	\$3,478,731.18
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	101.06	\$2,346,772.05	Caa1	\$2,322,099.74
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	99.50	\$2,902,912.50	Ca	\$2,917,500.00
Getty Images, Inc. - Initial Term Loan	LX126129	94.50	\$2,756,250.00	Caa1	\$2,916,666.66
Hampton Rubber Company - First Lien Term Loan	LX135905	99.50	\$3,880,500.00	Caa1	\$3,900,000.00
SourceHOV LLC - First Lien Term B Loan	LX141601	97.00	\$2,709,937.50	Caa1	\$2,793,750.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	92.00	\$3,597,200.00	Caa1	\$3,910,000.00
Grand Total					\$22,238,747.59

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

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement		
	\$352,921,708.76	\$18,775,016.40	5.3%	<= 7.5%	PASS	

Description	Security ID	Market Price	Market Value	S&P Rating	Principal Balance
Checkout Holding Corp - First Lien Term B Loan	LX136210	99.50	\$2,917,837.50	CCC+	\$2,932,500.00
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	101.06	\$2,346,772.05	CCC+	\$2,322,099.74
Getty Images, Inc. - Initial Term Loan	LX126129	94.50	\$2,756,250.00	CCC+	\$2,916,666.66
Hampton Rubber Company - First Lien Term Loan	LX135905	99.50	\$3,880,500.00	CCC+	\$3,900,000.00
SourceHOV LLC - First Lien Term B Loan	LX141601	97.00	\$2,709,937.50	CCC+	\$2,793,750.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	92.00	\$3,597,200.00	CCC+	\$3,910,000.00
Grand Total					\$18,775,016.40

Concentration Limitations: (vi) Fixed Rate Obligations

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 7.5\%$

PASS

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

Concentration Limitations: (vii) Current Pay Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 2.5%	PASS

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

Concentration Limitations: (viii) DIP Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 7.5%	PASS

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

Concentration Limitations: (ix) Unfunded commitments - Delayed Drawdown / funded and unfunded commitments - Revolving Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 7.5%	PASS

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

Concentration Limitations: (x) Participation Interests

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 20.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 20.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and A-1

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 5.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and not A-1 or below A

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 0.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A+

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 5.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA-

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 10.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA+

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 10.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AAA

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 20.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and A-1

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 5.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and not A-1 or below A

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 0.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A+

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 5.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 10.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA-

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA+

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 10.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AAA

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 20.0%

PASS

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

Concentration Limitations: (xii) S&P Rating derived from Moody's per clause (iii)(a)

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 10.0\%$

PASS

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

Concentration Limitations: (xiii) Moody's Rating derived from (b)(A) or (B) of "Moody's Derived Rating"

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xiv) (a) Non-Emerging Market Obligors

Report Summary	Aggregate Principal Balance	Report Total	% of APBXED	Requirement		
	XED				PASS	
	\$351,321,297.14	\$351,321,297.14	100.0%	= 100.0%		

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
Australia				
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Aaa	AAA	\$2,417,151.46
Australia Subtotal				\$2,417,151.46
Canada				
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Aaa	AAA	\$1,950,000.00
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Aaa	AAA	\$3,478,731.18
Hudsons Bay Company - Initial Term B Loan	LX147151	Aaa	AAA	\$2,152,073.73
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Aaa	AAA	\$986,236.96
Telesat Canada - Term B-3 Loan	LX156204	Aaa	AAA	\$1,750,000.00
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Aaa	AAA	\$2,493,794.82
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Aaa	AAA	\$1,406,365.76
Canada Subtotal				\$14,217,202.45
France				
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Aa1	AA	\$2,000,000.00
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Aa1	AA	\$2,500,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Aa1	AA	\$1,939,491.89
France Subtotal				\$6,439,491.89
Germany				
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Aaa	AAA	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Aaa	AAA	\$204,285.07
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Aaa	AAA	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Aaa	AAA	\$2,102,441.89
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Aaa	AAA	\$1,803,331.63
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Aaa	AAA	\$545,719.28
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Aaa	AAA	\$1,200,000.00
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Aaa	AAA	\$2,955,000.02
Germany Subtotal				\$10,389,625.20
Luxembourg				
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Aaa	AAA	\$1,710,971.06
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Aaa	AAA	\$1,289,028.94
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Aaa	AAA	\$992,500.00

				Luxembourg Subtotal	\$3,992,500.00
Netherlands					
NXP BV - Tranche F Loans	LX155082	Aaa	AAA		\$1,066,401.39
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Aaa	AAA		\$2,432,340.42
				Netherlands Subtotal	\$3,498,741.81
Switzerland					
SK Spice Sarl - Term Loan A	LX145173	Aaa	AAA		\$1,442,307.69
				Switzerland Subtotal	\$1,442,307.69
United Kingdom					
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Aa1	AAA		\$3,890,576.13
Magic Newco LLC - First Lien USD Term Loan	LX124101	Aa1	AAA		\$1,807,959.27
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Aa1	AAA		\$748,091.32
				United Kingdom Subtotal	\$6,446,626.72
United States					
Acosta Inc - Tranche B-1 Loan	LX144231	Aaa	AA+		\$1,960,150.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Aaa	AA+		\$492,462.31
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Aaa	AA+		\$2,955,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Aaa	AA+		\$2,481,250.00
Albany Molecular Research Inc - Term Loan	LX146837	Aaa	AA+		\$935,138.54
Albaugh LLC - Initial Term Loan	LX137116	Aaa	AA+		\$2,604,130.43
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Aaa	AA+		\$791,157.19
Albertson's LLC - Term B-6 Loan	LX152913	Aaa	AA+		\$2,391,129.66
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Aaa	AA+		\$1,856,250.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Aaa	AA+		\$1,985,000.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Aaa	AA+		\$2,000,000.00
Alorica Inc. - Term B Loan	LX153037	Aaa	AA+		\$249,375.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Aaa	AA+		\$3,430,328.13
American Bath Group LLC - First Lien Term Loan	LX155089	Aaa	AA+		\$750,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Aaa	AA+		\$1,954,323.65
Anchor Glass Container Corporation - First Lien Term Loan	LX156838	Aaa	AA+		\$500,000.00
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Aaa	AA+		\$1,373,582.59
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Aaa	AA+		\$1,796,407.19
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Aaa	AA+		\$2,922,556.40
Bass Pro Group LLC - Asset Sale Term Loan	LX156197	Aaa	AA+		\$1,720,430.11
Bass Pro Group LLC - Initial Term Loan	LX156196	Aaa	AA+		\$3,000,000.00
Bass Pro Group LLC - Term Loan	LX144858	Aaa	AA+		\$3,359,294.91
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Aaa	AA+		\$2,503,607.47
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Aaa	AA+		\$2,019,084.61
Blount International, Inc. - Initial Term Loan	LX149926	Aaa	AA+		\$1,596,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Aaa	AA+		\$4,688,888.89
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Aaa	AA+		\$4,861,809.04
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Aaa	AA+		\$2,564,000.00
Cengage Learning Inc - Term B Loan	LX152766	Aaa	AA+		\$3,767,175.50
Charter Communications Operating - Term E Loan	LX129060	Aaa	AA+		\$1,919,714.94
Checkout Holding Corp - First Lien Term B Loan	LX136210	Aaa	AA+		\$2,932,500.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Aaa	AA+		\$73,795.28
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Aaa	AA+		\$1,607,328.02

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Aaa	AA+	\$1,026,212.24
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Aaa	AA+	\$1,888,203.38
Clover Technologies Group LLC - Initial Term Loan	LX136594	Aaa	AA+	\$2,922,284.21
Cortes NP Acquisition Corporation - Initial Term Loan	LX155379	Aaa	AA+	\$1,000,000.00
Coty Inc - Term B USD Loan	LX155916	Aaa	AA+	\$398,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Aaa	AA+	\$2,473,843.75
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Aaa	AA+	\$1,480,263.16
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Aaa	AA+	\$2,322,099.74
Dell International LLC - Term B Loan	LX150043	Aaa	AA+	\$3,375,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Aaa	AA+	\$5,624,179.55
Diebold Inc - Dollar Term B Loan	LX151920	Aaa	AA+	\$1,416,666.40
Dollar Tree Inc - Term B-3 Loan	LX155145	Aaa	AA+	\$284,810.13
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Aaa	AA+	\$500,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Aaa	AA+	\$3,890,252.53
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Aaa	AA+	\$2,942,649.70
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Aaa	AA+	\$85,106.38
Eastern Power LLC - Term Loan	LX140953	Aaa	AA+	\$2,330,630.38
EnergySolutions LLC - Term Advance	LX137277	Aaa	AA+	\$1,590,000.00
Engility Corporation - Term B2 Loan	LX154035	Aaa	AA+	\$313,725.16
Epicor Software Corporation - Term B Loan	LX144606	Aaa	AA+	\$1,984,924.62
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Aaa	AA+	\$995,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Aaa	AA+	\$2,917,500.00
Filtration Group Corporation - Initial Term Loan	LX133605	Aaa	AA+	\$3,422,919.52
First Data Corporation - 2021C New Dollar Term Loan	LX155529	Aaa	AA+	\$2,509,253.40
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Aaa	AA+	\$1,800,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Aaa	AA+	\$1,000,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Aaa	AA+	\$1,200,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Aaa	AA+	\$2,917,500.00
Galleria Company - Term B Loan	LX148185	Aaa	AA+	\$800,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Aaa	AA+	\$2,916,666.66
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Aaa	AA+	\$1,386,043.71
GlobalLogic Holdings Inc - Term Loan	LX156755	Aaa	AA+	\$933,333.00
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Aaa	AA+	\$2,959,974.43
Greatbatch Ltd - Term B Loan	LX147756	Aaa	AA+	\$2,481,250.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Aaa	AA+	\$3,900,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Aaa	AA+	\$1,147,125.00
Hoffmaster Group Inc - First Lien Initial Term Loan	LX155800	Aaa	AA+	\$2,100,000.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	Aaa	AA+	\$987,500.00
Huntsman International LLC - 2023 Term B Loan	LX156697	Aaa	AA+	\$1,990,000.00
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Aaa	AA+	\$1,994,949.49
Infor (US) Inc - First Lien Term Loan	LX158211	Aaa	AA+	\$1,379,310.34
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Aaa	AA+	\$1,602,351.51
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Aaa	AA+	\$333,411.29
Informatica Corporation - Dollar Term Loan	LX144702	Aaa	AA+	\$2,482,462.31
Information Resources Inc - Term Loan	LX132782	Aaa	AA+	\$3,554,451.09
inVentiv Group Holdings Inc - First Lien Initial Term Loan	LX154353	Aaa	AA+	\$1,500,000.00
Ion Media Networks Inc - Term B-2 Loan	LX142415	Aaa	AA+	\$3,794,512.89

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
IPC Corp - First Lien Term B-1 Loan	LX144340	Aaa	AA+	\$1,477,500.00
Jaguar Holding Company II - Initial Term Loan	LX146947	Aaa	AA+	\$500,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Aaa	AA+	\$2,238,750.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Aaa	AA+	\$2,826,297.65
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Aaa	AA+	\$3,457,172.19
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Aaa	AA+	\$1,485,000.00
Landslide Holdings, Inc. - First Lien Term Loan	LX154954	Aaa	AA+	\$925,233.64
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Aaa	AA+	\$1,443,750.03
Lanyon Solutions Inc - First Lien Term B Loan	LX133143	Aaa	AA+	\$2,218,618.38
Lions Gate Entertainment Corp - Term B Loan	LX153562	Aaa	AA+	\$1,754,901.96
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Aaa	AA+	\$2,466,262.59
Macdermid Inc - Tranche B-4 Term Loan	LX155517	Aaa	AA+	\$1,763,592.45
Macdermid Inc - Tranche B-5 Term Loan	LX157014	Aaa	AA+	\$1,167,464.11
Match Group Inc - Term B-1 Loan	LX148815	Aaa	AA+	\$1,093,750.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Aaa	AA+	\$1,996,250.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Aaa	AA+	\$2,950,736.46
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Aaa	AA+	\$1,500,000.00
Mister Car Wash Holdings Inc - Delayed Draw	LX157685	Aaa	AA+	\$125,000.00
Mister Car Wash Holdings Inc - First Lien Initial Loan	LX157684	Aaa	AA+	\$1,875,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Aaa	AA+	\$765,417.87
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Aaa	AA+	\$2,897,678.12
Natel Engineering Company Inc - Initial Term Loan	LX143854	Aaa	AA+	\$681,250.07
Netsmart Technologies Inc - Term C-1 Loan	LX156671	Aaa	AA+	\$2,500,000.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	Aaa	AA+	\$1,282,500.00
Numericable-SFR SA - USD TLB-7	LX152260	Aaa	AA+	\$1,490,632.04
NVA Holdings Inc - First Lien Term Loan	LX140043	Aaa	AA+	\$2,442,708.63
NVLX Acquisition, LLC - Retired Term Loan	LX157924	Aaa	AA+	\$375,000.00
NVLX Acquisition, LLC - Term Loan (First Lien)	LX142207	Aaa	AA+	\$2,947,500.01
Outerwall Inc - First Lien Term B Loan	LX154967	Aaa	AA+	\$2,708,333.34
Packers Holdings LLC - Initial Term Loan	LX142148	Aaa	AA+	\$2,947,500.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Aaa	AA+	\$1,191,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Aaa	AA+	\$992,500.00
PetSmart Inc - Tranche B-2 Loan	LX155570	Aaa	AA+	\$3,441,284.76
PFS Holding Corporation - First Lien Term Loan	LX134882	Aaa	AA+	\$4,387,500.00
PQ Corporation - First Amendment Tranche B-1 Term Loan	LX156638	Aaa	AA+	\$748,125.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Aaa	AA+	\$1,496,250.00
Presidio Inc - Term B Loan	LX144522	Aaa	AA+	\$4,024,567.52
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Aaa	AA+	\$1,172,062.50
Printpack Holdings Inc - First Lien Term Loan	LX153744	Aaa	AA+	\$2,128,777.78
Q Holding Company - Term B Loan	LX142346	Aaa	AA+	\$500,000.00
Quorum Health Corporation - Term Loan	LX152098	Aaa	AA+	\$1,480,259.76
Raley's - Initial Term Loan	LX144106	Aaa	AA+	\$2,844,102.44
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Aaa	AA+	\$493,750.00
Sabre Inc - Incremental Term Loan	LX132770	Aaa	AA+	\$1,921,617.54
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Aaa	AA+	\$865,737.15
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Aaa	AA+	\$1,972,990.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Aaa	AA+	\$1,447,614.21

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Aaa	AA+	\$1,000,000.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Aaa	AA+	\$1,980,000.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Aaa	AA+	\$597,000.00
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Aaa	AA+	\$1,197,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Aaa	AA+	\$1,791,000.00
Sophia LP - Closing Date Term Loan	LX147846	Aaa	AA+	\$2,464,799.62
SourceHOV LLC - First Lien Term B Loan	LX141601	Aaa	AA+	\$2,793,750.00
Spin Holdco Inc - Initial Term Loan	LX129663	Aaa	AA+	\$2,932,787.19
St. George's University Scholastic Services LLC - Term Loan	LX152959	Aaa	AA+	\$1,150,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Aaa	AA+	\$1,725,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Aaa	AA+	\$992,500.01
STS Operating Inc - Term Loan	LX135213	Aaa	AA+	\$953,141.18
Tribune Media Company - Term B Loan	LX145376	Aaa	AA+	\$626,489.11
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Aaa	AA+	\$798,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Aaa	AA+	\$2,537,964.29
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Aaa	AA+	\$800,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Aaa	AA+	\$2,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Aaa	AA+	\$1,980,000.00
USIC Holdings Inc - First Lien Initial Term Loan	LX157414	Aaa	AA+	\$2,285,714.28
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Aaa	AA+	\$1,197,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Aaa	AA+	\$3,910,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Aaa	AA+	\$720,321.00
Vestcom International Inc - Term Loan	LX156795	Aaa	AA+	\$1,000,000.00
Vizient Inc - Term B-2 Loan	LX155398	Aaa	AA+	\$1,671,720.59
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Aaa	AA+	\$2,000,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Aaa	AA+	\$1,500,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Aaa	AA+	\$2,411,990.68
Western Digital Corporation - US Term B-1 Loan	LX154422	Aaa	AA+	\$2,394,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Aaa	AA+	\$2,932,499.99
Xerox Business Services LLC - Term B Loan	LX156731	Aaa	AA+	\$416,666.66
XPO Logistics Inc - Refinanced Term Loan	LX154467	Aaa	AA+	\$1,866,494.92
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LX152897	Aaa	AA+	\$1,543,636.36
United States Subtotal				\$302,477,649.92
Grand Total				\$351,321,297.14

Concentration Limitations: (xiv) (b) All countries other than the United States

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$48,843,647.22	13.8%	<= 20.0%	PASS

Description	Security ID	Country	Principal Balance
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Luxembourg	\$1,710,971.06
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Luxembourg	\$1,289,028.94
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Canada	\$1,950,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Germany	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Germany	\$204,285.07
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Germany	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Germany	\$2,102,441.89
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Canada	\$3,478,731.18
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Luxembourg	\$992,500.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Germany	\$1,803,331.63
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Germany	\$545,719.28
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	France	\$2,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Australia	\$2,417,151.46
Hudsons Bay Company - Initial Term B Loan	LX147151	Canada	\$2,152,073.73
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Canada	\$986,236.96
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Germany	\$1,200,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	United Kingdom	\$3,890,576.13
Magic Newco LLC - First Lien USD Term Loan	LX124101	United Kingdom	\$1,807,959.27
NXP BV - Tranche F Loans	LX155082	Netherlands	\$1,066,401.39
Oberthur Technologies Finance SAS - Term Loan B	LX157595	France	\$2,500,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	France	\$1,939,491.89
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	United Kingdom	\$748,091.32
SK Spice Sarl - Term Loan A	LX145173	Switzerland	\$1,442,307.69
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Germany	\$2,955,000.02
Telesat Canada - Term B-3 Loan	LX156204	Canada	\$1,750,000.00
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	Canada	\$2,493,794.82
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	Canada	\$1,406,365.76
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Netherlands	\$2,432,340.42
Grand Total			\$48,843,647.22

Concentration Limitations: (xiv) (b) All countries other than the United States, Canada and the United Kingdom

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$28,179,818.05	8.0%	<= 10.0%	PASS

Description	Security ID	Country	Principal Balance
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Luxembourg	\$1,710,971.06
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Luxembourg	\$1,289,028.94
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Germany	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Germany	\$204,285.07
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Germany	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Germany	\$2,102,441.89
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Luxembourg	\$992,500.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Germany	\$1,803,331.63
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Germany	\$545,719.28
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	France	\$2,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Australia	\$2,417,151.46
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Germany	\$1,200,000.00
NXP BV - Tranche F Loans	LX155082	Netherlands	\$1,066,401.39
Oberthur Technologies Finance SAS - Term Loan B	LX157595	France	\$2,500,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	France	\$1,939,491.89
SK Spice Sarl - Term Loan A	LX145173	Switzerland	\$1,442,307.69
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Germany	\$2,955,000.02
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Netherlands	\$2,432,340.42
Grand Total			\$28,179,818.05

Concentration Limitations: (xiv) (b) All Group II Countries in the aggregate

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$11,831,932.89	3.4%	<= 20.0%	PASS

Description	Security ID	Principal Balance
Germany		
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,285.07
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,803,331.63
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$545,719.28
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	\$1,200,000.00
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02
Germany Subtotal		\$10,389,625.20
Switzerland		
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69
Switzerland Subtotal		\$1,442,307.69
Grand Total		\$11,831,932.89

Concentration Limitations: (xiv) (b) All Group III Countries in the aggregate

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$10,431,991.89	3.0%	<= 7.5%	PASS

Description	Security ID	Principal Balance
France		
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00
Oberthur Technologies Finance SAS - Term Loan B	LX157595	\$2,500,000.00
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89
	France Subtotal	\$6,439,491.89
Luxembourg		
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$1,710,971.06
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$1,289,028.94
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00
	Luxembourg Subtotal	\$3,992,500.00
	Grand Total	\$10,431,991.89

Concentration Limitations: (xiv) (b) All Tax Jurisdictions in the aggregate

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.0%	<= 7.5%	PASS

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

Concentration Limitations: (xiv) (b) Any individual Group I Country

Report Summary	Collateral Principal Amount	United Kingdom	% of CPA	Requirement	
	\$352,921,708.76	\$6,446,626.72	1.8%	<= 20.0%	PASS

Security	Security ID	Country Group	Principal Balance	% of CPA	Pass/Fail
Australia					
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Group I	\$2,417,151.46		
		Australia Subtotal	\$2,417,151.46	0.7%	(Pass)
Netherlands					
NXP BV - Tranche F Loans	LX155082	Group I	\$1,066,401.39		
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Group I	\$2,432,340.42		
		Netherlands Subtotal	\$3,498,741.81	1.0%	(Pass)
United Kingdom					
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Group I	\$3,890,576.13		
Magic Newco LLC - First Lien USD Term Loan	LX124101	Group I	\$1,807,959.27		
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Group I	\$748,091.32		
		United Kingdom Subtotal	\$6,446,626.72	1.8%	(Pass)
		Grand Total	\$12,362,519.98		

Concentration Limitations: (xiv) (b) Any individual Group II Country

Report Summary	Collateral Principal Amount	Germany	% of CPA	Requirement		
	\$352,921,708.76	\$10,389,625.20	2.9%	<= 5.0%	PASS	

Security	Security ID	Country Group	Principal Balance	% of CPA	Pass/Fail
Germany					
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Group II	\$1,231,289.06		
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Group II	\$204,285.07		
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Group II	\$347,558.24		
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Group II	\$2,102,441.89		
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Group II	\$1,803,331.63		
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Group II	\$545,719.28		
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Group II	\$1,200,000.00		
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Group II	\$2,955,000.02		
		Germany Subtotal	\$10,389,625.20	2.9%	(Pass)
Switzerland					
SK Spice Sarl - Term Loan A	LX145173	Group II	\$1,442,307.69		
		Switzerland Subtotal	\$1,442,307.69	0.4%	(Pass)
		Grand Total	\$11,831,932.89		

Concentration Limitations: (xiv) (b) Any individual Group III Country

Report Summary						
	Collateral Principal Amount	France	% of CPA	Requirement		
	\$352,921,708.76	\$6,439,491.89	1.8%	<= 5.0%		PASS

Security	Security ID	Country Group	Principal Balance	% of CPA	Pass/Fail
France					
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Group III	\$2,000,000.00		
Oberthur Technologies Finance SAS - Term Loan B	LX157595	Group III	\$2,500,000.00		
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Group III	\$1,939,491.89		
		France Subtotal	\$6,439,491.89	1.8%	(Pass)
Luxembourg					
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Group III	\$1,710,971.06		
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Group III	\$1,289,028.94		
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Group III	\$992,500.00		
		Luxembourg Subtotal	\$3,992,500.00	1.1%	(Pass)
		Grand Total	\$10,431,991.89		

Concentration Limitations: (xiv) (b) Canada

Report Summary					
	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$14,217,202.45	4.0%	<= 15.0%	PASS

Description	Security ID	Principal Balance
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,478,731.18
Hudsons Bay Company - Initial Term B Loan	LX147151	\$2,152,073.73
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96
Telesat Canada - Term B-3 Loan	LX156204	\$1,750,000.00
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LX130609	\$2,493,794.82
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LX143679	\$1,406,365.76
Grand Total		\$14,217,202.45

Concentration Limitations: (xix) Collateral Obligations with Equity attached as part of a "unit"

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 5.0%

PASS

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

Concentration Limitations: (xv) S&P Industry Classifications

Collateral Principal Amount

\$352,921,708.76

Top 10 Industries

% of CPA

Requirement

Report Summary

1	Business equipment & services	13.1%	<= 15.0%	PASS
2	Health care	10.3%	<= 12.0%	PASS
3	Electronics/electrical	8.3%	<= 10.0%	PASS
4	Chemical & plastics	8.2%	<= 10.0%	PASS
5	Publishing	6.0%	<= 10.0%	PASS
6	Retailers (except food & drug)	5.2%	<= 10.0%	PASS
7	Leisure goods/activities/movies	5.1%	<= 10.0%	PASS
8	Food products	4.9%	<= 10.0%	PASS
9	Drugs	4.4%	<= 10.0%	PASS
10	Ecological services & equipment	3.4%	<= 10.0%	PASS

Industry Description	Issuer	Asset	Principal Balance	% of Total
Aerospace & Defense				
	Vencore Inc	Initial Term Loan (First Lien)	\$720,321.00	
	Engility Corporation	Term B2 Loan	\$313,725.16	
		Aerospace & Defense Subtotal	\$1,034,046.16	0.2930%
Air transport				
	Sabre Inc	Incremental Term Loan	\$1,921,617.54	
		Air transport Subtotal	\$1,921,617.54	0.5445%
Automotive				
	Mister Car Wash Holdings Inc	Delayed Draw	\$125,000.00	
	Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$1,791,000.00	
	Mister Car Wash Holdings Inc	First Lien Initial Loan	\$1,875,000.00	
	Midas Intermediate Holdco II LLC	Initial Term Loan	\$2,950,736.46	
	Wand Intermediate I LP	Second Lien Initial Term Loan	\$2,000,000.00	
	KAR Auction Services Inc	Tranche B-3 Term Loan	\$2,238,750.00	
		Automotive Subtotal	\$10,980,486.46	3.1113%
Building & Development				
	DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$2,942,649.70	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	USIC Holdings Inc	First Lien Initial Term Loan	\$2,285,714.28	
	American Bath Group LLC	First Lien Term Loan	\$750,000.00	
	DTZ US Borrower LLC	Second Lien Initial Term Loan	\$85,106.38	
	Donnelley Financial Solutions Inc	Term B Loan	\$500,000.00	
	Building & Development Subtotal		\$6,563,470.37	1.8598%
Business equipment & services				
	Alix Partners LLP	2016 Refinancing Term B Loan	\$1,856,250.00	
	SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$1,197,000.00	
	Sophia LP	Closing Date Term Loan	\$2,464,799.62	
	Informatica Corporation	Dollar Term Loan	\$2,482,462.31	
	Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$748,091.32	
	Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$492,462.31	
	AF Borrower LLC	First Lien Initial Term Loan	\$2,955,000.00	
	Allied Universal Holdco LLC	First Lien Initial Term Loan	\$1,985,000.00	
	MSC Software Corporation	First Lien Initial Term Loan	\$2,897,678.12	
	Precyse Acquisition Corp	First Lien Initial Term Loan	\$1,496,250.00	
	Checkout Holding Corp	First Lien Term B Loan	\$2,932,500.00	
	Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$1,172,062.50	
	Landslide Holdings, Inc.	First Lien Term Loan	\$925,233.64	
	Sitel Worldwide Corporation	First Lien Term Loan	\$1,980,000.00	
	Magic Newco LLC	First Lien USD Term Loan	\$1,807,959.27	
	BMC Software Finance Inc	Initial US Term Loan	\$4,688,888.89	
	Allied Universal Holdco LLC	Second Lien Initial Term Loan	\$2,000,000.00	
	Flexera Software LLC	Second Lien Term Loan	\$1,000,000.00	
	Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$1,386,043.71	
	Alorica Inc.	Term B Loan	\$249,375.00	
	Epicor Software Corporation	Term B Loan	\$1,984,924.62	
	Presidio Inc	Term B Loan	\$4,024,567.52	
	Xerox Business Services LLC	Term B Loan	\$416,666.66	
	Vestcom International Inc	Term Loan	\$1,000,000.00	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Acosta Inc	Tranche B-1 Loan	\$1,960,150.00	
		Business equipment & services Subtotal	\$46,103,365.49	13.0633%
Cable & satellite television				
	CSC Holdings LLC	2016 Extended Term Loan	\$1,480,263.16	
	Telesat Canada	Term B-3 Loan	\$1,750,000.00	
	Ziggo Secured Finance Partnership	Term D Loan	\$2,432,340.42	
	Charter Communications Operating	Term E Loan	\$1,919,714.94	
	Numericable-SFR SA	USD TLB-7	\$1,490,632.04	
		Cable & satellite television Subtotal	\$9,072,950.56	2.5708%
Chemical & plastics				
	Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$1,200,000.00	
	Huntsman International LLC	2023 Term B Loan	\$1,990,000.00	
	Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$3,890,576.13	
	PQ Corporation	First Amendment Tranche B-1 Term Loan	\$748,125.00	
	Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$2,102,441.89	
	Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$1,796,407.19	
	Royal Holdings Inc	First Lien Initial Term Loan	\$493,750.00	
	Faenza Acquisition GmbH	Initial Dollar Term B-1 Loan	\$1,803,331.63	
	CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$204,285.07	
	Faenza Acquisition GmbH	Initial Dollar Term B-3 Loan	\$545,719.28	
	Univar USA Inc	Initial Dollar Term Loan	\$1,980,000.00	
	Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$347,558.24	
	Albaugh LLC	Initial Term Loan	\$2,604,130.43	
	Nexeo Solutions LLC	Initial Term Loan	\$1,282,500.00	
	Q Holding Company	Term B Loan	\$500,000.00	
	SK Spice Sarl	Term Loan A	\$1,442,307.69	
	Allnex Sarl	Tranche B-2 Term Loan	\$1,710,971.06	
	Allnex USA Inc	Tranche B-3 Term Loan	\$1,289,028.94	
	Macdermid Inc	Tranche B-4 Term Loan	\$1,763,592.45	
	Macdermid Inc	Tranche B-5 Term Loan	\$1,167,464.11	
		Chemical & plastics Subtotal	\$28,862,189.12	8.1781%
Containers & glass products				

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Anchor Glass Container Corporation	First Lien Term Loan	\$500,000.00	
	Printpack Holdings Inc	First Lien Term Loan	\$2,128,777.78	
	NVLX Acquisition, LLC	Retired Term Loan	\$375,000.00	
	NVLX Acquisition, LLC	Term Loan (First Lien)	\$2,947,500.01	
	Containers & glass products Subtotal		\$5,951,277.79	1.6863%
Cosmetics/toiletries				
	Kronos Acquisition Holdings Inc	Initial Term Loan	\$1,485,000.00	
	Galleria Company	Term B Loan	\$800,000.00	
	Coty Inc	Term B USD Loan	\$398,000.00	
	Cosmetics/toiletries Subtotal		\$2,683,000.00	0.7602%
Drugs				
	DPX Holdings BV	2015 Incremental Dollar Term Loan	\$3,890,252.53	
	Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$992,500.00	
	Horizon Pharma Inc	2015 Term Loan	\$987,500.00	
	Concordia Healthcare Corp	Dollar Term Loan	\$3,478,731.18	
	Jaguar Holding Company II	Initial Term Loan	\$500,000.00	
	Valeant Pharmaceuticals International, Inc.	Series E-1 Tranche B Term Loan	\$2,493,794.82	
	Valeant Pharmaceuticals International, Inc.	Series F-1 Tranche B Term Loan	\$1,406,365.76	
	Amneal Pharmaceuticals LLC	Term Loan B	\$1,954,323.65	
	Drugs Subtotal		\$15,703,467.94	4.4496%
Ecological services & equipment				
	Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$1,994,949.49	
	Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$995,000.00	
	EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$2,917,500.00	
	Trugreen Limited Partnership	First Lien Term Loan	\$798,000.00	
	Packers Holdings LLC	Initial Term Loan	\$2,947,500.00	
	EnergySolutions LLC	Term Advance	\$1,590,000.00	
	SiteOne Landscape Supply, LLC	Tranche B Term Loan	\$597,000.00	
	Ecological services & equipment Subtotal		\$11,839,949.49	3.3548%
Electronics/electrical				
	Diebold Inc	Dollar Term B Loan	\$1,416,666.40	
	LTI Holdings Inc	First Lien Initial Term Loan	\$2,466,262.59	
	Clover Technologies Group LLC	Initial Term Loan	\$2,922,284.21	
	Cortes NP Acquisition Corporation	Initial Term Loan	\$1,000,000.00	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	FR Dixie Acquisition Corp	Initial Term Loan	\$2,917,500.00	
	Natel Engineering Company Inc	Initial Term Loan	\$681,250.07	
	Zebra Technologies Corporation	Second Amendment Refinanced Term Loan	\$1,543,636.36	
	Financiere Lully C - Lully Finance LLC	Second Lien Initial Term B-1 Loan	\$2,000,000.00	
	Dell International LLC	Term B Loan	\$3,375,000.00	
	BC Luxembourg Sarl	Term B-3 Loan	\$2,019,084.61	
	GlobalLogic Holdings Inc	Term Loan	\$933,333.00	
	Oberthur Technologies Finance SAS	Term Loan B	\$2,500,000.00	
	Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$1,939,491.89	
	NXP BV	Tranche F Loans	\$1,066,401.39	
	Western Digital Corporation	US Term B-1 Loan	\$2,394,000.00	
		Electronics/electrical Subtotal	\$29,174,910.53	8.2667%
Equipment leasing				
	Spin Holdco Inc	Initial Term Loan	\$2,932,787.19	
		Equipment leasing Subtotal	\$2,932,787.19	0.8310%
Financial intermediaries				
	First Data Corporation	2021C New Dollar Term Loan	\$2,509,253.40	
	Outerwall Inc	First Lien Term B Loan	\$2,708,333.34	
	SourceHOV LLC	First Lien Term B Loan	\$2,793,750.00	
	Bats Global Markets Inc	Refinancing Term Loan	\$2,503,607.47	
		Financial intermediaries Subtotal	\$10,514,944.22	2.9794%
Food products				
	CSM Bakery Solutions LLC	First Lien Term Loan	\$2,322,099.74	
	PFS Holding Corporation	First Lien Term Loan	\$4,387,500.00	
	Shearer's Foods LLC	First Lien Term Loan	\$1,447,614.21	
	Flavors Holdings Inc	First Lien Tranche B Term Loan	\$1,800,000.00	
	Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$1,500,000.00	
	Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$1,950,000.00	
	Shearer's Foods LLC	Second Lien Term Loan	\$1,000,000.00	
	Keurig Green Mountain Inc	Term B USD Loan	\$2,826,297.65	
		Food products Subtotal	\$17,233,511.61	4.8831%
Food service				
	Chefs' Warehouse Inc (The)	Delayed Draw Term Loan	\$73,795.28	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Hoffmaster Group Inc	First Lien Initial Term Loan	\$2,100,000.00	
	Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$2,411,990.68	
	Chefs' Warehouse Inc (The)	Term Loan	\$1,607,328.02	
		Food service Subtotal	\$6,193,113.98	1.7548%
Food/drug retailers				
	Albertson's LLC	2016-1 Term B-5 Loan	\$791,157.19	
	GOBP Holdings Inc	First Lien Initial Term Loan	\$2,959,974.43	
	Raley's	Initial Term Loan	\$2,844,102.44	
	Albertson's LLC	Term B-6 Loan	\$2,391,129.66	
		Food/drug retailers Subtotal	\$8,986,363.72	2.5463%
Health care				
	Kindred Healthcare Inc	2016 Incremental Term Loan	\$3,457,172.19	
	Auris Luxembourg III SARL	Facility B4- USD	\$1,231,289.06	
	inVentiv Group Holdings Inc	First Lien Initial Term Loan	\$1,500,000.00	
	U.S. Renal Care Inc	First Lien Initial Term Loan	\$2,537,964.29	
	VCVH Holding Corp	First Lien Initial Term Loan	\$1,197,000.00	
	WD Wolverine Holdings LLC	First Lien Term B	\$1,500,000.00	
	Affordable Care Holding Corp	First Lien Term B Loan	\$2,481,250.00	
	NVA Holdings Inc	First Lien Term Loan	\$2,442,708.63	
	CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$1,026,212.24	
	CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$1,888,203.38	
	Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$1,725,000.00	
	Lannett Company, Inc.	Initial Tranche A Term Loan	\$1,443,750.03	
	U.S. Renal Care Inc	Second Lien Term Loan	\$800,000.00	
	Select Medical Corp	Series E Tranche B Term Loan	\$1,972,990.00	
	Greatbatch Ltd	Term B Loan	\$2,481,250.00	
	Vizient Inc	Term B-2 Loan	\$1,671,720.59	
	Netsmart Technologies Inc	Term C-1 Loan	\$2,500,000.00	
	Albany Molecular Research Inc	Term Loan	\$935,138.54	
	Quorum Health Corporation	Term Loan	\$1,480,259.76	
	St. George's University Scholastic Services LLC	Term Loan	\$1,150,000.00	
	Stratose Intermediate Holdings II LLC	Term Loan	\$992,500.01	

Industry Description	Issuer	Asset	Principal Balance	% of Total
		Health care Subtotal	\$36,414,408.72	10.3180%
Health Insurance	MPH Acquisition Holdings LLC	Initial Term Loan	\$765,417.87	
		Health Insurance Subtotal	\$765,417.87	0.2169%
Industrial equipment	Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$986,236.96	
	Blount International, Inc.	Initial Term Loan	\$1,596,000.00	
	Filtration Group Corporation	Initial Term Loan	\$3,422,919.52	
	STS Operating Inc	Term Loan	\$953,141.18	
		Industrial equipment Subtotal	\$6,958,297.65	1.9716%
Leisure goods/activities/movies	Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$2,473,843.75	
	Lanyon Solutions Inc	First Lien Term B Loan	\$2,218,618.38	
	UFC Holdings LLC	First Lien Term Loan	\$2,000,000.00	
	William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$2,932,499.99	
	Deluxe Entertainment Services Group Inc	Initial Term Loan	\$5,624,179.55	
	Lions Gate Entertainment Corp	Term B Loan	\$1,754,901.96	
	Match Group Inc	Term B-1 Loan	\$1,093,750.00	
		Leisure goods/activities/movies Subtotal	\$18,097,793.62	5.1280%
Lodging & casinos	Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$3,430,328.13	
	AVSC Holding Corp	First Lien Initial Term Loan	\$2,922,556.40	
		Lodging & casinos Subtotal	\$6,352,884.52	1.8001%
Oil & gas	Hampton Rubber Company	First Lien Term Loan	\$3,900,000.00	
		Oil & gas Subtotal	\$3,900,000.00	1.1051%
Property & Casualty Insurance	Applied Systems Inc	First Lien Initial Term Loan	\$1,373,582.59	
		Property & Casualty Insurance Subtotal	\$1,373,582.59	0.3892%
Publishing	Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$1,996,250.00	
	Infor (US) Inc	First Lien Term Loan	\$1,379,310.34	
	Springer Science & Business Media GMBH	Initial Term B9 Loan	\$2,955,000.02	
	Camelot US Acquisition I Co	Initial Term Loan	\$2,564,000.00	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Getty Images, Inc.	Initial Term Loan	\$2,916,666.66	
	Cengage Learning Inc	Term B Loan	\$3,767,175.50	
	Information Resources Inc	Term Loan	\$3,554,451.09	
	Infor (US) Inc	Tranche B-3 Term Loan	\$1,602,351.51	
	Infor (US) Inc	Tranche B-5 Term Loan	\$333,411.29	
		Publishing Subtotal	\$21,068,616.42	5.9698%
Radio & Television				
	Tribune Media Company	Term B Loan	\$626,489.11	
	Ion Media Networks Inc	Term B-2 Loan	\$3,794,512.89	
		Radio & Television Subtotal	\$4,421,002.00	1.2527%
Retailers (except food & drug)				
	Bass Pro Group LLC	Asset Sale Term Loan	\$1,720,430.11	
	Hudsons Bay Company	Initial Term B Loan	\$2,152,073.73	
	Bass Pro Group LLC	Initial Term Loan	\$3,000,000.00	
	Harbor Freight Tools USA Inc	Initial Term Loan	\$1,147,125.00	
	Dollar Tree Inc	Term B-3 Loan	\$284,810.13	
	Bass Pro Group LLC	Term Loan	\$3,359,294.91	
	Floor And Decor Outlets Of America Inc	Term Loan	\$1,200,000.00	
	Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$1,191,000.00	
	PetSmart Inc	Tranche B-2 Loan	\$3,441,284.76	
	Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$992,500.00	
		Retailers (except food & drug) Subtotal	\$18,488,518.64	5.2387%
Steel				
	FMG Resources (August 2006) Pty Ltd.	Term Loan	\$2,417,151.46	
		Steel Subtotal	\$2,417,151.46	0.6849%
Surface transport				
	Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$3,910,000.00	
	XPO Logistics Inc	Refinanced Term Loan	\$1,866,494.92	
		Surface transport Subtotal	\$5,776,494.92	1.6368%
Telecommunications				
	Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$865,737.15	
	IPC Corp	First Lien Term B-1 Loan	\$1,477,500.00	
		Telecommunications Subtotal	\$2,343,237.15	0.6640%
Utilities				
	Calpine Construction Finance Company L P	Term B-1 Loan	\$4,861,809.04	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Eastern Power LLC	Term Loan	\$2,330,630.38	
		Utilities Subtotal	\$7,192,439.42	2.0380%
		Grand Total	\$351,321,297.14	

Concentration Limitations: (xvi) Cov-Lite Loans

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$36,559,383.77	10.4%	<= 60.0%	PASS

Description	Security ID	Asset Type	Principal Balance
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	\$1,954,323.65
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	\$4,861,809.04
Cengage Learning Inc - Term B Loan	LX152766	Loan	\$3,767,175.50
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	\$73,795.28
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	\$1,607,328.02
CSC Holdings LLC - 2016 Extended Term Loan	LX154963	Loan	\$1,480,263.16
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	\$2,417,151.46
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	\$1,147,125.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	\$987,500.00
Hudsons Bay Company - Initial Term B Loan	LX147151	Loan	\$2,152,073.73
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX155053	Loan	\$1,200,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	\$3,890,576.13
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	\$1,602,351.51
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	\$333,411.29
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	\$1,191,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	\$992,500.00
SiteOne Landscape Supply, LLC - Tranche B Term Loan	LX157058	Loan	\$597,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	\$3,910,000.00
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	\$2,394,000.00
Grand Total			\$36,559,383.77

Concentration Limitations: (xvii) Collateral Obligations that pay less frequently than quarterly

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 7.5\%$

PASS

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

Concentration Limitations: (xviii) Deferrable Securities

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 5.0\%$

PASS

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

Concentration Limitations: (xx) Letters of Credit

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 5.0\%$

PASS

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

Concentration Limitations: (xxi) Medium Obligor Loans

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 1.5\%$

PASS

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

Moody's Counterparty Criteria: Aggregate <= A1

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= A2 and not P-1 or < A2

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 0.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= A2 and P-1

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.00%	<= 5.00%	PASS

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

Moody's Counterparty Criteria: Aggregate <= Aa1

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 20.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= Aa2

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.00%	<= 20.00%	PASS

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

Moody's Counterparty Criteria: Aggregate <= Aa3

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 15.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= Aaa

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.00%	<= 20.00%	PASS

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

Moody's Counterparty Criteria: Individual <= A1

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

PASS

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

Moody's Counterparty Criteria: Individual <= A2 and not P-1 or < A2

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,921,708.76	\$0.00	0.00%	<= 0.00%	PASS

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

Moody's Counterparty Criteria: Individual <= A2 and P-1

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aa1

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aa2

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aa3

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aaa

Report Summary

Collateral Principal
Amount

\$352,921,708.76

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 20.00%

PASS

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

Portfolio Assets: Trading Plans of Purchases Information

Report Summary

Collateral Principal
Amount

\$352,921,708.76

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: Trading Plans of Sales Information

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

Portfolio Assets: Trade Date Cashflow Summary

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Allegro CLO I LTD - Contribution					
	Beginning Balance			\$0.00	\$0.00
				\$0.00	
Allegro CLO I LTD - Custodial					
	Beginning Balance			\$0.00	\$0.00
				\$0.00	
Allegro CLO I LTD - Exclude Collateral OBL RSRV					
	Beginning Balance			\$0.00	\$0.00
				\$0.00	
Allegro CLO I LTD - Expense Reserve					
	Beginning Balance			\$0.00	\$0.00
				\$0.00	
Allegro CLO I LTD - Interest Sub					
	Beginning Balance			\$4,578,854.87	\$4,578,854.87
Albany Molecular Research Inc - Term Loan	LIBOR Interest	LX146837	21-Oct-2016	\$8,812.38	\$4,587,667.25
Albany Molecular Research Inc - Term Loan	LIBOR Interest	LX146837	21-Oct-2016	(\$12.45)	\$4,587,654.80
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LIBOR Interest	LX137183	21-Oct-2016	\$3,953.47	\$4,591,608.27
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LIBOR Interest	LX137287	21-Oct-2016	\$23,915.28	\$4,615,523.55
Concordia Healthcare Corp - Dollar Term Loan	LIBOR Interest	LX148270	21-Oct-2016	\$32,291.07	\$4,647,814.63
Dollar Tree Inc - Term B-3 Loan	LIBOR Interest	LX155145	21-Oct-2016	\$702.63	\$4,648,517.26
First Data Corporation - 2021C New Dollar Term Loan	LIBOR Interest	LX155529	24-Oct-2016	\$2,446.51	\$4,650,963.77
FMG Resources (August 2006) Pty Ltd. - Term Loan	LIBOR Interest	LX133573	24-Oct-2016	\$8,057.17	\$4,659,020.94
Keurig Green Mountain Inc - Term B USD Loan	LIBOR Interest	LX150733	24-Oct-2016	\$17,196.35	\$4,676,217.29
	Markit fee		25-Oct-2016	(\$185.25)	\$4,676,032.04
Allnex Sarl - Tranche B-2 Term Loan	LIBOR Interest	LX152754	25-Oct-2016	\$322.13	\$4,676,354.17
Allnex USA Inc - Tranche B-3 Term Loan	LIBOR Interest	LX152923	25-Oct-2016	\$242.69	\$4,676,596.86
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Delayed Compensation	LX153045	25-Oct-2016	\$1,833.33	\$4,678,430.19
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Cost of Carry	LX153045	25-Oct-2016	(\$163.46)	\$4,678,266.73
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LIBOR Interest	LX146801	25-Oct-2016	\$13,194.44	\$4,691,461.18
Galleria Company - Term B Loan	LIBOR Interest	LX148185	26-Oct-2016	\$666.67	\$4,692,127.84
Galleria Company - Term B Loan	Process Receivable	LX148185	26-Oct-2016	\$1,500.00	\$4,693,627.85
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	26-Oct-2016	\$3,046.67	\$4,696,674.51
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	26-Oct-2016	\$4,378.33	\$4,701,052.85
Concordia Healthcare Corp - Dollar Term Loan	Delayed Compensation	LX148270	27-Oct-2016	\$1,672.87	\$4,702,725.72
Concordia Healthcare Corp - Dollar Term Loan	Cost of Carry	LX148270	27-Oct-2016	(\$153.82)	\$4,702,571.90
	From Interest Account to Payment Account		28-Oct-2016	(\$4,567,456.05)	\$135,115.85
Coty Inc - Retired - Term B USD Loans	LIBOR Interest	LX148101	28-Oct-2016	\$1,036.46	\$136,152.30
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	Amendment Fee	LX134319	28-Oct-2016	\$5,587.24	\$141,739.54
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	Concent fee	LX134319	28-Oct-2016	\$1,706.51	\$143,446.05
IPC Corp - First Lien Term B-1 Loan	LIBOR Interest	LX144340	28-Oct-2016	\$20,767.08	\$164,213.14
Natel Engineering Company Inc - Initial Term Loan	LIBOR Interest	LX143854	28-Oct-2016	\$24.61	\$164,237.75

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LIBOR Interest	LX150469	28-Oct-2016	\$15,090.83	\$179,328.58
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LIBOR Interest	LX150737	28-Oct-2016	\$12,579.47	\$191,908.05
Western Digital Corporation - US Term B-1 Loan	LIBOR Interest	LX154422	28-Oct-2016	\$8,379.00	\$200,287.05
Acosta Inc - Tranche B-1 Loan	LIBOR Interest	LX144231	31-Oct-2016	\$21,807.43	\$222,094.47
AdvancePierre Foods Inc - Effective Date Term Loan	LIBOR Interest	LX152943	31-Oct-2016	\$4,895.91	\$226,990.39
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Interest	LX138508	31-Oct-2016	\$81.85	\$227,072.24
Allied Universal Holdco LLC - First Lien Initial Term Loan	LIBOR Interest	LX146534	31-Oct-2016	\$8,318.03	\$235,390.27
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LIBOR Interest	LX146537	31-Oct-2016	\$16,199.55	\$251,589.81
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LIBOR Interest	LX146537	31-Oct-2016	\$21,681.97	\$273,271.79
Alorica Inc. - Term B Loan	LIBOR Interest	LX153037	31-Oct-2016	\$1,181.07	\$274,452.85
American Bath Group LLC - First Lien Term Loan	LIBOR Interest	LX155089	31-Oct-2016	\$1,687.50	\$276,140.35
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LIBOR Interest	LX153045	31-Oct-2016	\$2,460.08	\$278,600.43
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX134957	31-Oct-2016	\$17,352.68	\$295,953.11
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX134957	31-Oct-2016	\$17,170.02	\$313,123.13
Bats Global Markets Inc - Refinancing Term Loan	LIBOR Interest	LX153214	31-Oct-2016	\$8,676.10	\$321,799.23
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Interest	LX137090	31-Oct-2016	\$10,768.30	\$332,567.53
Charter Communications Operating - Term E Loan	LIBOR Interest	LX129060	31-Oct-2016	\$4,959.26	\$337,526.80
Checkout Holding Corp - First Lien Term B Loan	LIBOR Interest	LX136210	31-Oct-2016	\$11,363.44	\$348,890.23
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LIBOR Interest	LX152999	31-Oct-2016	\$428.94	\$349,319.17
Chefs' Warehouse Inc (The) - Term Loan	LIBOR Interest	LX152998	31-Oct-2016	\$9,342.59	\$358,661.76
Dell International LLC - Term B Loan	LIBOR Interest	LX150043	31-Oct-2016	\$11,625.00	\$370,286.76
Deluxe Entertainment Services Group Inc - Initial Term Loan	LIBOR Interest	LX135501	31-Oct-2016	\$95,454.83	\$465,741.59
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	31-Oct-2016	\$11,594.77	\$477,336.36
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	31-Oct-2016	\$662.06	\$477,998.42
DTZ US Borrower LLC - Second Lien Initial Term Loan	LIBOR Interest	LX141570	31-Oct-2016	\$1,993.73	\$479,992.15
DTZ US Borrower LLC - Second Lien Initial Term Loan	LIBOR Interest	LX141570	31-Oct-2016	\$22,159.05	\$502,151.19
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LIBOR Interest	LX145129	31-Oct-2016	\$3,204.95	\$505,356.14
EnergySolutions LLC - Term Advance	LIBOR Interest	LX137277	31-Oct-2016	\$9,241.88	\$514,598.02
Engility Corporation - Term B2 Loan	LIBOR Interest	LX154035	31-Oct-2016	\$72.81	\$514,670.83
Epicor Software Corporation - Term B Loan	LIBOR Interest	LX144606	31-Oct-2016	\$8,118.89	\$522,789.72
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LIBOR Interest	LX151236	31-Oct-2016	\$3,644.15	\$526,433.87
Expro Finservices SARL - Initial Term Loan	Delayed Compensation	LX139588	31-Oct-2016	(\$10,270.88)	\$516,162.99
Expro Finservices SARL - Initial Term Loan	Cost of Carry	LX139588	31-Oct-2016	\$738.06	\$516,901.05
Filtration Group Corporation - Retired First Lien Initial Term Loan	LIBOR Interest		31-Oct-2016	\$24,649.77	\$541,550.83
Filtration Group Corporation - Retired First Lien Initial Term Loan	Legal Fees		31-Oct-2016	\$4,278.66	\$545,829.49
Hampton Rubber Company - First Lien Term Loan	LIBOR Interest	LX135905	31-Oct-2016	\$16,834.72	\$562,664.21
Harbor Freight Tools USA Inc - Initial Term Loan	LIBOR Interest	LX154324	31-Oct-2016	\$6,644.44	\$569,308.65
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LIBOR Interest	LX144978	31-Oct-2016	\$12,563.32	\$581,871.97
Lannett Company, Inc. - Initial Tranche A Term Loan	LIBOR Interest	LX149421	31-Oct-2016	\$7,148.57	\$589,020.54
Macdermid Inc - Retired - Tranche B-3 Term Loan	LIBOR Interest	LX148873	31-Oct-2016	\$9,377.50	\$598,398.04
Magic Newco LLC - First Lien USD Term Loan	LIBOR Interest	LX124101	31-Oct-2016	\$7,804.57	\$606,202.61
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LIBOR Interest	LX152400	31-Oct-2016	\$6,442.19	\$612,644.80
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	31-Oct-2016	\$111.94	\$612,756.74
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	31-Oct-2016	\$111.94	\$612,868.68
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	31-Oct-2016	\$3,246.32	\$616,115.00
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	31-Oct-2016	\$111.94	\$616,226.94
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	31-Oct-2016	\$111.94	\$616,338.88
Nexeo Solutions LLC - Initial Term Loan	LIBOR Interest	LX152596	31-Oct-2016	\$5,623.35	\$621,962.23
Numericable US LLC - USD Term Loan B6	LIBOR Interest	LX148625	31-Oct-2016	\$11,585.67	\$633,547.90
Numericable-SFR SA - USD TLB-7	LIBOR Interest	LX152260	31-Oct-2016	\$19,515.78	\$653,063.68
PetSmart Inc - Tranche B-2 Loan	LIBOR Interest	LX155570	31-Oct-2016	\$16.50	\$653,080.17

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
PFS Holding Corporation - First Lien Term Loan	LIBOR Interest	LX134882	31-Oct-2016	\$17,001.56	\$670,081.74
PQ Corporation - Dollar Tranche B1 Loan	LIBOR Interest	LX152395	31-Oct-2016	\$11,232.27	\$681,314.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LIBOR Interest	LX152078	31-Oct-2016	\$10,536.09	\$691,850.10
Presidio Inc - Term B Loan	LIBOR Interest	LX144522	31-Oct-2016	\$449.94	\$692,300.04
Printpack Holdings Inc - First Lien Term Loan	LIBOR Interest	LX153744	31-Oct-2016	\$5,214.43	\$697,514.47
Printpack Holdings Inc - First Lien Term Loan	LIBOR Interest	LX153744	31-Oct-2016	\$23,464.94	\$720,979.40
Quorum Health Corporation - Term Loan	LIBOR Interest	LX152098	31-Oct-2016	\$26,305.31	\$747,284.72
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LIBOR Interest	LX133725	31-Oct-2016	\$656.81	\$747,941.53
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LIBOR Interest	LX133725	31-Oct-2016	\$280.69	\$748,222.22
SK Spice Sarl - Term Loan A	LIBOR Interest	LX145173	31-Oct-2016	\$6,861.21	\$755,083.43
SourceHOV LLC - First Lien Term B Loan	LIBOR Interest	LX141601	31-Oct-2016	\$18,644.40	\$773,727.83
Tank Holding Corp - Initial Term Loan	LIBOR Interest	LX124491	31-Oct-2016	\$13,047.09	\$786,774.92
Tank Holding Corp - Initial Term Loan	LIBOR Interest	LX124491	31-Oct-2016	\$11,661.02	\$798,435.94
Tribune Media Company - Term B Loan	LIBOR Interest	LX145376	31-Oct-2016	\$2,023.04	\$800,458.98
Vizient Inc - Term B-2 Loan	LIBOR Interest	LX155398	31-Oct-2016	\$5,572.40	\$806,031.38
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	31-Oct-2016	\$3,362.77	\$809,394.15
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	31-Oct-2016	\$36,836.91	\$846,231.07
	Interest		01-Nov-2016	\$39.57	\$846,270.64
	Interest		01-Nov-2016	\$115.45	\$846,386.09
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	01-Nov-2016	\$6,284.02	\$852,670.11
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LIBOR Interest	LX128907	03-Nov-2016	\$2,605.92	\$855,276.03
XPO Logistics Inc - Refinanced Term Loan	LIBOR Interest	LX154467	03-Nov-2016	\$2,681.80	\$857,957.83
Zebra Technologies Corporation - Retired - New Term Loan	LIBOR Interest		04-Nov-2016	\$273.24	\$858,231.07
Bass Pro Group LLC - Term Loan	LIBOR Interest	LX144858	07-Nov-2016	\$11,944.16	\$870,175.23
Diebold Inc - Dollar Term B Loan	LIBOR Interest	LX151920	07-Nov-2016	\$8,263.89	\$878,439.11
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	07-Nov-2016	\$14,644.68	\$893,083.80
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Interest	LX138508	08-Nov-2016	\$5,383.12	\$898,466.91
Horizon Pharma Inc - 2015 Term Loan	LIBOR Interest	LX144256	09-Nov-2016	\$11,685.42	\$910,152.33
Telenet Financing USD LLC - Term Loan AD Facility Retired 11/10/2016	LIBOR Interest	LX152610	09-Nov-2016	\$4,066.12	\$914,218.45
Clover Technologies Group LLC - Initial Term Loan	LIBOR Interest	LX136594	14-Nov-2016	\$41,949.56	\$956,168.01
DTZ US Borrower LLC - Second Lien Initial Term Loan	LIBOR Interest	LX141570	14-Nov-2016	\$271.67	\$956,439.68
DTZ US Borrower LLC - Second Lien Initial Term Loan	LIBOR Interest	LX141570	14-Nov-2016	\$3,019.41	\$959,459.09
Landslide Holdings, Inc. - First Lien Term Loan	Delayed Compensation	LX154954	14-Nov-2016	\$515.63	\$959,974.72
Landslide Holdings, Inc. - First Lien Term Loan	Cost of Carry	LX154954	14-Nov-2016	(\$50.40)	\$959,924.32
Mactermid Inc - Tranche B-4 Term Loan	LIBOR Interest	LX155517	14-Nov-2016	\$7,593.25	\$967,517.56
Natel Engineering Company Inc - Initial Term Loan	LIBOR Interest	LX143854	14-Nov-2016	\$4,003.36	\$971,520.92
Numericable US LLC - USD Term Loan B6	LIBOR Interest	LX148625	14-Nov-2016	\$1,837.96	\$973,358.89
PQ Corporation - Dollar Tranche B1 Loan	LIBOR Interest	LX152395	14-Nov-2016	\$1,672.89	\$975,031.78
Sterigenics-Nordion Holdings LLC - Initial Term Loan	Cost of Carry	LX144331	14-Nov-2016	\$44.53	\$975,076.31
Sterigenics-Nordion Holdings LLC - Initial Term Loan	Delayed Compensation	LX144331	14-Nov-2016	(\$354.17)	\$974,722.14
Trugreen Limited Partnership - First Lien Term Loan	LIBOR Interest	LX152068	14-Nov-2016	\$4,610.67	\$979,332.80
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LIBOR Interest	LX130609	14-Nov-2016	\$12,438.35	\$991,771.15
BC Luxembourg Sarl - Term B-3 Loan	LIBOR Interest	LX153989	15-Nov-2016	\$5,763.35	\$997,534.50
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Nov-2016	\$2,874.75	\$1,000,409.25
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Nov-2016	\$1,629.02	\$1,002,038.28
Huntsman International LLC - 2023 Term B Loan	Amendment Fee	LX156697	15-Nov-2016	\$4,975.00	\$1,007,013.28
Huntsman International LLC - Retired - 2016 Term B Loan	LIBOR Interest	LX152019	15-Nov-2016	\$10,806.81	\$1,017,820.08
Huntsman International LLC - Retired - 2016 Term B Loan	Amendment Fee	LX152019	15-Nov-2016	\$0.00	\$1,017,820.08
Ziggo Secured Finance Partnership - Term D Loan	LIBOR Interest	LX154367	15-Nov-2016	\$6,925.57	\$1,024,745.65
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	16-Nov-2016	\$17,130.21	\$1,041,875.86
Spin Holdco Inc - Initial Term Loan	LIBOR Interest	LX129663	16-Nov-2016	\$17,790.00	\$1,059,665.86

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Blount International, Inc. - Initial Term Loan	LIBOR Interest	LX149926	17-Nov-2016	\$9,963.92	\$1,069,629.77
SK Spice Sarl - Term Loan A	Upfront Fee	LX145173	18-Nov-2016	\$7,211.54	\$1,076,841.31
UFC Holdings LLC - First Lien Term Loan	LIBOR Interest	LX153867	18-Nov-2016	\$14,513.89	\$1,091,355.20
Zebra Technologies Corporation - Retired - New Term Loan	LIBOR Interest		18-Nov-2016	\$278.30	\$1,091,633.50
Dollar Tree Inc - Term B-3 Loan	LIBOR Interest	LX155145	21-Nov-2016	\$735.76	\$1,092,369.26
Kindred Healthcare Inc - 2016 Incremental Term Loan	Delayed Compensation	LX136051	22-Nov-2016	\$236.11	\$1,092,605.37
Kindred Healthcare Inc - 2016 Incremental Term Loan	Cost of Carry	LX136051	22-Nov-2016	(\$30.39)	\$1,092,574.98
	Markit Fee		23-Nov-2016	(\$278.00)	\$1,092,296.98
Alix Partners LLP - 2016 Refinancing Term B Loan	Amendment Fee	LX155476	23-Nov-2016	\$928.13	\$1,093,225.11
Camelot US Acquisition I Co - Initial Term Loan	Delayed Compensation	LX155002	23-Nov-2016	\$659.72	\$1,093,884.83
Camelot US Acquisition I Co - Initial Term Loan	Cost of Carry	LX155002	23-Nov-2016	(\$78.18)	\$1,093,806.65
Filtration Group Corporation - Initial Term Loan	LIBOR Interest	LX133605	23-Nov-2016	\$9,294.18	\$1,103,100.83
Keurig Green Mountain Inc - Term B USD Loan	LIBOR Interest	LX150733	23-Nov-2016	\$14,949.79	\$1,118,050.62
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	23-Nov-2016	\$1,303.39	\$1,119,354.01
SiteOne Landscape Supply, LLC - Retired - Initial Term Loan	LIBOR Interest	LX152364	23-Nov-2016	\$5,596.88	\$1,124,950.89
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	23-Nov-2016	\$12.22	\$1,124,963.11
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LIBOR Interest	LX146801	25-Nov-2016	\$16,361.11	\$1,141,324.22
First Data Corporation - 2021C New Dollar Term Loan	LIBOR Interest	LX155529	25-Nov-2016	\$7,954.90	\$1,149,279.12
FMG Resources (August 2006) Pty Ltd. - Term Loan	LIBOR Interest	LX133573	25-Nov-2016	\$8,057.17	\$1,157,336.29
Western Digital Corporation - US Term B-1 Loan	LIBOR Interest	LX154422	25-Nov-2016	\$8,379.00	\$1,165,715.29
XPO Logistics Inc - Refinanced Term Loan	LIBOR Interest	LX154467	25-Nov-2016	\$9,411.10	\$1,175,126.39
Coty Inc - Term B USD Loan	LIBOR Interest	LX155916	28-Nov-2016	\$1,040.09	\$1,176,166.48
Spin Holdco Inc - Initial Term Loan	LIBOR Interest	LX129663	28-Nov-2016	\$9,630.32	\$1,185,796.80
Lanyon Solutions Inc - Retired - First Lien Term Loan	LIBOR Interest	LX133143	29-Nov-2016	\$26,744.02	\$1,212,540.82
AdvancePierre Foods Inc - Effective Date Term Loan	LIBOR Interest	LX152943	30-Nov-2016	\$2,842.79	\$1,215,383.61
Albertson's LLC - Term B-6 Loan	LIBOR Interest	LX152913	30-Nov-2016	\$29,025.66	\$1,244,409.26
Alorica Inc. - Term B Loan	LIBOR Interest	LX153037	30-Nov-2016	\$1,142.97	\$1,245,552.23
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LIBOR Interest	LX153045	30-Nov-2016	\$8,982.04	\$1,254,534.27
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX134957	30-Nov-2016	\$28.10	\$1,254,562.37
Bats Global Markets Inc - Refinancing Term Loan	LIBOR Interest	LX153214	30-Nov-2016	\$8,416.98	\$1,262,979.35
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Interest	LX137090	30-Nov-2016	\$10,420.94	\$1,273,400.29
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LIBOR Interest	LX132449	30-Nov-2016	\$2,200.30	\$1,275,600.59
Charter Communications Operating - Term E Loan	LIBOR Interest	LX129060	30-Nov-2016	\$4,799.29	\$1,280,399.88
Checkout Holding Corp - First Lien Term B Loan	LIBOR Interest	LX136210	30-Nov-2016	\$10,996.88	\$1,291,396.75
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LIBOR Interest	LX152999	30-Nov-2016	\$415.10	\$1,291,811.85
Chefs' Warehouse Inc (The) - Term Loan	LIBOR Interest	LX152998	30-Nov-2016	\$9,041.22	\$1,300,853.07
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LIBOR Interest	LX144539	30-Nov-2016	\$9,727.64	\$1,310,580.71
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LIBOR Interest	LX144540	30-Nov-2016	\$19,091.83	\$1,329,672.54
Dell International LLC - Term B Loan	LIBOR Interest	LX150043	30-Nov-2016	\$11,250.00	\$1,340,922.54
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	30-Nov-2016	\$18.60	\$1,340,941.15
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	30-Nov-2016	\$4,859.78	\$1,345,800.93
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	30-Nov-2016	\$87.20	\$1,345,888.13
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	30-Nov-2016	\$22,780.22	\$1,368,668.34
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LIBOR Interest	LX145129	30-Nov-2016	\$3,101.56	\$1,371,769.91
EnergySolutions LLC - Term Advance	LIBOR Interest	LX137277	30-Nov-2016	\$8,943.75	\$1,380,713.66
Engility Corporation - Term B2 Loan	LIBOR Interest	LX154035	30-Nov-2016	\$70.47	\$1,380,784.12
Epicor Software Corporation - Term B Loan	LIBOR Interest	LX144606	30-Nov-2016	\$7,856.99	\$1,388,641.11
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LIBOR Interest	LX151236	30-Nov-2016	\$3,566.61	\$1,392,207.73
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LIBOR Interest	LX131517	30-Nov-2016	\$19,850.76	\$1,412,058.49

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LIBOR Interest	LX132570	30-Nov-2016	\$6,067.32	\$1,418,125.81
Filtration Group Corporation - Initial Term Loan	LIBOR Interest	LX133605	30-Nov-2016	\$2,828.66	\$1,420,954.47
FR Dixie Acquisition Corp - Initial Term Loan	LIBOR Interest	LX134871	30-Nov-2016	\$42,405.05	\$1,463,359.53
Galleria Company - Term B Loan	LIBOR Interest	LX148185	30-Nov-2016	\$2,916.67	\$1,466,276.19
Hampton Rubber Company - First Lien Term Loan	LIBOR Interest	LX135905	30-Nov-2016	\$16,291.67	\$1,482,567.86
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LIBOR Interest	LX120047	30-Nov-2016	\$424.35	\$1,482,992.21
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LIBOR Interest	LX144978	30-Nov-2016	\$12,158.05	\$1,495,150.26
JD Power and Associates - First Lien Initial Term Loan	LIBOR Interest	LX152918	30-Nov-2016	\$4,977.78	\$1,500,128.04
Keurig Green Mountain Inc - Term B USD Loan	LIBOR Interest	LX150733	30-Nov-2016	\$1,096.56	\$1,501,224.60
Lannett Company, Inc. - Initial Tranche A Term Loan	LIBOR Interest	LX149421	30-Nov-2016	\$6,917.97	\$1,508,142.57
Macdermid Inc - Retired - Tranche B-3 Term Loan	LIBOR Interest	LX148873	30-Nov-2016	\$9,075.00	\$1,517,217.57
Magic Newco LLC - First Lien USD Term Loan	LIBOR Interest	LX124101	30-Nov-2016	\$7,552.81	\$1,524,770.38
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	30-Nov-2016	\$1,303.39	\$1,526,073.76
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LIBOR Interest	LX152400	30-Nov-2016	\$6,234.38	\$1,532,308.14
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	30-Nov-2016	\$3,141.60	\$1,535,449.74
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	30-Nov-2016	\$108.33	\$1,535,558.07
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	30-Nov-2016	\$108.33	\$1,535,666.40
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	30-Nov-2016	\$108.33	\$1,535,774.73
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	30-Nov-2016	\$108.33	\$1,535,883.06
Nexeo Solutions LLC - Initial Term Loan	LIBOR Interest	LX152596	30-Nov-2016	\$5,600.67	\$1,541,483.73
PFS Holding Corporation - First Lien Term Loan	LIBOR Interest	LX134882	30-Nov-2016	\$16,453.13	\$1,557,936.85
Precyse Acquisition Corp - First Lien Initial Term Loan	LIBOR Interest	LX152078	30-Nov-2016	\$8,104.69	\$1,566,041.54
Presidio Inc - Term B Loan	LIBOR Interest	LX144522	30-Nov-2016	\$482.08	\$1,566,523.62
SK Spice Sarl - Term Loan A	LIBOR Interest	LX145173	30-Nov-2016	\$6,792.06	\$1,573,315.68
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LIBOR Interest	LX154344	30-Nov-2016	\$19,019.00	\$1,592,334.68
SourceHOV LLC - First Lien Term B Loan	LIBOR Interest	LX141601	30-Nov-2016	\$18,042.97	\$1,610,377.65
Tank Holding Corp - Initial Term Loan	LIBOR Interest	LX124491	30-Nov-2016	\$583.40	\$1,610,961.06
Tribune Media Company - Term B Loan	LIBOR Interest	LX145376	30-Nov-2016	\$1,957.78	\$1,612,918.84
Vizient Inc - Term B-2 Loan	LIBOR Interest	LX155398	30-Nov-2016	\$6,965.50	\$1,619,884.34
	cash dividend		01-Dec-2016	\$141.01	\$1,620,025.35
Packers Holdings LLC - Initial Term Loan	Amendment Fee	LX142148	01-Dec-2016	\$7,368.75	\$1,627,394.10
Packers Holdings LLC - Initial Term Loan	LIBOR Interest	LX142148	01-Dec-2016	\$35,029.27	\$1,662,423.37
UFC Holdings LLC - First Lien Term Loan	Delayed Compensation	LX153867	01-Dec-2016	\$5,833.34	\$1,668,256.71
UFC Holdings LLC - First Lien Term Loan	Cost of Carry	LX153867	01-Dec-2016	(\$633.86)	\$1,667,622.85
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	01-Dec-2016	\$6,484.05	\$1,674,106.89
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Delayed Compensation	LX147102	02-Dec-2016	(\$3,305.55)	\$1,670,801.34
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Cost of Carry	LX147102	02-Dec-2016	\$453.33	\$1,671,254.67
Ion Media Networks Inc - Retired - Term B-1 Loan	LIBOR Interest	LX142415	02-Dec-2016	\$31,541.89	\$1,702,796.56
Ion Media Networks Inc - Term B-2 Loan	Amendment Fee	LX142415	02-Dec-2016	\$18,972.56	\$1,721,769.12
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LIBOR Interest	LX151194	02-Dec-2016	\$26,031.69	\$1,747,800.81
Zebra Technologies Corporation - Retired - New Term Loan	LIBOR Interest		02-Dec-2016	\$16,191.37	\$1,763,992.18
First Data Corporation - 2021C New Dollar Term Loan	LIBOR Interest	LX155529	05-Dec-2016	\$30.13	\$1,764,022.31
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LIBOR Interest	LX128907	05-Dec-2016	\$2,689.98	\$1,766,712.29
Diebold Inc - Dollar Term B Loan	LIBOR Interest	LX151920	06-Dec-2016	\$5,991.32	\$1,772,703.61
Macdermid Inc - Retired - Tranche B-3 Term Loan	LIBOR Interest	LX148873	06-Dec-2016	\$1,815.00	\$1,774,518.61
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Delayed Compensation	LX152400	06-Dec-2016	\$165.15	\$1,774,683.76
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Cost of Carry	LX152400	06-Dec-2016	(\$19.82)	\$1,774,663.94
Zebra Technologies Corporation - Retired - New Term Loan	LIBOR Interest		06-Dec-2016	\$728.21	\$1,775,392.16
Bass Pro Group LLC - Term Loan	LIBOR Interest	LX144858	07-Dec-2016	\$11,197.65	\$1,786,589.81
Cengage Learning Inc - Term B Loan	LIBOR Interest	LX152766	07-Dec-2016	\$37,585.33	\$1,824,175.14
Keurig Green Mountain Inc - Term B USD Loan	LIBOR Interest	LX150733	07-Dec-2016	\$1,096.56	\$1,825,271.69

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Delayed Compensation	LX152400	07-Dec-2016	\$96.16	\$1,825,367.85
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Cost of Carry	LX152400	07-Dec-2016	(\$11.73)	\$1,825,356.12
Quorum Health Corporation - Term Loan	LIBOR Interest	LX152098	07-Dec-2016	\$26.02	\$1,825,382.14
Quorum Health Corporation - Term Loan	LIBOR Interest	LX152098	07-Dec-2016	\$58.90	\$1,825,441.04
Cortes NP Acquisition Corporation - Initial Term Loan	Other Fee	LX155379	08-Dec-2016	\$2,213.11	\$1,827,654.15
inVentiv Group Holdings Inc - First Lien Initial Term Loan	Other Fee	LX154353	08-Dec-2016	\$859.38	\$1,828,513.53
Match Group Inc - Term B-1 Loan	PRIME Interest	LX148815	08-Dec-2016	\$1,864.75	\$1,830,378.28
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Delayed Compensation	LX152400	08-Dec-2016	\$170.94	\$1,830,549.22
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Cost of Carry	LX152400	08-Dec-2016	(\$21.51)	\$1,830,527.71
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Cost of Carry	LX152400	08-Dec-2016	(\$19.79)	\$1,830,507.92
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Delayed Compensation	LX152400	08-Dec-2016	\$156.66	\$1,830,664.58
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	08-Dec-2016	\$28.89	\$1,830,693.47
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	08-Dec-2016	\$28.89	\$1,830,722.36
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	08-Dec-2016	\$28.89	\$1,830,751.25
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	08-Dec-2016	\$28.89	\$1,830,780.14
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	08-Dec-2016	\$837.76	\$1,831,617.90
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LIBOR Interest	LX137915	09-Dec-2016	\$16,979.40	\$1,848,597.30
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Interest	LX137090	09-Dec-2016	\$3,126.28	\$1,851,723.58
Eastern Power LLC - Term Loan	Amendment Fee	LX140953	09-Dec-2016	\$11,653.15	\$1,863,376.73
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	09-Dec-2016	\$2,157.16	\$1,865,533.90
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	09-Dec-2016	\$328.29	\$1,865,862.19
USIC Holdings Inc - Retired - First Lien Initial Term Loan	LIBOR Interest	LX131356	09-Dec-2016	\$22,682.94	\$1,888,545.14
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	LIBOR Interest	LX152897	09-Dec-2016	\$6.53	\$1,888,551.66
Netsmart Technologies Inc - Term C-1 Loan	LIBOR Interest	LX156671	12-Dec-2016	\$4,201.39	\$1,892,753.05
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	12-Dec-2016	\$14.01	\$1,892,767.06
Match Group Inc - Term B-1 Loan	Amendment Fee	LX148815	13-Dec-2016	\$2,734.38	\$1,895,501.44
Trugreen Limited Partnership - First Lien Term Loan	LIBOR Interest	LX152068	13-Dec-2016	\$4,178.42	\$1,899,679.86
Lions Gate Entertainment Corp - Term B Loan	Other Fee	LX153562	14-Dec-2016	\$1,359.48	\$1,901,039.34
Macdermid Inc - Tranche B-4 Term Loan	LIBOR Interest	LX155517	14-Dec-2016	\$7,348.30	\$1,908,387.64
Natel Engineering Company Inc - Initial Term Loan	LIBOR Interest	LX143854	14-Dec-2016	\$3,874.22	\$1,912,261.86
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LIBOR Interest	LX130609	14-Dec-2016	\$10,970.70	\$1,923,232.56
BC Luxembourg Sarl - Term B-3 Loan	LIBOR Interest	LX153989	15-Dec-2016	\$5,968.18	\$1,929,200.74
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Dec-2016	\$1,685.20	\$1,930,885.94
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Dec-2016	\$2,973.88	\$1,933,859.82
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Dec-2016	\$4,495.21	\$1,938,355.03
Huntsman International LLC - 2023 Term B Loan	LIBOR Interest	LX156697	15-Dec-2016	\$6,218.75	\$1,944,573.78
Ziggo Secured Finance Partnership - Term D Loan	LIBOR Interest	LX154367	15-Dec-2016	\$7,171.69	\$1,951,745.48
Lanyon Solutions Inc - First Lien Term B Loan	Commitment Fee	LX133143	16-Dec-2016	\$16,639.64	\$1,968,385.12
Spin Holdco Inc - Initial Term Loan	LIBOR Interest	LX129663	16-Dec-2016	\$5,801.09	\$1,974,186.20
Blount International, Inc. - Initial Term Loan	LIBOR Interest	LX149926	19-Dec-2016	\$10,285.33	\$1,984,471.54
Camelot US Acquisition I Co - Initial Term Loan	Delayed Compensation	LX155002	19-Dec-2016	\$3,694.45	\$1,988,165.99
Camelot US Acquisition I Co - Initial Term Loan	Cost of Carry	LX155002	19-Dec-2016	(\$455.26)	\$1,987,710.73
Wand Intermediate I LP - Second Lien Initial Term Loan	LIBOR Interest	LX140861	19-Dec-2016	\$42,983.19	\$2,030,693.92
AF Borrower LLC - First Lien Initial Term Loan	LIBOR Interest	LX142446	21-Dec-2016	\$46,684.90	\$2,077,378.81
Dollar Tree Inc - Term B-3 Loan	LIBOR Interest	LX155145	21-Dec-2016	\$726.86	\$2,078,105.67

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Natel Engineering Company Inc - Initial Term Loan	Delayed Compensation	LX143854	21-Dec-2016	(\$2,985.31)	\$2,076,014.50
Allegro CLO I LTD - Interest Sub Subtotal				\$2,076,014.50	
Allegro CLO I LTD - Payment					
	Beginning Balance			\$0.01	\$0.01
	From Interest Account to Payment Account		28-Oct-2016	\$4,567,456.05	\$4,567,456.06
	Senior Collateral Management Fee		31-Oct-2016	(\$88,077.27)	\$4,479,378.79
	Credit Suisse		31-Oct-2016	(\$44,038.64)	\$4,435,340.15
	Subordinated Collateral Management Fee		31-Oct-2016	(\$44,038.64)	\$4,391,301.51
	Credit Suisse		31-Oct-2016	(\$264,231.81)	\$4,127,069.70
	Indenture Trustee Fee		31-Oct-2016	(\$1,895.83)	\$4,125,173.87
	Paying Agent, Custodian, Account Bank, Cash Mgr, Registrar & Transfer Agent		31-Oct-2016	(\$8,810.19)	\$4,116,363.68
	Portfolio Administration Fee		31-Oct-2016	(\$15,818.21)	\$4,100,545.47
	Deloitte		31-Oct-2016	(\$7,600.00)	\$4,092,945.47
	Deloitte PIFC		31-Oct-2016	(\$20,675.00)	\$4,072,270.47
	LIBOR Interest		31-Oct-2016	(\$1,192,478.41)	\$2,879,792.06
	LIBOR Interest		31-Oct-2016	(\$318,429.35)	\$2,561,362.71
	LIBOR Interest		31-Oct-2016	(\$252,614.10)	\$2,308,748.61
	LIBOR Interest		31-Oct-2016	(\$203,092.16)	\$2,105,656.45
	LIBOR Interest		31-Oct-2016	(\$236,626.54)	\$1,869,029.91
	LIBOR Interest		31-Oct-2016	(\$934,514.96)	\$934,514.96
	LIBOR Interest		31-Oct-2016	(\$934,514.96)	\$0.00
Allegro CLO I LTD - Payment Subtotal				\$0.00	
Allegro CLO I LTD - Principal Sub					
	Beginning Balance			\$7,284,316.13	\$7,284,316.13
Keurig Green Mountain Inc - Term B USD Loan	Unscheduled LIBOR Paydown	LX150733	24-Oct-2016	\$386,704.23	\$7,671,020.36
Concordia Healthcare Corp - Dollar Term Loan	Economic Benefit	LX148270	27-Oct-2016	\$113.07	\$7,671,133.43
Jaguar Holding Company II - Initial Term Loan	Upfront Fee (Buy)	LX146947	28-Oct-2016	\$1,250.00	\$7,672,383.43
Jaguar Holding Company II - Initial Term Loan	Principal (Buy)	LX146947	28-Oct-2016	(\$500,000.00)	\$7,172,383.43
Natel Engineering Company Inc - Initial Term Loan	LIBOR Paydown	LX143854	28-Oct-2016	\$9,375.00	\$7,181,758.43
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LIBOR Paydown	LX150469	28-Oct-2016	\$3,000.00	\$7,184,758.43
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LIBOR Paydown	LX150737	28-Oct-2016	\$2,500.00	\$7,187,258.43
Acosta Inc - Tranche B-1 Loan	LIBOR Paydown	LX144231	31-Oct-2016	\$4,975.00	\$7,192,233.43
Expro Finservices SARL - Initial Term Loan	Economic Benefit	LX139588	31-Oct-2016	(\$482.24)	\$7,191,751.19
Expro Finservices SARL - Initial Term Loan	Assignment Fee	LX139588	31-Oct-2016	(\$583.33)	\$7,191,167.86
Harbor Freight Tools USA Inc - Initial Term Loan	LIBOR Paydown	LX154324	31-Oct-2016	\$2,875.00	\$7,194,042.86
Numericable US LLC - USD Term Loan B6	LIBOR Paydown	LX148625	31-Oct-2016	\$2,506.27	\$7,196,549.12
Numericable-SFR SA - USD TLB-7	LIBOR Paydown	LX152260	31-Oct-2016	\$3,745.31	\$7,200,294.43
PetSmart Inc - Tranche B-2 Loan	LIBOR Paydown	LX155570	31-Oct-2016	\$8,734.23	\$7,209,028.65
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LIBOR Paydown	LX133725	31-Oct-2016	\$1,908.68	\$7,210,937.34
Tank Holding Corp - Initial Term Loan	Prime Paydown	LX124491	31-Oct-2016	\$13,188.41	\$7,224,125.74
Sterigenics-Nordion Holdings LLC - Initial Term Loan	Upfront Fee (Sale)	LX144331	01-Nov-2016	(\$3,750.00)	\$7,220,375.74
Sterigenics-Nordion Holdings LLC - Initial Term Loan	Principal (Sale)	LX144331	01-Nov-2016	\$750,000.00	\$7,970,375.74
XPO Logistics Inc - Refinanced Term Loan	Unscheduled LIBOR Paydown	LX154467	03-Nov-2016	\$324,520.08	\$8,294,895.82
Zebra Technologies Corporation - Retired - New Term Loan	LIBOR Paydown		04-Nov-2016	\$38,181.82	\$8,333,077.64
Diebold Inc - Dollar Term B Loan	Unscheduled LIBOR Paydown	LX151920	07-Nov-2016	\$354,166.60	\$8,687,244.24
Netsmart Technologies Inc - Term C-1 Loan	Principal (Buy)	LX156671	07-Nov-2016	(\$2,250,000.00)	\$6,437,244.24
Netsmart Technologies Inc - Term C-1 Loan	Upfront Fee (Buy)	LX156671	07-Nov-2016	\$1,250.00	\$6,438,494.24
Netsmart Technologies Inc - Term C-1 Loan	Principal (Buy)	LX156671	07-Nov-2016	(\$250,000.00)	\$6,188,494.24
AdvancePierre Foods Inc - Effective Date Term Loan	Upfront Fee (Sale)	LX152943	08-Nov-2016	\$6,317.31	\$6,194,811.55
AdvancePierre Foods Inc - Effective Date Term Loan	Principal (Sale)	LX152943	08-Nov-2016	\$1,263,461.54	\$7,458,273.08
Camelot US Acquisition I Co - Initial Term Loan	Principal (Buy)	LX155002	08-Nov-2016	(\$1,000,000.00)	\$6,458,273.08

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	Upfront Fee (Buy)	LX142305	08-Nov-2016	(\$7,500.00)	\$6,450,773.08
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	Principal (Buy)	LX142305	08-Nov-2016	(\$1,000,000.00)	\$5,450,773.08
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Upfront Fee (Sale)	LX147102	08-Nov-2016	(\$10,000.00)	\$5,440,773.08
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Principal (Sale)	LX147102	08-Nov-2016	\$2,000,000.00	\$7,440,773.08
JD Power and Associates - First Lien Initial Term Loan	Upfront Fee (Sale)	LX152918	08-Nov-2016	\$2,666.67	\$7,443,439.75
JD Power and Associates - First Lien Initial Term Loan	Principal (Sale)	LX152918	08-Nov-2016	\$533,334.00	\$7,976,773.75
Kindred Healthcare Inc - 2016 Incremental Term Loan	Upfront Fee (Buy)	LX136051	08-Nov-2016	\$10,000.00	\$7,986,773.75
Kindred Healthcare Inc - 2016 Incremental Term Loan	Principal (Buy)	LX136051	08-Nov-2016	(\$500,000.00)	\$7,486,773.75
Netsmart Technologies Inc - Initial Term Loan (First Lien)	Unsettled loan discount/premium (Virtual Cashflow)	LX152246	08-Nov-2016	\$0.00	\$7,486,773.75
XPO Logistics Inc - Refinanced Term Loan	Unsettled loan principal (Virtual Cashflow)	LX154467	08-Nov-2016	(\$1,000,000.00)	\$6,486,773.75
XPO Logistics Inc - Refinanced Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX154467	08-Nov-2016	(\$7,500.00)	\$6,479,273.75
Hoffmaster Group Inc - First Lien Initial Term Loan	Upfront Fee (Buy)	LX155800	09-Nov-2016	\$30,000.00	\$6,509,273.75
Hoffmaster Group Inc - First Lien Initial Term Loan	Principal (Buy)	LX155800	09-Nov-2016	(\$3,000,000.00)	\$3,509,273.75
Telesat Canada - Term B-3 Loan	Upfront Fee (Buy)	LX156204	09-Nov-2016	\$17,500.00	\$3,526,773.75
Telesat Canada - Term B-3 Loan	Principal (Buy)	LX156204	09-Nov-2016	(\$1,750,000.00)	\$1,776,773.75
Hoffmaster Group Inc - First Lien Initial Term Loan	Unsettled loan principal (Virtual Cashflow)	LX155800	10-Nov-2016	\$900,000.00	\$2,676,773.75
Hoffmaster Group Inc - First Lien Initial Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX155800	10-Nov-2016	(\$6,750.00)	\$2,670,023.75
Telenet Financing USD LLC - Term Loan AD Facility Retired 11/10/2016	Unscheduled LIBOR Paydown	LX152610	10-Nov-2016	\$600,000.00	\$3,270,023.75
DTZ US Borrower LLC - Second Lien Initial Term Loan	Unscheduled LIBOR Paydown	LX141570	14-Nov-2016	\$75,521.38	\$3,345,545.13
DTZ US Borrower LLC - Second Lien Initial Term Loan	Unscheduled LIBOR Paydown	LX141570	14-Nov-2016	\$839,372.24	\$4,184,917.37
Numericable US LLC - USD Term Loan B6	Unscheduled LIBOR Paydown	LX148625	14-Nov-2016	\$994,987.47	\$5,179,904.84
Bass Pro Group LLC - Asset Sale Term Loan	Unsettled loan principal (Virtual Cashflow)	LX156197	15-Nov-2016	(\$1,720,430.11)	\$3,459,474.73
Bass Pro Group LLC - Asset Sale Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX156197	15-Nov-2016	\$17,204.30	\$3,476,679.03
Bass Pro Group LLC - Initial Term Loan	Unsettled loan principal (Virtual Cashflow)	LX156196	15-Nov-2016	(\$3,000,000.00)	\$476,679.03
Bass Pro Group LLC - Initial Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX156196	15-Nov-2016	\$30,000.00	\$506,679.03
Lions Gate Entertainment Corp - Term B Loan	Unsettled loan principal (Virtual Cashflow)	LX153562	15-Nov-2016	(\$500,000.00)	\$6,679.03
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Upfront Fee (Buy)	LX152400	15-Nov-2016	\$1,351.24	\$8,030.28
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Principal (Buy)	LX152400	15-Nov-2016	(\$108,099.43)	(\$100,069.16)
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Upfront Fee (Buy)	LX152400	16-Nov-2016	\$1,153.85	(\$98,915.31)
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Principal (Buy)	LX152400	16-Nov-2016	(\$76,923.08)	(\$175,838.39)
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Upfront Fee (Buy)	LX152400	18-Nov-2016	\$1,153.85	(\$174,684.54)
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Principal (Buy)	LX152400	18-Nov-2016	(\$153,846.15)	(\$328,530.69)
Zebra Technologies Corporation - Retired - New Term Loan	Unscheduled LIBOR Paydown		18-Nov-2016	\$31,818.18	(\$296,712.51)
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Upfront Fee (Buy)	LX152400	21-Nov-2016	\$1,611.31	(\$295,101.20)
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Principal (Buy)	LX152400	21-Nov-2016	(\$161,131.34)	(\$456,232.54)
Anchor Glass Container Corporation - First Lien Term Loan	Upfront Fee (Buy)	LX156838	22-Nov-2016	\$2,500.00	(\$453,732.54)
Anchor Glass Container Corporation - First Lien Term Loan	Principal (Buy)	LX156838	22-Nov-2016	(\$500,000.00)	(\$953,732.54)
Expro Finservices SARL - Initial Term Loan	Unsettled loan principal (Virtual Cashflow)	LX139588	22-Nov-2016	\$874,538.08	(\$79,194.46)
Expro Finservices SARL - Initial Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX139588	22-Nov-2016	(\$142,112.44)	(\$221,306.89)
Xerox Business Services LLC - Term B Loan	Upfront Fee (Buy)	LX156731	22-Nov-2016	\$10,416.67	(\$210,890.23)
Xerox Business Services LLC - Term B Loan	Principal (Buy)	LX156731	22-Nov-2016	(\$416,666.66)	(\$627,556.89)
Keurig Green Mountain Inc - Term B USD Loan	Unscheduled LIBOR Paydown	LX150733	23-Nov-2016	\$161,126.76	(\$466,430.13)
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	Unscheduled LIBOR Paydown	LX143679	23-Nov-2016	\$3,636.76	(\$462,793.36)
Lanyon Solutions Inc - Retired - First Lien Term Loan	LIBOR Paydown	LX133143	29-Nov-2016	\$698,910.80	\$236,117.44
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LIBOR Paydown	LX132449	30-Nov-2016	\$526.51	\$236,643.95

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	Unscheduled LIBOR Paydown	LX131517	30-Nov-2016	\$44,444.44	\$281,088.39
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	Unscheduled LIBOR Paydown	LX132570	30-Nov-2016	\$19,047.62	\$300,136.01
Hampton Rubber Company - First Lien Term Loan	LIBOR Paydown	LX135905	30-Nov-2016	\$10,000.00	\$310,136.01
Magic Newco LLC - First Lien USD Term Loan	LIBOR Paydown	LX124101	30-Nov-2016	\$4,714.64	\$314,850.65
Tank Holding Corp - Initial Term Loan	Unscheduled Prime Paydown	LX124491	30-Nov-2016	\$8,792.27	\$323,642.92
USIC Holdings Inc - First Lien Initial Term Loan	Upfront Fee (Buy)	LX157414	02-Dec-2016	\$5,714.29	\$329,357.20
USIC Holdings Inc - First Lien Initial Term Loan	Principal (Buy)	LX157414	02-Dec-2016	(\$2,285,714.28)	(\$1,956,357.08)
First Data Corporation - 2021C New Dollar Term Loan	Unscheduled LIBOR Paydown	LX155529	05-Dec-2016	\$30,265.15	(\$1,926,091.92)
Mactermid Inc - Retired - Tranche B-3 Term Loan	LIBOR Paydown	LX148873	06-Dec-2016	\$812,535.89	(\$1,113,556.03)
Keurig Green Mountain Inc - Term B USD Loan	Unscheduled LIBOR Paydown	LX150733	07-Dec-2016	\$429,671.36	(\$683,884.67)
Quorum Health Corporation - Term Loan	Unscheduled LIBOR Paydown	LX152098	07-Dec-2016	\$3,750.00	(\$680,134.67)
Quorum Health Corporation - Term Loan	LIBOR Paydown	LX152098	07-Dec-2016	\$8,490.24	(\$671,644.43)
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Unsettled loan principal (Virtual Cashflow)	LX147102	08-Dec-2016	(\$1,000,000.00)	(\$1,671,644.43)
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX147102	08-Dec-2016	(\$3,750.00)	(\$1,675,394.43)
Match Group Inc - Term B-1 Loan	Prime Paydown	LX148815	08-Dec-2016	\$125,000.00	(\$1,550,394.43)
Medpace Holdings Inc - Initial Term Loan	Unscheduled LIBOR Paydown	LX136043	08-Dec-2016	\$27,367.83	(\$1,523,026.60)
Medpace Holdings Inc - Initial Term Loan	Unscheduled LIBOR Paydown	LX136043	08-Dec-2016	\$27,367.83	(\$1,495,658.77)
Medpace Holdings Inc - Initial Term Loan	Unscheduled LIBOR Paydown	LX136043	08-Dec-2016	\$27,367.83	(\$1,468,290.94)
Medpace Holdings Inc - Initial Term Loan	Unscheduled LIBOR Paydown	LX136043	08-Dec-2016	\$27,367.83	(\$1,440,923.11)
Medpace Holdings Inc - Initial Term Loan	Unscheduled LIBOR Paydown	LX136043	08-Dec-2016	\$793,667.10	(\$647,256.01)
Alfred Fueling Systems Inc - First Lien Initial Term Loan	Unscheduled LIBOR Paydown	LX137915	09-Dec-2016	\$1,940,503.40	\$1,293,247.39
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Paydown	LX137090	09-Dec-2016	\$2,942,382.54	\$4,235,629.94
USIC Holdings Inc - Retired - First Lien Initial Term Loan	LIBOR Paydown	LX131356	09-Dec-2016	\$2,916,378.60	\$7,152,008.54
Zebra Technologies Corporation - Second Amendment Refinanced Term Loan	Unscheduled LIBOR Paydown	LX152897	09-Dec-2016	\$22,727.27	\$7,174,735.81
Valeant Pharmaceuticals International, Inc. - Series E-1 Tranche B Term Loan	LIBOR Paydown	LX130609	12-Dec-2016	\$14,779.80	\$7,189,515.62
Valeant Pharmaceuticals International, Inc. - Series F-1 Tranche B Term Loan	Unscheduled LIBOR Paydown	LX143679	12-Dec-2016	\$8,335.02	\$7,197,850.63
GTT Communications Inc. - Initial Term Loan	Unsettled loan principal (Virtual Cashflow)	LX157076	13-Dec-2016	(\$933,333.33)	\$6,264,517.30
GTT Communications Inc. - Initial Term Loan	Unsettled loan principal (Virtual Cashflow)	LX157076	13-Dec-2016	\$933,333.33	\$7,197,850.63
GTT Communications Inc. - Initial Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX157076	13-Dec-2016	\$4,666.67	\$7,202,517.30
GTT Communications Inc. - Initial Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX157076	13-Dec-2016	\$14,000.00	\$7,216,517.30
Mister Car Wash Holdings Inc - First Lien Initial Loan	Unsettled loan principal (Virtual Cashflow)	LX157684	13-Dec-2016	(\$750,000.00)	\$6,466,517.30
Mister Car Wash Holdings Inc - First Lien Initial Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX157684	13-Dec-2016	\$5,625.00	\$6,472,142.30
Natel Engineering Company Inc - Initial Term Loan	LIBOR Paydown	LX143854	14-Dec-2016	\$7,500.00	\$6,479,642.30
BC Luxembourg Sarl - Term B-3 Loan	LIBOR Paydown	LX153989	15-Dec-2016	\$5,073.08	\$6,484,715.37
Landslide Holdings, Inc. - First Lien Term Loan	Unscheduled LIBOR Paydown	LX154954	15-Dec-2016	\$74,766.36	\$6,559,481.73
1-800 Contacts Inc - First Lien Term Loan	Trade		21-Dec-2016	(\$757,413.56)	\$5,802,068.17
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	Adjustment	LX128618	21-Dec-2016	\$1,783,925.76	\$7,585,993.93
Allnex Sarl - Tranche B-2 Term Loan	Adjustment	LX152754	21-Dec-2016	(\$1,545,302.76)	\$6,040,691.17
Allnex USA Inc - First Lien Tranche B2 Term Loan	Adjustment	LX128928	21-Dec-2016	\$925,593.02	\$6,966,284.19
Allnex USA Inc - Tranche B-3 Term Loan	Adjustment	LX152923	21-Dec-2016	(\$1,164,216.05)	\$5,802,068.14
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Adjustment	LX152999	21-Dec-2016	(\$73,795.28)	\$5,728,272.86
Chefs' Warehouse Inc (The) - Term Loan	Adjustment	LX152998	21-Dec-2016	\$73,795.27	\$5,802,068.13
GlobalLogic Holdings Inc - Term Loan	Trade	LX156755	21-Dec-2016	(\$923,999.67)	\$4,878,068.46
Infor (US) Inc - First Lien Term Loan	Trade	LX158211	21-Dec-2016	\$0.00	\$4,878,068.46
Mister Car Wash Holdings Inc - Delayed Draw	Adjustment	LX157685	21-Dec-2016	(\$125,000.00)	\$4,753,068.46
Mister Car Wash Holdings Inc - First Lien Initial Loan	Trade	LX157684	21-Dec-2016	(\$1,130,625.00)	\$3,622,443.46
Natel Engineering Company Inc - Initial Term Loan	LIBOR Paydown	LX143854	21-Dec-2016	\$681,250.00	\$4,303,693.46
Natel Engineering Company Inc - Initial Term Loan	Adjustment	LX143854	21-Dec-2016	(\$681,250.07)	\$3,622,443.39
NVLX Acquisition, LLC - Retired Term Loan	Adjustment	LX157924	21-Dec-2016	(\$375,000.00)	\$3,247,443.39
Oberthur Technologies Finance SAS - Term Loan B	Trade	LX157595	21-Dec-2016	(\$2,487,500.00)	\$759,943.39
Q Holding Company - Term B Loan	Trade	LX142346	21-Dec-2016	(\$495,000.00)	\$264,943.39

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Tank Holding Corp - Initial Term Loan	Trade	LX124491	21-Dec-2016	\$17,474.64	\$282,418.03
Tank Holding Corp - Initial Term Loan	Trade	LX124491	21-Dec-2016	\$1,778,044.32	\$2,060,462.35
Tank Holding Corp - Initial Term Loan	Trade	LX124491	21-Dec-2016	\$34,949.27	\$2,095,411.62
Vestcom International Inc - Term Loan	Trade	LX156795	21-Dec-2016	(\$995,000.00)	\$1,100,411.62
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	Trade	LX128907	21-Dec-2016	\$370,096.23	\$1,470,507.85
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	Trade	LX128907	21-Dec-2016	\$1,295.34	\$1,471,803.18
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	Trade	LX128907	21-Dec-2016	\$128,608.44	\$1,600,411.62
Allegro CLO I LTD - Principal Sub Subtotal				\$1,600,411.62	
Allegro CLO I LTD - Ramp Up Interest					
	Beginning Balance			\$0.00	\$0.00
Allegro CLO I LTD - Ramp Up Interest Subtotal				\$0.00	
Allegro CLO I LTD - Ramp Up Principal					
	Beginning Balance			\$0.00	\$0.00
Allegro CLO I LTD - Ramp Up Principal Subtotal				\$0.00	
Allegro CLO I LTD - Reserve					
	Beginning Balance			\$0.00	\$0.00
Allegro CLO I LTD - Reserve Subtotal				\$0.00	
Allegro CLO I LTD - Revolver Funding					
	Beginning Balance			\$0.00	\$0.00
Allegro CLO I LTD - Revolver Funding Subtotal				\$0.00	

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The Bank of New York Mellon N.A., as Trustee and Paying Agent
500 Ross St - 12th Floor
Pittsburgh, PA 15262
Attn: Ryan Janoski/Corporate Trust - CDO Group

Allegro CLO I, Ltd., as Issuer
c/o Appleby Trust (Cayman) Ltd.
Clifton House, 75 Fort Street, PO Box 1350
Grand Cayman KY1-1108, Cayman Islands
Attention: The Directors

Allegro CLO I, LLC, as Co-Issuer
c/o Puglisi & Associates
850 Library Avenue, Suite 204
Newark, Delaware 19711

AXA Investment Managers, Inc., as Collateral Manager
100 W. Putnam Avenue
Greenwich, Connecticut 06830

Moody's Investors Services
7WTC at 250 Greenwich Street
New York, NY 10007
Attn: CLO/CBO Monitoring

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

The Bank of New York Mellon SA/NV, Dublin Branch
Hanover Building, Windmill Lane
Dublin 2, Ireland
Attn: Irish Listing Agent

JPMorgan, as Placement Agent
270 Park Avenue, 8th Floor
New York, NY 10017
Attn: Structured Credit Products

This Distribution Report is delivered pursuant to Section 10.7(b) of the Indenture, dated as of January 30, 2014 (the "Indenture") among Allegro CLO I, LTD, (the "Issuer"), Allegro CLO I, LLC, (the "Co-Issuer"), and The Bank of New York Mellon Trust Company, N.A., as Trustee (the "Trustee"). Capitalized terms used herein that are not otherwise defined shall have the meaning ascribed thereto in the Indenture. The undersigned, a duly authorized agent of the Issuer, does hereby certify as follows:

(i) the information required to be in the Monthly Report pursuant to Section 10.7(a);

See attached

(ii) (a) the Aggregate Outstanding Amount of the Secured Notes of each Class at the beginning of the Interest Accrual Period and such amount as a percentage of the original Aggregate Outstanding Amount of the Secured Notes of such Class, (b) the amount of principal payments to be made on the Secured Notes of each Class on the next Payment Date, the amount of any Deferred Interest on the Class B Notes, the Class C Notes and the Class D Notes, and the Aggregate Outstanding Amount of the Secured Notes of each Class after giving effect to the principal payments, if any, on the next Payment Date and such amount as a percentage of the original Aggregate Outstanding Amount of the Secured Notes of such Class and (c) the Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes at the beginning of the Interest Accrual Period and such amount as a percentage of the original Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes, the amount of payments to be made on the Subordinated Notes in respect of Subordinated Note Redemption Prices on the next Payment Date, and the Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes after giving effect to such payments, if any, on the next Payment Date and such amount as a percentage of the original Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes;

The Aggregate Outstanding Amount of the Secured Notes of each Class at the beginning of the Interest Accrual Period and such amount as a percentage of the original Aggregate Outstanding Amount of the Secured Notes of such Class		
Class A-1 Senior Secured Floating Rate	100.0%	\$213,800,000.00
Class A-2 Senior Secured Floating Rate	100.0%	\$45,700,000.00
Class B Senior Secured Deferrable Floating Rate	100.0%	\$28,500,000.00
Class C Senior Secured Deferrable Floating Rate	100.0%	\$19,100,000.00
Class D Senior Secured Deferrable Floating Rate	100.0%	\$17,000,000.00
The amount of principal payments to be made on the Secured Notes of each Class on the next Payment Date		
Class A-1 Senior Secured Floating Rate		\$0.00
Class A-2 Senior Secured Floating Rate		\$0.00
Class B Senior Secured Deferrable Floating Rate		\$0.00
Class C Senior Secured Deferrable Floating Rate		\$0.00
Class D Senior Secured Deferrable Floating Rate		\$0.00
The amount of any Deferred Interest on the Class B Notes, the Class C Notes and the Class D Notes		
Class B Senior Secured Deferrable Floating Rate		\$0.00
Class C Senior Secured Deferrable Floating Rate		\$0.00
Class D Senior Secured Deferrable Floating Rate		\$0.00
The Aggregate Outstanding Amount of the Secured Notes of each Class after giving effect to the principal payments, if any, on the next Payment Date and such amount as a percentage of the original Aggregate Outstanding Amount of the Secured Notes of such Class		
Class A-1 Senior Secured Floating Rate	100.0%	\$213,800,000.00
Class A-2 Senior Secured Floating Rate	100.0%	\$45,700,000.00
Class B Senior Secured Deferrable Floating Rate	100.0%	\$28,500,000.00
Class C Senior Secured Deferrable Floating Rate	100.0%	\$19,100,000.00
Class D Senior Secured Deferrable Floating Rate	100.0%	\$17,000,000.00
The Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes at the beginning of the Interest Accrual Period and such amount as a percentage of the original Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes		
Subordinated Class (A) Notes	100.0%	\$22,625,000.00
Subordinated Class (B) Notes	100.0%	\$22,625,000.00
The amount of payments to be made on the Subordinated Notes in respect of Subordinated Note Redemption Prices on the next Payment Date		
Subordinated Class (A) Notes		\$0.00
Subordinated Class (B) Notes		\$0.00
The Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes after giving effect to such payments, if any, on the next Payment Date and such amount as a percentage of the original Aggregate Outstanding Amount of the Subordinated (A) Notes and the Subordinated (B) Notes		
Subordinated Class (A) Notes	100.0%	\$22,625,000.00
Subordinated Class (B) Notes	100.0%	\$22,625,000.00

(iii) the Interest Rate and accrued interest for each applicable Class of Secured Notes for such Payment Date;

Class A-1 Senior Secured Floating Rate	2.2065%	\$1,192,478.41
Class A-2 Senior Secured Floating Rate	2.7565%	\$318,429.35
Class B Senior Secured Deferrable Floating Rate	3.5065%	\$252,614.10
Class C Senior Secured Deferrable Floating Rate	4.2065%	\$203,092.16
Class D Senior Secured Deferrable Floating Rate	5.5065%	\$236,626.54

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

Section 11.1(a)(i)

On each Payment Date, unless (x) such Payment Date is the Stated Maturity or (y) an Enforcement Event has occurred and is continuing, Interest Proceeds on deposit in the Collection Account, to the extent received on or before the related Determination Date (or if such Determination Date is not a Business Day, the next succeeding Business Day) and that are transferred into the Payment Account, shall be applied in the following order of priority:

(A) to the payment of (1) first, taxes and governmental fees owing by the Issuer or the Co-Issuer, if any, and	\$0.00
(2) second, the accrued and unpaid Administrative Expenses, in the priority stated in the definition thereof, up to the Administrative Expense Cap;	\$54,799.23
(B) to the payment of any accrued and unpaid Senior Collateral Management Fee (including any Deferred Senior Collateral Management Fees) due and payable to the Collateral Manager on such Payment Date;	\$132,115.91
(C) to the payment of (1) first, any amounts due to a Hedge Counterparty under a Hedge Agreement other than amounts due as a result of the termination (or partial early termination) of such Hedge Agreement and	\$0.00
(2) second, any amounts due to a Hedge Counterparty pursuant to an early termination (or partial early termination) of such Hedge Agreement as a result of a Priority Termination Event;	\$0.00
(D) to the payment of accrued and unpaid interest on the Class A-1 Notes (including, without limitation, past due interest, if any);	\$1,192,478.41
(E) to the payment of accrued and unpaid interest on the Class A-2 Notes (including, without limitation, past due interest, if any);	\$318,429.35
(F) if either of the Class A Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class A Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (F);	\$0.00
(G) to the payment of accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class B Notes;	\$252,614.10
(H) if either of the Class B Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class B Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (H);	\$0.00
(I) to the payment of any Deferred Interest on the Class B Notes;	\$0.00
(J) to the payment of any accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class C Notes;	\$203,092.16
(K) if either of the Class C Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class C Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (K);	\$0.00
(L) to the payment of any Deferred Interest on the Class C Notes;	\$0.00
(M) to the payment of any accrued and unpaid interest (excluding Deferred Interest but including interest on Deferred Interest) on the Class D Notes;	\$236,626.54
(N) if either of the Class D Coverage Tests (except, in the case of the Interest Coverage Test, if such Payment Date is the first Payment Date after the Closing Date) is not satisfied on the related Determination Date, to make payments in accordance with the Note Payment Sequence to the extent necessary to cause all Class D Coverage Tests that are applicable on such Payment Date to be satisfied on a pro forma basis after giving effect to all payments pursuant to this clause (N);	\$0.00
(O) to the payment of any Deferred Interest on the Class D Notes;	\$0.00
(P) if, with respect to any Payment Date following the Effective Date, either (x) Moody's has not yet confirmed its Initial Rating of the Class A-1 Notes pursuant to Section 7.18(e) (unless the Effective Date Moody's Condition has been satisfied) or (y) S&P has not yet confirmed satisfaction of the S&P Rating Condition pursuant to Section 7.18(e), amounts available for distribution pursuant to this clause (P) shall be used for application in accordance with the Note Payment Sequence on such Payment Date in an amount sufficient to satisfy the Moody's Rating Condition and/or the	\$0.00
(Q) to the payment of any accrued and unpaid Subordinated Collateral Management Fee due (including any Deferred Subordinated Collateral Management Fees) and payable to the Collateral Manager on such Payment Date (and interest thereon to the extent provided in the Collateral Management Agreement);	\$308,270.45
(R) during the Reinvestment Period, if the Reinvestment Overcollateralization Test is not satisfied on the related Determination Date, for deposit to the Collection Account as Principal Proceeds the lesser of (i) 50% of the remaining Interest Proceeds after application of Interest Proceeds pursuant to clauses (A) through (Q) above and (ii) the amount necessary to cause the Reinvestment Overcollateralization Test to be satisfied as of such Determination Date, after application of Principal Proceeds as described under Section 11.1(a)(ii) on the current Payment Date;	\$0.00
(S) to the payment of (1) first, (in the same manner and order of priority stated therein) of any Administrative Expenses not paid pursuant to clause (A)(2) above due to the limitation contained therein and	\$0.00
(2) second, any amounts due to any Hedge Counterparty under any Hedge Agreement not otherwise paid pursuant to clause (C) above;	\$0.00
(T) at the direction of the Holders of a Majority of the Subordinated Notes for deposit in the Reserve Account;	\$0.00
(U) to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, pro rata based upon the Aggregate Outstanding Amount of each such Class, until the Subordinated Notes have realized an Internal Rate of Return of 12.0%; and	\$1,869,029.90
Subordinated (A) Notes	\$934,514.95
Subordinated (B) Notes	\$934,514.95
(V) any remaining Interest Proceeds shall be paid as follows: (i) 20% of such remaining Interest Proceeds to the Collateral Manager as the Incentive Collateral Management Fee and (ii) 80% of such remaining Interest Proceeds to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, pro rata based upon the Aggregate Outstanding Amount of each such Class.	\$0.00

Allegro CLO I
DISTRIBUTION REPORT
Relating to the Payment Date on:
Monday, October 31, 2016

Section 4 - Distribution Report

Section 11.1(a)(ii)

On each Payment Date, unless (x) such Payment Date is the Stated Maturity or (y) an Enforcement Event has occurred and is continuing, Principal Proceeds on deposit in the Collection Account that are received on or before the related Determination Date and that are transferred to the Payment Account (which will not include (i) amounts required to meet funding requirements with respect to Delayed Drawdown Collateral Obligations and Revolving Collateral Obligations that are deposited in the Revolver Funding Account, (ii) during the Reinvestment Period, Principal Proceeds (x) that have previously been reinvested in Collateral Obligations or (y) that the Collateral Manager intends to invest in Collateral Obligations with respect to which there is a committed purchase during the Interest Accrual Period related to such Payment Date that will settle during a subsequent Interest Accrual Period (including, without limitation, any succeeding Interest Accrual Period which occurs (in whole or in part) following the Reinvestment Period) or (iii) after the Reinvestment Period, Post-Reinvestment Principal Proceeds (x) that have previously been reinvested in Collateral Obligations in accordance with Section 12.2(e) or (y) that the Collateral Manager intends to invest in Collateral Obligations in accordance with Section 12.2(e) with respect to which there is a committed purchase during the Interest Accrual Period related to such Payment Date that will settle during a subsequent Interest Accrual Period) shall be applied in the following order of priority:

(A) to pay the amounts referred to in clauses (A) through (E) of Section 11.1(a)(i) (and in the same manner and order of priority stated therein), but only to the extent not paid in full thereunder;	\$0.00
(B) to pay the amounts referred to in clause (F) of Section 11.1(a)(i) but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class A Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (B);	\$0.00
(C) to pay the amounts referred to in clause (H) of Section 11.1(a)(i) but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class B Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (C);	\$0.00
(D) to pay the amounts referred to in clause (K) of Section 11.1(a)(i) but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class C Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (D);	\$0.00
(E) to pay the amounts referred to in clause (N) of Section 11.1(a)(i) but only to the extent not paid in full thereunder and to the extent necessary to cause the Coverage Tests that are applicable on such Payment Date with respect to the Class D Notes to be met as of the related Determination Date on a pro forma basis after giving effect to any payments made through this clause (E);	\$0.00
(F) to pay the amounts referred to in clause (G) of Section 11.1(a)(i) to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;	\$0.00
(G) to pay the amounts referred to in clause (I) of Section 11.1(a)(i) to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;	\$0.00
(H) to pay the amounts referred to in clause (J) of Section 11.1(a)(i) to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;	\$0.00
(I) to pay the amounts referred to in clause (L) of Section 11.1(a)(i) to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;	\$0.00
(J) to pay the amounts referred to in clause (M) of Section 11.1(a)(i) to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;	\$0.00
(K) to pay the amounts referred to in clause (O) of Section 11.1(a)(i) to the extent not paid in full thereunder, only to the extent that such payment would not cause a Coverage Test failure on a pro forma basis;	\$0.00
(L) with respect to any Payment Date following the Effective Date, if after the application of Interest Proceeds pursuant to clause (P) of Section 11.1(a)(i) either (x) Moody's has not yet confirmed its Initial Rating of the Class A-1 Notes pursuant to Section 7.18(e) (unless the Effective Date Moody's Condition has been satisfied) or (y) S&P has not yet confirmed satisfaction of the S&P Rating Condition pursuant to Section 7.18(e), to make payments in accordance with the Note Payment Sequence on such Payment Date in an amount sufficient to satisfy the Moody's Rating Condition and/or the S&P Rating Condition, as applicable;	\$0.00
(M) (1) if such Payment Date is a Redemption Date, to make payments in accordance with the Note Payment Sequence, and (2) on any other Payment Date, to make payments in the amount of the Special Redemption Amount, if any, at the election of the Collateral Manager, in accordance with the Note Payment Sequence;	\$0.00
(N) during the Reinvestment Period, to the Collection Account as Principal Proceeds to invest in Eligible Investments (pending the purchase of additional Collateral Obligations) and/or to the purchase of additional Collateral Obligations;	\$5,505,195.43
(O) after the Reinvestment Period, (x) with respect to any Unscheduled Principal Proceeds and the proceeds from the sale of any Credit Risk Obligations, to the Collection Account as Principal Proceeds to invest in Eligible Investments (pending the purchase of additional Collateral Obligations) and/or to the purchase of additional Collateral Obligations in accordance with Section 12.2 and (y) with respect to any other Principal Proceeds, to make payments in accordance with the Note Payment Sequence;	\$0.00
(P) after the Reinvestment Period, to pay the amounts referred to in clause (Q) of Section 11.1(a)(i) only to the extent not already paid;	\$0.00
(Q) after the Reinvestment Period, to the payment of Administrative Expenses as referred to in clause (S) of Section 11.1(a)(i) only to the extent not already paid (in the same manner and order of priority stated therein);	\$0.00
(R) after the Reinvestment Period, to the payment of any amounts due to any Hedge Counterparty under any Hedge Agreement referred to in clause (S) of Section 11.1(a)(i) only to the extent not already paid;	\$0.00
(S) to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, pro rata based upon the Aggregate Outstanding Amount of each such Class, until the Subordinated Notes have realized an Internal Rate of Return of 12.0%; and	\$0.00
(T) any remaining Principal Proceeds shall be paid as follows: (i) 20% of such remaining Principal Proceeds to the Collateral Manager as the Incentive Collateral Management Fee and (ii) 80% of such remaining Principal Proceeds to the Holders of the Subordinated (A) Notes and the Subordinated (B) Notes, pro rata based upon the Aggregate Outstanding Amount of each such Class.	\$0.00

Section 11.1(a)(iii)

(v) for the Collection Account:

(A) the Balance on deposit in the Collection Account at the end of the related Collection Period (or, with respect to the Interest Collection Subaccount, the next Business Day);	
Amount in the Interest Account at the beginning of the Interest waterfall (Interest Proceeds)	\$4,567,456.05
Amount in the Principal Account at the beginning of the Principal waterfall (Principal Proceeds)	\$5,505,195.43
(B) the amounts payable from the Collection Account to the Payment Account, in order to make payments pursuant to Section 11.1(a)(i), Section 11.1(a)(ii) and Section 11.1(a)(iii) on the next Payment Date (net of amounts which the Collateral Manager intends to re-invest in additional Collateral Obligations pursuant to Article XII); and	
The amount paid from the Interest Account within the Interest Waterfall	\$4,567,456.05
The amount paid from the Principal Account within the Principal Waterfall	\$0.00
(C) the Balance remaining in the Collection Account immediately after all payments and deposits to be made on such Payment Date; and	
The balance remaining in the Interest Account	\$0.00
The balance remaining in the Principal Account	\$5,505,195.43

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

See attached

Allegro CLO I, Limited

Payment Report 20-Oct-2016

Parties to Deal

Collateral Manager	AXA Investment Managers
Trustee	The Bank of New York Mellon Trust Company, N.A.
Client Service Manager	Ryan Janoski
CSM Phone	(412) 234-9521

Manager Contact Info

Company	AXA Investment Managers
Contact	LAURENT CORDELETTE
Phone	+33 1 44 45 83 75

Moody's Investor Services Contacts

Moody's Investor Service, Inc.
99 Church Street
New York, New York 10007
Attention: CBO/CLO Monitoring
Regarding Allegro CLO I, Limited
Phone: (212) 553-4808, Fax: (212) 553-4170
Email: cdomonitoring@moody.com

Key Dates

Closing Date	30-Jan-14
Effective Date	27-May-14
Last Determination Date	22-Sep-16
Last Payment Date	1-Aug-16
Next Determination Date	21-Nov-16
Next Payment Date	30-Jan-17

S&P Contacts

Standard & Poor's
55 Water Street, 41st Floor
New York, New York 10041-0003
Attention: Structured Finance Ratings
Asset-Backed Securities CBO/CLO Surveillance
Regarding Allegro CLO I, Limited
Phone: (212) 438-2506, Fax: (212) 438-2664

This report has been compiled from information provided to The Bank of New York Trust Company, N.A. ("Bank") by various parties and is provided for **information purposes only**. Certain information included in the report is estimated, approximated or projected. The report is provided as is without any representations or warranties as to accuracy or completeness, and neither the collateral administrator nor the Trustee shall have any liability for, or arising out of, the use of any of this information.



THE BANK OF NEW YORK MELLON

Allegro CLO I, Ltd

S&P Monitor Results

TRANSACTION	Allegro CLO I	CDO Monitor As of:	20-Oct-16
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Rated Class	Rated Par Balance	Initial Rating	Shadow	Scenario Default Rate	Current Break Even	CDO Monitor Test Results
A-1	\$ 213,800,000	AAA		62.80%	64.17%	PASS
A-2	\$ 45,700,000	AA		55.07%	61.32%	PASS
B	\$ 28,500,000	A		49.23%	51.30%	PASS
C	\$ 19,100,000	BBB		43.58%	45.28%	PASS
D	\$ 17,000,000	BB		36.80%	38.60%	PASS

ALLEGRO CLO I

As Of 20-Oct-2016 Scenario : Initial

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Requirements Summary

Requirements Summary

	Outcome	Requirement	Result
Collateral Quality			
Maximum Moody's Rating Factor Test	2830	<= 3268	PASS
Minimum Floating Spread Test	4.27%	>= 4.20%	PASS
Minimum Weighted Average Coupon Test	0.00%	>=0.00%	PASS
Minimum Weighted Average Moody's Recovery Rate Test	48.8%	>= 43.0%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class A-1 Notes	37.0%	>= 37.07%	FAIL
Minimum Weighted Average S&P Recovery Rate Test - Class A-2 Notes	46.3%	>= 46.43%	FAIL
Minimum Weighted Average S&P Recovery Rate Test - Class B Notes	52.1%	>= 51.98%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class C Notes	58.6%	>= 58.21%	PASS
Minimum Weighted Average S&P Recovery Rate Test - Class D Notes	64.4%	>= 63.88%	PASS
Moody's Diversity Test	61	>=50	PASS
Weighted Average Life Test	4.86	<5.28	PASS
Concentration Limitations			
Concentration Limitations: (i) Senior Secured Loans and Eligible Investments	97.2%	>= 90.0%	PASS
Concentration Limitations: (ii) High Yield Bonds, Second Lien Loans, Secured Bonds, Unsecured Bonds, Unsecured Loans and Senior Secured Floating Rate Notes	2.8%	<= 10.0%	PASS
Concentration Limitations: (ii) High Yield Bonds, Secured Bonds, Unsecured Bonds and Senior Secured Floating Rate Notes	0.0%	<= 0.0%	PASS
Concentration Limitations: (ii) Largest Single Obligor of obligations that are not Senior Secured Loans:Allied Universal Holdco LLC	0.6%	<= 1.0%	PASS
Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations	1.6%	<= 2.5%	PASS
Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations that are not Senior Secured Loans	0.6%	<= 1.0%	PASS
Concentration Limitations: (iii) Largest Single Obligor of Medium Obligor Loans	0.0%	<= 1.5%	PASS
Concentration Limitations: (iii) Sixth Largest Single Obligor of Collateral Obligations	1.1%	<= 2.0%	PASS
Concentration Limitations: (iv) Collateral Obligations with a Moody's Default Probability Rating of Caa1 or below	4.9%	<= 7.5%	PASS

Asset Information

Aggregate Principal Balance of Collateral Obligations	\$346,902,212.21
Aggregate Principal Balance of Defaulted Obligations	\$0.00

Liability Information

Tranche	Commitment	Outstanding
Class A-1 Notes	\$213,800,000.00	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00	\$45,700,000.00
Class B Notes	\$28,500,000.00	\$28,500,000.00
Class B Deferred Interest Notes	\$0.00	\$0.00
Class C Notes	\$19,100,000.00	\$19,100,000.00
Class C Deferred Interest Notes	\$0.00	\$0.00
Class D Notes	\$17,000,000.00	\$17,000,000.00
Class D Deferred Interest Notes	\$0.00	\$0.00
Subordinated (A)	\$22,625,000.00	\$22,625,000.00
Subordinated (B)	\$22,625,000.00	\$22,625,000.00
	\$369,350,000.00	\$369,350,000.00

* Deferred Interests or Participating Payments are excluded from totals

Requirements Summary

Outcome Requirement Result

Concentration Limitations

Concentration Limitations: (ix) Unfunded commitments - Delayed Drawdown / funded and unfunded commitments - Revolving Collateral Obligations	0.0%	<= 7.5%	PASS
Concentration Limitations: (v) Collateral Obligations with an S&P Rating of CCC+ or below	5.1%	<= 7.5%	PASS
Concentration Limitations: (vi) Fixed Rate Obligations	0.0%	<= 7.5%	PASS
Concentration Limitations: (vii) Current Pay Obligations	0.0%	<= 2.5%	PASS
Concentration Limitations: (viii) DIP Collateral Obligations	0.0%	<= 7.5%	PASS
Concentration Limitations: (x) Participation Interests	0.0%	<= 20.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure	0.0%	<= 20.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and A-1	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and not A-1 or below A	0.0%	<= 0.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A+	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA+	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA-	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AAA	0.0%	<= 20.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and A-1:	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and not A-1 or below A:	0.0%	<= 0.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A+:	0.0%	<= 5.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA:	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA+:	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA-:	0.0%	<= 10.0%	PASS
Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AAA:	0.0%	<= 20.0%	PASS

Requirements Summary

	Outcome	Requirement	Result
Concentration Limitations			
Concentration Limitations: (xii) S&P Rating derived from Moody's per clause (iii)(a)	0.0%	<= 10.0%	PASS
Concentration Limitations: (xiii) Moody's Rating derived from (b)(A) or (B) of "Moody's Derived Rating"	0.0%	<= 10.0%	PASS
Concentration Limitations: (xiv) (a) Non-Emerging Market Obligors	100.0%	= 100.0%	PASS
Concentration Limitations: (xiv) (b) All countries other than the United States	12.7%	<= 20.0%	PASS
Concentration Limitations: (xiv) (b) All countries other than the United States, Canada and the United Kingdom	8.4%	<= 10.0%	PASS
Concentration Limitations: (xiv) (b) All Group II Countries in the aggregate	4.1%	<= 20.0%	PASS
Concentration Limitations: (xiv) (b) All Group III Countries in the aggregate	2.5%	<= 7.5%	PASS
Concentration Limitations: (xiv) (b) All Tax Jurisdictions in the aggregate	0.0%	<= 7.5%	PASS
Concentration Limitations: (xiv) (b) Any individual Group I Country:Netherlands	1.0%	<= 20.0%	PASS
Concentration Limitations: (xiv) (b) Any individual Group II Country:Germany	3.7%	<= 5.0%	PASS
Concentration Limitations: (xiv) (b) Any individual Group III Country:France	1.4%	<= 5.0%	PASS
Concentration Limitations: (xiv) (b) Canada	3.5%	<= 15.0%	PASS
Concentration Limitations: (xix) Collateral Obligations with Equity attached as part of a "unit"	0.0%	<= 5.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 01: Business equipment & services	13.3%	<= 15.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 02: Health care	9.7%	<= 12.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 03: Chemical & plastics	8.3%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 04: Electronics/electrical	7.4%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 05: Food products	5.5%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 06: Drugs	5.4%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 07: Leisure goods/activities/movies	4.9%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 08: Publishing	4.6%	<= 10.0%	PASS

Requirements Summary

Outcome Requirement Result

Concentration Limitations

Concentration Limitations: (xv) S&P Industry Classifications - 09: Retailers (except food & drug)	3.9%	<= 10.0%	PASS
Concentration Limitations: (xv) S&P Industry Classifications - 10: Ecological services & equipment	3.4%	<= 10.0%	PASS
Concentration Limitations: (xvi) Cov-Lite Loans	11.9%	<= 60.0%	PASS
Concentration Limitations: (xvii) Collateral Obligations that pay less frequently than quarterly	0.0%	<= 7.5%	PASS
Concentration Limitations: (xviii) Deferrable Securities	0.0%	<= 5.0%	PASS
Concentration Limitations: (xx) Letters of Credit	0.0%	<= 5.0%	PASS
Concentration Limitations: (xxi) Medium Obligor Loans	0.0%	<= 1.5%	PASS

Counterparty Criteria

Moody's Counterparty Criteria: Aggregate <= A1	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Aggregate <= A2 and not P-1 or < A2	0.00%	<= 0.00%	PASS
Moody's Counterparty Criteria: Aggregate <= A2 and P-1	0.00%	<= 5.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aa1	0.00%	<= 20.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aa2	0.00%	<= 20.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aa3	0.00%	<= 15.00%	PASS
Moody's Counterparty Criteria: Aggregate <= Aaa	0.00%	<= 20.00%	PASS
Moody's Counterparty Criteria: Individual <= A1:	0.00%	<= 5.00%	PASS
Moody's Counterparty Criteria: Individual <= A2 and not P-1 or < A2:	0.00%	<= 0.00%	PASS
Moody's Counterparty Criteria: Individual <= A2 and P-1:	0.00%	<= 5.00%	PASS
Moody's Counterparty Criteria: Individual <= Aa1:	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Individual <= Aa2:	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Individual <= Aa3:	0.00%	<= 10.00%	PASS
Moody's Counterparty Criteria: Individual <= Aaa:	0.00%	<= 20.00%	PASS

Coverage

Class A Interest Coverage Test	289.93%	>= 110.00%	PASS
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Requirements Summary

	Outcome	Requirement	Result
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Coverage

Class A Overcollateralization Ratio Test	135.80%	>= 124.87%	PASS
Class B Interest Coverage Test	248.40%	>= 105.00%	PASS
Class B Overcollateralization Ratio Test	122.36%	>= 113.03%	PASS
Class C Interest Coverage Test	222.75%	>= 102.00%	PASS
Class C Overcollateralization Ratio Test	114.75%	>= 106.97%	PASS
Class D Interest Coverage Test	198.82%	>= 101.00%	PASS
Class D Overcollateralization Ratio Test	108.73%	>= 103.99%	PASS
Reinvestment Overcollateralization Test	108.73%	>= 104.99%	PASS

Summary

Portfolio Assets: Trading Plans of Purchases Information	0.00%	<= 5.00%	PASS
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Portfolio Assets: Asset Information

Total Number of Assets

184

Total Number of Equity

0

Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Acosta Inc - Tranche B-1 Loan	LX144231	Term Loan	00485GAE8	\$1,965,125.00	\$1,965,125.00	B1	B	Quarterly	4.2500%	3.2500%	27-Sep-2021
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Term Loan	00770SAF3	\$1,263,461.54	\$1,263,461.54	B1	B+	Quarterly	4.5000%	3.5000%	02-Jun-2023
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Term Loan	00769EAS9	\$492,462.31	\$492,462.31	B1	B	Quarterly	4.2500%	3.2500%	23-Jul-2021
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Term Loan	00106DAC8	\$2,955,000.00	\$2,955,000.00	B2	B	Quarterly	6.2500%	5.2500%	28-Jan-2022
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Term Loan	00829RAC3	\$2,481,250.00	\$2,481,250.00	B2	B-	Quarterly	5.7500%	4.7500%	24-Oct-2022
Albany Molecular Research Inc - Term Loan	LX146837	Term Loan	01242HAE8	\$935,138.54	\$935,138.54	B1	B	Quarterly	5.7500%	4.7500%	16-Jul-2021
Albaugh LLC - Initial Term Loan	LX137116	Term Loan	01260HAC9	\$2,604,130.43	\$2,604,130.43	B1	B+	Quarterly	6.0000%	5.0000%	31-May-2021
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Term Loan	01310TAM1	\$791,157.19	\$791,157.19	Ba2	B+	Quarterly	4.7500%	3.7500%	21-Dec-2022
Albertson's LLC - Term B-6 Loan	LX152913	Term Loan	01310TAL3	\$2,391,129.66	\$2,391,129.66	Ba2	B+	Quarterly	4.7500%	3.7500%	22-Jun-2023
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Term Loan	01548PAC5	\$1,940,503.40	\$1,940,503.40	Ba3	B+	Quarterly	4.5000%	3.5000%	20-Jun-2021
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Term Loan		\$1,856,250.00	\$1,856,250.00	B2	B+	Quarterly	4.0000%	3.0000%	28-Jul-2022
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Term Loan	90350VAC2	\$1,985,000.00	\$1,985,000.00	B2	B+	Quarterly	4.7500%	3.7500%	28-Jul-2022
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Term Loan	90350VAF5	\$2,000,000.00	\$2,000,000.00	Caa2	B+	Quarterly	9.5000%	8.5000%	28-Jul-2023
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Term Loan	L0001UAB5	\$1,783,925.76	\$1,783,925.76	B1	B+	Quarterly	4.5000%	3.2500%	03-Oct-2019
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Term Loan		\$165,668.30	\$165,668.30	B1	B+	Quarterly	5.0000%	4.2500%	13-Sep-2023
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Term Loan	L0001UAC3	\$925,593.02	\$925,593.02	B1	B+	Quarterly	4.5000%	3.2500%	03-Oct-2019
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Term Loan		\$124,812.89	\$124,812.89	B1	B+	Quarterly	5.0000%	4.2500%	13-Sep-2023
Alorica Inc. - Term B Loan	LX153037	Term Loan	02052RAG8	\$249,375.00	\$249,375.00	B1	BB-	Quarterly	5.5000%	4.7500%	30-Jun-2022
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Term Loan	N0306WAF2	\$3,430,328.13	\$3,430,328.13	B1	B+	Quarterly	5.0000%	4.0000%	01-Aug-2021
American Bath Group LLC - First Lien Term Loan	LX155089	Term Loan	02451UAC7	\$750,000.00	\$750,000.00	B2	B	Quarterly	6.7500%	5.7500%	30-Sep-2023
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Term Loan		\$1,954,323.65	\$1,954,323.65	B1	BB-	Quarterly	4.5008%	3.5009%	01-Nov-2019
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Term Loan	03827FAR2	\$1,373,582.59	\$1,373,582.59	B1	B	Quarterly	4.0000%	3.0000%	25-Jan-2021
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Term Loan	C0458WAC7	\$1,950,000.00	\$1,950,000.00	B2	B	Quarterly	4.2500%	3.2500%	13-Feb-2021
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Term Loan	L0421UAC5	\$1,231,289.06	\$1,231,289.06	B1	B+	Quarterly	4.2500%	3.2500%	17-Jan-2022
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Term Loan	05350FAF8	\$1,796,407.19	\$1,796,407.19	B1	B	Quarterly	6.0000%	5.0000%	17-Jun-2022
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Term Loan	00241YAB0	\$2,922,556.40	\$2,922,556.40	B1	B	Quarterly	4.5000%	3.5000%	24-Jan-2021
Bass Pro Group LLC - Term Loan	LX144858	Term Loan	07014QA66	\$3,359,294.91	\$3,359,294.91	B2	B+	Quarterly	4.0000%	3.2500%	05-Jun-2020
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Term Loan	05542kal3	\$2,503,607.47	\$2,503,607.47	Ba2	BB	Quarterly	4.0244%	3.5000%	30-Jun-2023
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Term Loan	G2967LAG8	\$2,024,157.69	\$2,024,157.69	Ba1	BB+	Quarterly	3.5346%	3.0000%	01-Feb-2023
Blount International, Inc. - Initial Term Loan	LX149926	Term Loan	09518DAC1	\$1,596,000.00	\$1,596,000.00	B1	B+	Quarterly	7.2500%	6.2500%	12-Apr-2023
BMC Software Finance Inc - Initial US Term Loan	LX130254	Term Loan	05578NAD2	\$4,688,888.89	\$4,688,888.89	B1	B	Quarterly	5.0000%	4.0000%	10-Sep-2020
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Term Loan	13134NAD3	\$4,861,809.04	\$4,861,809.04	Ba2	B+	Quarterly	3.0900%	2.2500%	03-May-2020
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Term Loan	13322HAC0	\$1,564,000.00	\$1,564,000.00	B2	B+	Quarterly	4.7500%	3.7500%	03-Oct-2023
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Term Loan	14880BAE1	\$2,942,382.54	\$2,942,382.54	B1	BB-	Quarterly	4.2500%	3.2500%	20-May-2021
Cengage Learning Inc - Term B Loan	LX152766	Term Loan	15134NAE6	\$3,767,175.51	\$3,767,175.51	B1	B	Quarterly	5.2500%	4.2500%	07-Jun-2023
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Term Loan	D2700PAD1	\$204,811.58	\$204,811.58	Ba3	B	Quarterly	4.2500%	3.2500%	30-Aug-2020
Charter Communications Operating - Term E Loan	LX129060	Term Loan	16117LBC2	\$1,919,714.94	\$1,919,714.94	Ba1	BBB-	Quarterly	3.0000%	2.2500%	01-Jul-2020
Checkout Holding Corp - First Lien Term B Loan	LX136210	Term Loan	16282FAC5	\$2,932,500.00	\$2,932,500.00	B1	CCC+	Quarterly	4.5000%	3.5000%	09-Apr-2021
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Term Loan	16308TAC5	\$73,795.28	\$73,795.28	B2	B	Quarterly	6.7500%	5.7500%	22-Jun-2022
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Term Loan	16308TAB7	\$1,607,328.02	\$1,607,328.02	B2	B	Quarterly	6.7500%	5.7500%	22-Jun-2022
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Term Loan	12543KAM6	\$1,026,212.24	\$1,026,212.24	Ba3	B	Quarterly	3.7500%	2.7500%	31-Dec-2019
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Term Loan	12543KAN4	\$1,888,203.38	\$1,888,203.38	Ba3	B	Quarterly	4.0000%	3.0000%	27-Jan-2021
Clover Technologies Group LLC - Initial Term Loan	LX136594	Term Loan	35086XAC4	\$2,922,284.21	\$2,922,284.21	B2	B+	Quarterly	5.5000%	4.5000%	08-May-2020
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Term Loan		\$347,558.24	\$347,558.24	B1	B	Quarterly	4.5000%	3.5000%	07-Sep-2021
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Term Loan		\$2,102,441.89	\$2,102,441.89	B1	B	Quarterly	4.5000%	3.5000%	07-Sep-2021
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Term Loan	C2620KAK4	\$3,479,987.46	\$3,479,987.46	B1	B	Quarterly	5.2500%	4.2500%	21-Oct-2021
Coty Inc - Term B USD Loans	LX148101	Term Loan	22207EAX2	\$398,000.00	\$398,000.00	Ba1	BB+	Quarterly	3.7500%	3.0000%	27-Oct-2022
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Term Loan	22526WAF5	\$1,473,843.75	\$1,473,843.75	B2	B+	Quarterly	5.0000%	4.0000%	17-Dec-2021
CSC Holdings LLC - Initial Term Loan	LX154963	Term Loan	64072UAB8	\$1,480,263.16	\$1,480,263.16	Ba1	B	Quarterly	4.9164%	3.0000%	11-Oct-2024
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Term Loan	60001PAB3	\$2,322,099.74	\$2,322,099.74	B1	B	Quarterly	5.0000%	4.0000%	03-Jul-2020
Dell International LLC - Term B Loan	LX150043	Term Loan	24702NAL4	\$3,375,000.00	\$3,375,000.00	Baa3	BB+	Quarterly	4.0000%	3.2500%	07-Sep-2023
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Term Loan	24802GAP9	\$5,624,179.55	\$5,624,179.55	B2	B-	Quarterly	6.5000%	5.5000%	28-Feb-2020
Diebold Inc - Dollar Term B Loan	LX151920	Term Loan	25365EAK1	\$1,770,833.00	\$1,770,833.00	Ba2	BB-	Quarterly	5.2500%	4.5000%	06-Nov-2023
Dollar Tree Inc - Term B-3 Loan	LX145028	Term Loan	25674DAJ2	\$284,810.13	\$284,810.13	Ba1	BB+	Quarterly	3.5000%	2.7500%	06-Jul-2022

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Scenario: Initial As of 20-Oct-2016 Method: Trade Date

Portfolio Assets: Page 1

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Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Term Loan	25787JAB0	\$500,000.00	\$500,000.00	Ba2	BB-	Quarterly	5.0000%	4.0000%	29-Sep-2023
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Term Loan	N4715WAC6	\$3,890,252.53	\$3,890,252.53	B2	B	Quarterly	4.2500%	3.2500%	11-Mar-2021
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Term Loan	23340DAH5	\$3,942,649.71	\$3,942,649.71	B1	B+	Quarterly	4.2500%	3.2500%	04-Nov-2021
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Term Loan	23340DAB8	\$1,000,000.00	\$1,000,000.00	B3	B+	Quarterly	9.2500%	8.2500%	04-Nov-2022
Eastern Power LLC - Term Loan	LX140953	Term Loan	87264NAB3	\$2,330,630.38	\$2,330,630.38	B1	BB-	Quarterly	5.0000%	4.0000%	02-Oct-2021
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Term Loan	L29678AF3	\$992,500.00	\$992,500.00	Ba2	B+	Quarterly	3.7500%	3.0000%	26-Sep-2022
EnergySolutions LLC - Term Advance	LX137277	Term Loan	29276MAG2	\$1,590,000.00	\$1,590,000.00	B3	B-	Quarterly	6.7500%	5.7500%	29-May-2020
Engility Corporation - Term B2 Loan	LX154035	Term Loan	29286GAC2	\$313,725.16	\$313,725.16	B1	B+	Quarterly	5.7500%	4.7500%	14-Aug-2023
Epicor Software Corporation - Term B Loan	LX144606	Term Loan	29426NAE4	\$1,984,924.62	\$1,984,924.62	B2	B-	Quarterly	4.7500%	3.7500%	01-Jun-2022
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Term Loan	29486HAC8	\$995,000.00	\$995,000.00	B1	B	Quarterly	5.8087%	4.7500%	01-Mar-2023
EWT Holdings III Corp. (Ika WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Term Loan	92938NAB9	\$2,917,500.00	\$2,917,500.00	B2	B	Quarterly	4.7500%	3.7500%	15-Jan-2021
Expro Finservices SARL - Initial Term Loan	LX139588	Term Loan	L3462MAB9	\$874,538.08	\$874,538.08	B2	CCC+	Quarterly	5.7500%	4.7500%	02-Sep-2021
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Term Loan	D2700PAC3	\$1,847,776.07	\$1,847,776.07	Ba3	B	Quarterly	4.2500%	3.2500%	30-Aug-2020
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Term Loan	D2700PAF6	\$564,766.90	\$564,766.90	Ba3	B	Quarterly	4.2500%	3.2500%	30-Aug-2020
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Term Loan	31732FAG1	\$3,422,919.52	\$3,422,919.52	B2	B	Quarterly	4.2500%	3.2500%	21-Nov-2020
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Term Loan	L6103EAF6	\$2,000,000.00	\$2,000,000.00	Caa1	B	Quarterly	9.5000%	8.5000%	16-Oct-2023
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Term Loan	32007UBR9	\$2,539,518.56	\$2,539,518.56	Ba3	B+	Quarterly	4.0000%	4.0000%	24-Mar-2021
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Term Loan	33886FAD8	\$1,800,000.00	\$1,800,000.00	B3	B-	Quarterly	6.7500%	5.7500%	03-Apr-2020
Flexera Software LLC - Second Lien Term Loan	LX136092	Term Loan	33937KAM6	\$1,000,000.00	\$1,000,000.00	Caa1	B	Quarterly	8.0000%	7.0000%	02-Apr-2021
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Term Loan		\$1,200,000.00	\$1,200,000.00	B2	B	Quarterly	5.7500%	4.7500%	02-Oct-2023
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Term Loan	Q3930AAC2	\$2,417,151.46	\$2,417,151.46	Ba1	BB	Quarterly	3.7500%	2.7500%	30-Jun-2019
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Term Loan	30283HAB3	\$2,917,500.00	\$2,917,500.00	Ca	B-	Quarterly	5.7500%	4.7500%	18-Dec-2020
Galleria Company - Term B Loan	LX148185	Term Loan	36380UAB3	\$800,000.00	\$800,000.00	Ba1	BB+	Quarterly	3.7500%	3.0000%	26-Jan-2023
Getty Images, Inc. - Initial Term Loan	LX126129	Term Loan	37427UAF7	\$2,916,666.66	\$2,916,666.66	B3	CCC+	Quarterly	4.7500%	3.5000%	18-Oct-2019
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Term Loan	37950HAJ3	\$1,386,043.71	\$1,386,043.71	B1	B	Quarterly	5.2500%	4.2500%	15-Aug-2022
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Term Loan	3621LEAB2	\$2,959,974.43	\$2,959,974.43	B2	B-	Quarterly	5.0000%	4.0000%	21-Oct-2021
Greatbatch Ltd - Term B Loan	LX147756	Term Loan	39154EAD3	\$2,481,250.00	\$2,481,250.00	B2	B	Quarterly	5.2500%	4.2500%	27-Oct-2022
Hampton Rubber Company - First Lien Term Loan	LX135905	Term Loan	40934EAB2	\$3,910,000.00	\$3,910,000.00	Caa1	CCC+	Monthly	5.0000%	4.0000%	27-Mar-2021
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Term Loan	41151PAL9	\$1,150,000.00	\$1,150,000.00	Ba3	BB-	Quarterly	4.0000%	3.2500%	18-Aug-2023
Hillex Poly Co LLC - First Lien Term Loan	LX142207	Term Loan	43134LAG7	\$2,947,500.01	\$2,947,500.01	B1	B	Quarterly	6.0000%	5.0000%	05-Dec-2021
Horizon Pharma Inc - 2015 Term Loan	LX144256	Term Loan	44043VAD0	\$987,500.00	\$987,500.00	Ba2	B	Quarterly	4.5000%	3.5000%	22-Apr-2021
Hudson's Bay Company - Initial Term Loan	LX147151	Term Loan	C4426EAH7	\$2,152,073.73	\$2,152,073.73	B1	B+	Quarterly	4.7500%	3.7500%	30-Sep-2022
Huntsman International LLC - 2016 Term B Loan	LX152019	Term Loan	44701PAY0	\$1,990,000.00	\$1,990,000.00	Ba2	BB-	Quarterly	4.2500%	3.5000%	01-Apr-2023
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Term Loan	C4438BAC0	\$986,236.96	\$986,236.96	B2	B	Quarterly	4.2500%	3.2500%	30-Jun-2021
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Term Loan		\$1,200,000.00	\$1,200,000.00	B1	B+	Quarterly	6.5000%	5.5000%	07-Nov-2019
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Term Loan	45672JAF7	\$3,890,576.13	\$3,890,576.13	Ba3	B+	Quarterly	3.7500%	2.7500%	15-Dec-2020
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Term Loan	45690DAF8	\$1,994,949.49	\$1,994,949.49	B1	B	Quarterly	4.5000%	3.5000%	27-May-2022
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Term Loan	45672LAB1	\$1,602,351.51	\$1,602,351.51	B1	B	Quarterly	3.7500%	2.7500%	03-Jun-2020
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Term Loan	52078DAG4	\$333,411.29	\$333,411.29	B1	B	Quarterly	3.7500%	2.7500%	03-Jun-2020
Informatica Corporation - Dollar Term Loan	LX144702	Term Loan	45673DAE2	\$2,482,462.31	\$2,482,462.31	B2	B	Quarterly	4.5000%	3.5000%	05-Aug-2022
Information Resources Inc - Term Loan	LX132782	Term Loan	45676FAF1	\$3,554,451.09	\$3,554,451.09	B2	B	Quarterly	4.7500%	3.7500%	30-Sep-2020
InVentiv Health Inc - First Lien Term Loan B	LX154353	Term Loan		\$1,500,000.00	\$1,500,000.00	B2	B	Quarterly	0.0000%	3.7500%	29-Sep-2023
Ion Media Networks Inc - Term B-1 Loan	LX142415	Term Loan	46205DAF4	\$3,794,512.89	\$3,794,512.89	B1	B+	Quarterly	4.7500%	3.7500%	18-Dec-2020
IPC Corp - First Lien Term B-1 Loan	LX144340	Term Loan	44987VAF3	\$1,477,500.00	\$1,477,500.00	B2	B	Quarterly	5.5000%	4.5000%	06-Aug-2021
JD Power and Associates - First Lien Initial Term Loan	LX152918	Term Loan		\$533,334.00	\$533,334.00	B1	CCC+	Quarterly	5.2500%	4.2500%	07-Sep-2023
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Term Loan	48562RAH2	\$2,238,750.00	\$2,238,750.00	Ba3	BB-	Quarterly	4.3750%	3.5000%	09-Mar-2023
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Term Loan	56523PAD6	\$3,803,800.00	\$3,803,800.00	Ba3	BB-	Quarterly	5.2500%	4.5000%	03-Mar-2023
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Term Loan	49458FAK6	\$2,957,172.19	\$2,957,172.19	Ba2	B+	Quarterly	4.2500%	3.2500%	09-Apr-2021
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Term Loan	49387TAR7	\$1,485,000.00	\$1,485,000.00	B2	B-	Quarterly	6.0000%	5.0000%	26-Aug-2022
Landslide Holdings Inc - First Lien Term Loan	LX154954	Term Loan		\$1,000,000.00	\$1,000,000.00	B1	B	Quarterly	5.5000%	4.5000%	27-Sep-2022
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Term Loan	51602EAC8	\$1,443,750.03	\$1,443,750.03	B2	B+	Quarterly	5.7500%	4.7500%	25-Nov-2020
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Term Loan	00506XAE6	\$2,917,529.18	\$2,917,529.18	B1	B	Quarterly	5.5000%	4.5000%	13-Nov-2020
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Term Loan		\$1,254,901.96	\$1,254,901.96	Ba2	B+	Quarterly	4.5000%	3.7500%	13-Oct-2023
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Term Loan	50217UAB3	\$2,466,262.59	\$2,466,262.59	B2	B	Quarterly	5.2500%	4.2500%	18-Apr-2022
Macerdemic Inc - Tranche B Term Loan (First Lien)	LX130226	Term Loan	554276AE5	\$1,763,592.45	\$1,763,592.45	B2	BB-	Monthly	5.5000%	4.5000%	07-Jun-2020
Macerdemic Inc - Tranche B-3 Term Loan	LX148873	Term Loan	554276AM7	\$1,980,000.00	\$1,980,000.00	B2	BB-	Quarterly	5.5000%	4.5000%	08-Jun-2020
Magic Newco LLC - First Lien Term Loan B	LX155219	Term Loan		\$222,222.22	\$222,222.22	Ba3	B+	Quarterly	0.0000%	3.2500%	04-Oct-2023
Magic Newco LLC - First Lien USD Term Loan	LX124101	Term Loan	55915EAF4	\$1,812,673.90	\$1,812,673.90	B1	B+	Quarterly	5.0000%	4.0000%	12-Dec-2018
Match Group Inc - Term B-1 Loan	LX148815	Term Loan	57665VAC1	\$1,218,750.00	\$1,218,750.00	Ba2	BB	Quarterly	5.5000%	4.5000%	16-Nov-2022
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Term Loan	58063VAH6	\$1,496,250.00	\$1,496,250.00	Ba3	B	Quarterly	5.0000%	4.0000%	04-May-2022
Medpace Holdings Inc - Initial Term Loan	LX136043	Term Loan	58504FAC9	\$903,138.43	\$903,138.43	B1	BB-	Quarterly	4.7500%	3.7500%	01-Apr-2021
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Term Loan	59562TAK8	\$2,950,736.46	\$2,950,736.46	Ba3	B-	Quarterly	4.5000%	3.5000%	18-Aug-2021

Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Term Loan	00214VAC7	\$1,500,000.00	\$1,500,000.00	B2	B+	Quarterly	6.0000%	5.0000%	16-Aug-2023
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Term Loan	55328HAE1	\$765,417.87	\$765,417.87	B1	B+	Quarterly	5.0000%	4.0000%	07-Jun-2023
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Term Loan	55354EAC9	\$2,897,678.12	\$2,897,678.12	B1	B-	Quarterly	5.0000%	4.0000%	29-May-2020
Natel Engineering Company Inc - Initial Term Loan	LX143854	Term Loan	63229BAB4	\$698,125.00	\$698,125.00	B2	B+	Quarterly	6.7500%	5.7500%	02-Apr-2020
Nexeo Solutions LLC - Initial Term Loan	LX152596	Term Loan	65339QAF4	\$1,282,500.00	\$1,282,500.00	B3	B	Quarterly	5.2500%	4.2500%	09-Jun-2023
Numericable US LLC - USD Term Loan B6	LX148625	Term Loan	67053NAE4	\$997,493.73	\$997,493.73	B1	B+	Quarterly	4.7515%	4.0000%	10-Feb-2023
Numericable-SFR SA - USD TLB-7	LX152260	Term Loan	67053NAG9	\$1,494,377.34	\$1,494,377.34	B1	B+	Quarterly	5.0015%	4.2500%	15-Jan-2024
NVA Holdings Inc - First Lien Term Loan	LX140043	Term Loan	62943XAC1	\$2,442,708.63	\$2,442,708.63	B1	B	Quarterly	4.7500%	3.7500%	16-Aug-2021
NXP BV - Tranche F Loans	LX155082	Term Loan	N5945LAP0	\$1,066,401.39	\$1,066,401.39	Baa2	BBB-	Quarterly	3.4052%	2.5000%	07-Dec-2020
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Term Loan	67437DAB9	\$1,939,491.89	\$1,939,491.89	Ba1	B-	Quarterly	4.5000%	3.5000%	18-Oct-2019
Outerwall Inc - First Lien Term B Loan	LX154967	Term Loan	69007AAG0	\$2,708,333.34	\$2,708,333.34	B1	B	Quarterly	5.2500%	4.2500%	26-Sep-2023
Packers Holdings LLC - Initial Term Loan	LX142148	Term Loan	96336HAC9	\$2,947,500.00	\$2,947,500.00	B2	B	Quarterly	4.7500%	3.7500%	02-Dec-2021
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Term Loan	71579UAB1	\$1,194,000.00	\$1,194,000.00	B1	B	Quarterly	5.0000%	4.0000%	26-Jan-2023
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Term Loan	71579UAE5	\$995,000.00	\$995,000.00	B1	B	Quarterly	4.2500%	4.2500%	26-Jan-2023
PetSmart Inc - Tranche B-2 Loan	LX144464	Term Loan	71677HAG0	\$3,450,018.99	\$3,450,018.99	Ba3	B+	Quarterly	4.2500%	3.2500%	11-Mar-2022
PFS Holding Corporation - First Lien Term Loan	LX134882	Term Loan	69339HAB5	\$4,387,500.00	\$4,387,500.00	B3	B-	Quarterly	4.5000%	3.5000%	31-Jan-2021
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Term Loan	69353FAM6	\$748,125.00	\$748,125.00	B2	B	Quarterly	5.7500%	4.7500%	04-Nov-2022
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Term Loan	74036YAF5	\$1,496,250.00	\$1,496,250.00	B2	B-	Quarterly	6.5000%	5.5000%	20-Oct-2022
Presidio Inc - Term B Loan	LX144522	Term Loan	74101VAH7	\$4,024,567.52	\$4,024,567.52	B1	B	Quarterly	5.2500%	4.2500%	02-Feb-2022
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Term Loan	03765VAF7	\$1,172,062.50	\$1,172,062.50	Ba2	B+	Quarterly	4.7500%	3.7500%	02-May-2022
Printpack Holdings Inc - First Lien Term Loan	LX153744	Term Loan		\$2,128,777.78	\$2,128,777.78	B2	B+	Quarterly	5.0000%	4.0000%	26-Jul-2023
Quorum Health Corporation - Term Loan	LX152098	Term Loan	74909HAC3	\$1,492,500.00	\$1,492,500.00	B1	B	Quarterly	6.7500%	5.7500%	29-Apr-2022
Raley's - Initial Term Loan	LX144106	Term Loan	75114YAB6	\$2,844,102.44	\$2,844,102.44	B3	B+	Quarterly	7.2500%	6.2500%	18-May-2022
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Term Loan	L7916MAB2	\$750,000.00	\$750,000.00	B1	B	Quarterly	4.5000%	0.0000%	03-Dec-2020
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Term Loan	78028YAB5	\$493,750.00	\$493,750.00	B1	B-	Quarterly	4.5000%	3.5000%	20-Jun-2022
Sabre Inc - Incremental Term Loan	LX132770	Term Loan	78571YAT7	\$1,921,617.54	\$1,921,617.54	Ba2	BB-	Quarterly	4.5000%	3.5000%	19-Feb-2019
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Term Loan	20752WAB3	\$865,737.15	\$865,737.15	B2	B	Quarterly	4.7500%	3.5000%	30-Apr-2020
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Term Loan	81619AS3	\$1,972,990.00	\$1,972,990.00	Ba2	B+	Quarterly	6.0000%	5.0000%	01-Jun-2018
Shearer's Foods LLC - First Lien Term Loan	LX137740	Term Loan	82087UAB3	\$1,447,614.21	\$1,447,614.21	B1	B	Quarterly	4.9375%	3.9375%	30-Jun-2021
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Term Loan	82087UAD9	\$1,000,000.00	\$1,000,000.00	Caa1	B	Quarterly	7.7500%	6.7500%	30-Jun-2022
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Term Loan		\$1,980,000.00	\$1,980,000.00	B1	B	Quarterly	6.5000%	5.5000%	20-Sep-2021
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Term Loan	82982NAB5	\$597,000.00	\$597,000.00	B2	B+	Quarterly	6.2500%	5.2500%	29-Apr-2022
SK Spice Sarl - Term Loan A	LX145173	Term Loan		\$1,442,307.69	\$1,442,307.69	B2	B	Quarterly	5.0000%	5.0000%	29-Jun-2020
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Term Loan	83417UAF3	\$1,197,000.00	\$1,197,000.00	B1	B	Quarterly	5.5000%	4.5000%	03-Feb-2023
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Term Loan	83421MAB4	\$1,791,000.00	\$1,791,000.00	Ba3	B	Quarterly	5.7500%	4.7500%	03-Mar-2023
Sophia LP - Closing Date Term Loan	LX147846	Term Loan	83578BAH6	\$2,464,799.62	\$2,464,799.62	B2	B-	Quarterly	4.7500%	3.7500%	30-Sep-2022
SourceHOV LLC - First Lien Term B Loan	LX141601	Term Loan	83616YAG2	\$2,793,750.00	\$2,793,750.00	B3	CCC+	Quarterly	7.7500%	6.7500%	31-Oct-2019
Spin Holdco Inc - Initial Term Loan	LX129663	Term Loan	84850XAB8	\$2,932,787.19	\$2,932,787.19	B2	B	Quarterly	4.2500%	3.2500%	14-Nov-2019
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Term Loan	D1200YAH0	\$2,955,000.02	\$2,955,000.02	B2	B	Quarterly	4.7500%	3.7500%	14-Aug-2020
St. George's University Scholastic Services LLC - Term Loan	LX152959	Term Loan	78957LAC6	\$1,150,000.00	\$1,150,000.00	B2	B+	Quarterly	6.2500%	5.2500%	02-Jun-2022
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Term Loan	85915JAB9	\$2,475,000.00	\$2,475,000.00	B1	B	Quarterly	4.2500%	3.2500%	16-May-2022
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Term Loan	86310EAC7	\$992,500.01	\$992,500.01	***	B	Quarterly	6.0000%	5.0000%	26-Jan-2022
STS Operating Inc - Term Loan	LX135213	Term Loan	78481HAE6	\$953,141.18	\$953,141.18	B2	B	Quarterly	4.7500%	3.7500%	12-Feb-2021
Tank Holding Corp - Initial Term Loan	LX124491	Term Loan	87583HAC8	\$1,863,961.29	\$1,863,961.29	B2	B	Quarterly	5.2500%	4.2500%	16-Mar-2022
Telenet Financing USD LLC - Term Loan AD	LX152610	Term Loan	B9000TAY1	\$600,000.00	\$600,000.00	B1	B+	Quarterly	4.2500%	3.5000%	30-Jun-2024
Tribune Media Company - Term B Loan	LX145376	Term Loan	89604BAT5	\$626,489.11	\$626,489.11	Ba2	BB-	Quarterly	3.7500%	3.0000%	24-Dec-2020
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Term Loan	89787RAE2	\$798,000.00	\$798,000.00	B1	B	Quarterly	6.5000%	5.5000%	13-Apr-2023
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Term Loan	90290PAH7	\$2,537,964.29	\$2,537,964.29	B1	B	Quarterly	5.2500%	4.2500%	30-Dec-2022
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Term Loan	90290PAL8	\$800,000.00	\$800,000.00	Caa1	B	Quarterly	9.0000%	8.0000%	29-Dec-2023
UFC Holdings LLC - First Lien Term Loan	LX153867	Term Loan	90266UAC7	\$2,000,000.00	\$2,000,000.00	B1	B	Quarterly	5.0000%	4.0000%	18-Aug-2023
Univar USA Inc - Initial Dollar Term Loan	LX145474	Term Loan	91335PAB5	\$1,980,000.00	\$1,980,000.00	B2	B+	Quarterly	4.2500%	3.2500%	01-Jul-2022
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Term Loan	90290HAB8	\$2,916,378.60	\$2,916,378.60	B2	B	Quarterly	4.0000%	3.0000%	10-Jul-2020
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Term Loan	C9413PAP8	\$2,508,574.62	\$2,508,574.62	Ba2	B	Quarterly	5.2500%	4.5000%	05-Aug-2020
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Term Loan	C9413PAU7	\$1,418,337.54	\$1,418,337.54	Ba2	B	Quarterly	5.5000%	4.7500%	01-Apr-2022
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Term Loan		\$1,197,000.00	\$1,197,000.00	B1	B-	Quarterly	6.0000%	5.0000%	01-Jun-2023
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Term Loan	92257UAB6	\$3,910,000.00	\$3,910,000.00	Caa1	CCC+	Quarterly	5.0000%	4.0000%	14-May-2021
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Term Loan	82570JAE6	\$720,321.00	\$720,321.00	B1	B	Quarterly	5.7500%	4.7500%	23-Nov-2019
Vertiv Co - Term Loan	LX155379	Term Loan		\$1,000,000.00	\$1,000,000.00	Ba3	B+	Quarterly	5.0000%	4.0000%	29-Sep-2023
Vizient Inc - Term B-2 Loan	LX150884	Term Loan	92855LAE6	\$1,671,720.59	\$1,671,720.59	B1	B	Quarterly	6.2500%	5.2500%	13-Feb-2023
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Term Loan	93368VAE2	\$2,000,000.00	\$2,000,000.00	Caa1	B	Quarterly	8.5022%	7.2500%	19-Sep-2022
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Term Loan		\$1,500,000.00	\$1,500,000.00	B2	B	Quarterly	5.5000%	4.5000%	17-Oct-2023
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Term Loan	948627AU8	\$2,911,990.68	\$2,911,990.68	B3	B-	Quarterly	4.0740%	3.2500%	02-Apr-2020

Security	Asset ID	Security Type	CUSIP	Principal Balance	Par Amount	Moody's Rating	S&P Rating	Payment Frequency	All-In Rate	Index Spread	Maturity Date
Western Digital Corporation - US Term B-1 Loan	LX154422	Term Loan	95810DAF8	\$2,394,000.00	\$2,394,000.00	Ba1	BB+	Quarterly	4.5000%	3.7500%	01-May-2023
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Term Loan	96925HAB8	\$2,932,499.99	\$2,932,499.99	B1	B	Quarterly	5.2500%	4.2500%	06-May-2021
World Kitchen LLC - New Term Loan	LX152519	Term Loan		\$1,660,000.00	\$1,660,000.00	B1	B	Quarterly	5.0000%	5.0000%	22-Jun-2023
XPO Logistics Inc - Refinanced Term Loan	LX154467	Term Loan	98379EAC0	\$1,191,015.00	\$1,191,015.00	Ba1	B+	Quarterly	4.2500%	3.2500%	01-Nov-2021
Zebra Technologies Corporation - New Term Loan	LX152897	Term Loan	98920UAG9	\$1,636,363.64	\$1,636,363.64	Ba2	BB-	Quarterly	4.0893%	3.2500%	27-Oct-2021
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Term Loan	N9833RAD1	\$2,432,340.42	\$2,432,340.42	Ba3	BB-	Quarterly	3.5346%	3.0000%	02-Sep-2024
Grand Total				\$346,902,212.21	\$346,902,212.21						

Portfolio Assets: Account Balances

Account Name	Account Number	Account Type	Balance	Reinvestment Income
Allegro CLO I LTD - Contribution	798749	General	\$0.00	\$0.00
Allegro CLO I LTD - Custodial	798743	General	\$0.00	\$0.00
Allegro CLO I LTD - Exclude Collateral OBL RSRV	798747	General	\$0.00	\$0.00
Allegro CLO I LTD - Expense Reserve	798745	Reserve	\$0.00	\$0.00
Allegro CLO I LTD - Interest Sub	798740	Interest	\$4,567,456.05	\$0.00
Allegro CLO I LTD - Payment	798739	General	\$0.00	\$0.00
Allegro CLO I LTD - Principal Sub	798741	Principal	\$5,505,195.43	\$0.00
Allegro CLO I LTD - Ramp Up Interest	798742	Interest	\$0.00	\$0.00
Allegro CLO I LTD - Ramp Up Principal	798742	Principal	\$0.00	\$0.00
Allegro CLO I LTD - Reserve	798748	Reserve	\$0.00	\$0.00
Allegro CLO I LTD - Revolver Funding	798744	Reserve	\$0.00	\$0.00
Grand Total			\$10,072,651.48	\$0.00

Portfolio Assets: Notes Information

Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Interest	Par Amount Outstanding
A							
Class A-1 Notes	2.20650%	0.75650%	1.45000%	01-Aug-2016	31-Oct-2016	\$1,192,478.41	\$213,800,000.00
Class A-2 Notes	2.75650%	0.75650%	2.00000%	01-Aug-2016	31-Oct-2016	\$318,429.35	\$45,700,000.00
					A Subtotal	\$1,510,907.76	\$259,500,000.00
B							
Class B Notes	3.50650%	0.75650%	2.75000%	01-Aug-2016	31-Oct-2016	\$252,614.10	\$28,500,000.00
					B Subtotal	\$252,614.10	\$28,500,000.00
C							
Class C Notes	4.20650%	0.75650%	3.45000%	01-Aug-2016	31-Oct-2016	\$203,092.16	\$19,100,000.00
					C Subtotal	\$203,092.16	\$19,100,000.00
D							
Class D Notes	5.50650%	0.75650%	4.75000%	01-Aug-2016	31-Oct-2016	\$236,626.54	\$17,000,000.00
					D Subtotal	\$236,626.54	\$17,000,000.00
					Grand Total	\$2,203,240.56	\$324,100,000.00

Class A Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
OC Coverage %	135.80%	>= 124.87%	PASS

Collateral:

APB of Collateral Obligations	\$346,902,212.21
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$5,505,195.42
---	----------------

Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,407,407.63
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Aggregate Amount Outstanding (Denominator):	\$259,500,000.00
---	------------------

Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
	<hr/>
A Subtotal	\$259,500,000.00
	<hr/>
Grand Total	\$259,500,000.00
	<hr/> <hr/>

Class B Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
OC Coverage %	122.36%	>= 113.03%	PASS

Collateral:

APB of Collateral Obligations	\$346,902,212.21
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$5,505,195.42
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Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,407,407.63
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Aggregate Amount Outstanding (Denominator):	\$288,000,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
A Subtotal	\$259,500,000.00
B	
Class B Notes	\$28,500,000.00
B Subtotal	\$28,500,000.00
Grand Total	\$288,000,000.00

Class C Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
OC Coverage %	114.75%	>= 106.97%	PASS

Collateral:

APB of Collateral Obligations	\$346,902,212.21
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$5,505,195.42
---	----------------

Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,407,407.63
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Aggregate Amount Outstanding (Denominator):	\$307,100,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
A Subtotal	\$259,500,000.00
B	
Class B Notes	\$28,500,000.00
B Subtotal	\$28,500,000.00
C	
Class C Notes	\$19,100,000.00
C Subtotal	\$19,100,000.00
Grand Total	\$307,100,000.00

Class D Overcollateralization Ratio Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
OC Coverage %	108.73%	>= 103.99%	PASS

Collateral:

APB of Collateral Obligations	\$346,902,212.21
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Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$5,505,195.42
---	----------------

Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,407,407.63
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Aggregate Amount Outstanding (Denominator):	\$324,100,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
A Subtotal	\$259,500,000.00
B	
Class B Notes	\$28,500,000.00
B Subtotal	\$28,500,000.00
C	
Class C Notes	\$19,100,000.00
C Subtotal	\$19,100,000.00
D	
Class D Notes	\$17,000,000.00
D Subtotal	\$17,000,000.00

Reinvestment Overcollateralization Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
OC Coverage %	108.73%	>= 104.99%	PASS

Collateral:

APB of Collateral Obligations	\$346,902,212.21
-------------------------------	------------------

Plus:

Principal Proceeds from Collection and Ramp-Up Accounts	\$5,505,195.42
---	----------------

Less:

Haircut Amount	\$0.00
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Equals:

Adjusted Collateral Principal Amount (Numerator):	\$352,407,407.63
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Aggregate Amount Outstanding (Denominator):	\$324,100,000.00
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Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
Class A-2 Notes	\$45,700,000.00
A Subtotal	\$259,500,000.00
B	
Class B Notes	\$28,500,000.00
B Subtotal	\$28,500,000.00
C	
Class C Notes	\$19,100,000.00
C Subtotal	\$19,100,000.00
D	
Class D Notes	\$17,000,000.00
D Subtotal	\$17,000,000.00

Class A Interest Coverage Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
Interest Coverage %	289.93%	>= 110.00%	PASS

Actual:

Interest Received on Collateral Obligations	\$4,567,456.05	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$4,567,456.05

Projected:

Interest on Collateral Obligations	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Add:

Eligible Investments Purchased with Interest Proceeds	\$0.00	
Net Hedge Receiveable	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i) clauses (A), (B) and (C)	\$186,915.14	
Subtotal:		\$186,915.14

Interest Coverage Numerator:	\$4,380,540.91
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Note Interest:

Total Projected Note Interest	\$1,510,907.76
Total Accrued Interest on Deferred Interest	\$0.00

Interest Coverage Denominator:	\$1,510,907.76
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.2065%	0.7565%	1.4500%	01-Aug-2016	31-Oct-2016	\$213,800,000.00	\$1,192,478.41
Class A-2 Notes	2.7565%	0.7565%	2.0000%	01-Aug-2016	31-Oct-2016	\$45,700,000.00	\$318,429.35
Grand Total						\$259,500,000.00	\$1,510,907.76

Class B Interest Coverage Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
Interest Coverage %	248.40%	>= 105.00%	PASS

Actual:

Interest Received on Collateral Obligations	\$4,567,456.05	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$4,567,456.05

Projected:

Interest on Collateral Obligations	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Add:

Eligible Investments Purchased with Interest Proceeds	\$0.00	
Net Hedge Receiveable	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i) clauses (A), (B) and (C)	\$186,915.14	
Subtotal:		\$186,915.14

Interest Coverage Numerator:	\$4,380,540.91
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Note Interest:

Total Projected Note Interest	\$1,763,521.86	
Total Accrued Interest on Deferred Interest	\$0.00	

Interest Coverage Denominator:	\$1,763,521.86
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.2065%	0.7565%	1.4500%	01-Aug-2016	31-Oct-2016	\$213,800,000.00	\$1,192,478.41
Class A-2 Notes	2.7565%	0.7565%	2.0000%	01-Aug-2016	31-Oct-2016	\$45,700,000.00	\$318,429.35
Class B Notes	3.5065%	0.7565%	2.7500%	01-Aug-2016	31-Oct-2016	\$28,500,000.00	\$252,614.10
Class B Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	20-Oct-2016	20-Oct-2016	\$0.00	\$0.00
Grand Total						\$288,000,000.00	\$1,763,521.86

Class C Interest Coverage Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
Interest Coverage %	222.75%	>= 102.00%	PASS

Actual:

Interest Received on Collateral Obligations	\$4,567,456.05	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$4,567,456.05

Projected:

Interest on Collateral Obligations	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Add:

Eligible Investments Purchased with Interest Proceeds	\$0.00	
Net Hedge Receiveable	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i) clauses (A), (B) and (C)	\$186,915.14	
Subtotal:		\$186,915.14

Interest Coverage Numerator:		\$4,380,540.91
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Note Interest:

Total Projected Note Interest	\$1,966,614.02	
Total Accrued Interest on Deferred Interest	\$0.00	

Interest Coverage Denominator:		\$1,966,614.02
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.2065%	0.7565%	1.4500%	01-Aug-2016	31-Oct-2016	\$213,800,000.00	\$1,192,478.41
Class A-2 Notes	2.7565%	0.7565%	2.0000%	01-Aug-2016	31-Oct-2016	\$45,700,000.00	\$318,429.35
Class B Notes	3.5065%	0.7565%	2.7500%	01-Aug-2016	31-Oct-2016	\$28,500,000.00	\$252,614.10
Class B Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	20-Oct-2016	20-Oct-2016	\$0.00	\$0.00
Class C Notes	4.2065%	0.7565%	3.4500%	01-Aug-2016	31-Oct-2016	\$19,100,000.00	\$203,092.16
Class C Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	20-Oct-2016	20-Oct-2016	\$0.00	\$0.00
Grand Total						\$307,100,000.00	\$1,966,614.02

Class D Interest Coverage Test

Report Summary

Current Distribution Period : 01-Aug-2016 - 31-Oct-2016

Current Collection Period : 22-Jul-2016 - 20-Oct-2016

	Outcome	Requirement	
Interest Coverage %	198.82%	>= 101.00%	PASS

Actual:

Interest Received on Collateral Obligations	\$4,567,456.05	
Miscellaneous Interest Proceeds	\$0.00	
Interest Receivable not projected	\$0.00	
Subtotal:		\$4,567,456.05

Projected:

Interest on Collateral Obligations	\$0.00	
Reinvestment Income	\$0.00	
Interest on Account Balances	\$0.00	
Subtotal:		\$0.00

Add:

Eligible Investments Purchased with Interest Proceeds	\$0.00	
Net Hedge Receiveable	\$0.00	
Subtotal:		\$0.00

Less:

Principal Financed Accrued Interest	\$0.00	
Section 11.1(a)(i) clauses (A), (B) and (C)	\$186,915.14	
Subtotal:		\$186,915.14

Interest Coverage Numerator:		\$4,380,540.91
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Note Interest:

Total Projected Note Interest	\$2,203,240.56	
Total Accrued Interest on Deferred Interest	\$0.00	

Interest Coverage Denominator:		\$2,203,240.56
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Tranche	All-In-Rate	Base Rate	Spread	Date From	Date To	Par Amount	Interest
Class A-1 Notes	2.2065%	0.7565%	1.4500%	01-Aug-2016	31-Oct-2016	\$213,800,000.00	\$1,192,478.41
Class A-2 Notes	2.7565%	0.7565%	2.0000%	01-Aug-2016	31-Oct-2016	\$45,700,000.00	\$318,429.35
Class B Notes	3.5065%	0.7565%	2.7500%	01-Aug-2016	31-Oct-2016	\$28,500,000.00	\$252,614.10
Class B Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	20-Oct-2016	20-Oct-2016	\$0.00	\$0.00
Class C Notes	4.2065%	0.7565%	3.4500%	01-Aug-2016	31-Oct-2016	\$19,100,000.00	\$203,092.16
Class C Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	20-Oct-2016	20-Oct-2016	\$0.00	\$0.00
Class D Notes	5.5065%	0.7565%	4.7500%	01-Aug-2016	31-Oct-2016	\$17,000,000.00	\$236,626.54
Class D Notes Interest on Deferred Interest	0.0000%	0.0000%	0.0000%	20-Oct-2016	20-Oct-2016	\$0.00	\$0.00
Grand Total						\$324,100,000.00	\$2,203,240.56

Interest Coverage Detail

Reinvestment Rate: 0.0000%

Collection Period Start Date: 22-Jul-2016

Collection Period End Date: 20-Oct-2016

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Acosta Inc - Tranche B-1 Loan													
27-Sep-2021	\$21,164.89												
AdvancePierre Foods Inc - Effective Date Term Loan													
02-Jun-2023	\$12,827.64												
Advantage Sales & Marketing Inc - First Lien Initial Term Loan													
23-Jul-2021	\$5,313.39												
AF Borrower LLC - First Lien Initial Term Loan													
28-Jan-2022	\$47,329.43												
Affordable Care Holding Corp - First Lien Term B Loan													
24-Oct-2022	\$36,552.43												
Albany Molecular Research Inc - Term Loan													
16-Jul-2021	\$26.78												
Albaugh LLC - Initial Term Loan													
31-May-2021	\$40,480.00												
Albertson's LLC - 2016-1 Term B-5 Loan													
21-Dec-2022	\$9,419.32												
Albertson's LLC - Term B-6 Loan													
22-Jun-2023	\$24,911.85												
Alfred Fueling Systems Inc - First Lien Initial Term Loan													
20-Jun-2021	\$22,927.22												
Alix Partners LLP - Retired Initial Term Loan													
28-Jul-2022	\$23,025.00												
Allied Security Holdings LLC - First Lien Incremental Term Loan													
12-Feb-2021	\$9,372.53												
Allied Universal Holdco LLC - First Lien Initial Term Loan													
28-Jul-2022	\$29,290.29												
Allied Universal Holdco LLC - Second Lien Initial Term Loan													
28-Jul-2023	\$48,383.22												
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan													
03-Oct-2019	\$20,515.15												
Allnex Sarl - Tranche B-2 Term Loan													
13-Sep-2023		ACT/360	\$165,668.30	1									
Allnex USA Inc - First Lien Tranche B2 Term Loan													
03-Oct-2019	\$8,677.43												
03-Oct-2019		ACT/360	\$925,593.02	27									
Allnex USA Inc - Tranche B-3 Term Loan													
13-Sep-2023	\$242.69												
Alorica Inc. - Term B Loan													
30-Jun-2022	\$3,055.56												
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan													
01-Aug-2021	\$43,942.94												
Amneal Pharmaceuticals LLC - Term Loan B													
01-Nov-2019	\$22,537.36												
Applied Systems Inc - First Lien Initial Term Loan													
25-Jan-2021	\$14,079.01												
Atrium Innovations Inc - Initial Tranche B-1 Term Loan													
13-Feb-2021	\$21,233.47												
Auris Luxembourg III SARL - Facility B4- USD													
17-Jan-2022	\$13,407.02												
Avago Technologies Cayman Finance Limited - Term B-1 Dollar Loan													

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
01-Feb-2023	\$742.52												
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan													
17-Jun-2022	\$0.00		\$1,796,407.19										
AVSC Holding Corp - First Lien Initial Term Loan													
24-Jan-2021	\$33,571.93												
Bass Pro Group LLC - Term Loan													
05-Jun-2020	\$34,420.93												
Bats Global Markets Inc - Refinancing Term Loan													
30-Jun-2023	\$28,009.45												
BC Luxembourg Sarl - Retired - Term B-1 Dollar Loan													
01-Feb-2023	\$5,217.69												
BC Luxembourg Sarl - Term B-3 Loan													
01-Feb-2023	\$15,032.03												
Blount International, Inc. - Initial Term Loan													
12-Apr-2023	\$30,924.77												
Blue Coat Holdings Inc - Initial Term Loan													
20-May-2022	\$14,167.49												
BMC Software Finance Inc - Initial US Term Loan													
10-Sep-2020	\$60,073.30												
Calpine Construction Finance Company L P - Term B-1 Loan													
03-May-2020	\$37,370.18												
Catalent Pharma Solutions Inc - Dollar Term Loan													
20-May-2021	\$32,039.26												
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan													
30-Aug-2020	\$2,230.20												
Charter Communications Operating - Term E Loan													
01-Jul-2020	\$14,755.85												
Checkout Holding Corp - First Lien Term B Loan													
09-Apr-2021	\$33,810.00												
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan													
22-Jun-2022	\$1,679.05												
Chefs' Warehouse Inc (The) - Term Loan													
22-Jun-2022	\$20,209.33												
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan													
31-Dec-2019	\$9,867.55												
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan													
27-Jan-2021	\$19,366.43												
Clover Technologies Group LLC - Initial Term Loan													
08-May-2020	\$41,256.69												
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)													
07-Sep-2021	\$3,971.32												
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan													
07-Sep-2021	\$24,023.21												
Concordia Healthcare Corp - Dollar Term Loan													
21-Oct-2021	\$0.00		\$3,479,987.46										
Coty Inc - Term B USD Loans													
27-Oct-2022	\$3,740.31												
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan													
17-Dec-2021	\$18,850.17												
CSC Holdings LLC - Initial Term Loan													
11-Oct-2024	\$27,431.25												
11-Oct-2024		ACT/360	\$1,480,263.16	4									
CSM Bakery Solutions LLC - First Lien Term Loan													
03-Jul-2020	\$29,424.45												
Dell International LLC - Term B Loan													
07-Sep-2023	\$4,125.00												
Dell International LLC - Term B-2 Loan													
29-Apr-2020	\$14,254.28												
Dell International LLC - Term C Loan													
29-Oct-2018	\$7,913.57												

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Deluxe Entertainment Services Group Inc - Initial Term Loan													
28-Feb-2020	\$92,604.69												
Diebold Inc - Dollar Term B Loan													
06-Nov-2023	\$23,758.68												
Dollar Tree Inc - Retired - Term B-1 Loan													
06-Jul-2022	\$6,951.14												
DPX Holdings BV - 2015 Incremental Dollar Term Loan													
11-Mar-2021	\$42,360.53												
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan													
04-Nov-2021	\$33,421.42												
DTZ US Borrower LLC - Second Lien Initial Term Loan													
04-Nov-2022	\$23,381.94												
Eastern Power LLC - Term Loan													
02-Oct-2021	\$31,752.13												
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan													
26-Sep-2022	\$9,535.42												
EnergySolutions LLC - Term Advance													
29-May-2020	\$27,427.50												
Engility Corporation - Term B2 Loan													
14-Aug-2023	\$369.52												
Epicor Software Corporation - Term B Loan													
01-Jun-2022	\$24,155.78												
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan													
01-Mar-2023	\$14,580.17												
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan													
15-Jan-2021	\$35,506.25												
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan													
30-Aug-2020	\$20,551.62												
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan													
30-Aug-2020	\$6,271.91												
Filtration Group Corporation - First Lien Initial Term Loan													
21-Nov-2020	\$37,303.68												
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan													
16-Oct-2023	\$48,555.56												
First Data Corp - Retired - 2021 Extended USD Term Loan													
24-Mar-2021	\$37,935.07												
Flavors Holdings Inc - First Lien Tranche B Term Loan													
03-Apr-2020	\$31,481.25												
Flexera Software LLC - Second Lien Term Loan													
02-Apr-2021	\$20,444.44												
Floor And Decor Outlets Of America Inc - Term Loan													
02-Oct-2023	\$0.00			\$1,200,000.00									
FMG Resources (August 2006) Pty Ltd. - Term Loan													
30-Jun-2019	\$20,958.94												
FR Dixie Acquisition Corp - Initial Term Loan													
18-Dec-2020	\$43,017.19												
Galleria Company - Term B Loan													
26-Jan-2023	\$13,083.33												
Getty Images, Inc. - Initial Term Loan													
18-Oct-2019	\$35,497.05												
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan													
15-Aug-2022	\$18,642.69												
GOBP Holdings Inc - First Lien Initial Term Loan													
21-Oct-2021	\$37,917.89												
Greatbatch Ltd - Term B Loan													
27-Oct-2022	\$33,377.60												
Hampton Rubber Company - First Lien Term Loan													
27-Mar-2021	\$50,047.22												
Hilex Poly Co LLC - First Lien Term Loan													
05-Dec-2021	\$46,295.00												

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Horizon Pharma Inc - 2015 Term Loan													
22-Apr-2021	\$11,277.81												
Hudson's Bay Company - Initial Term Loan													
30-Sep-2022	\$49,408.03												
Huntsman International LLC - 2016 Term B Loan													
01-Apr-2023	\$28,733.54												
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan													
30-Jun-2021	\$10,738.95												
Ineos US Finance LLC - Extended 2020 Dollar Term Loan													
15-Dec-2020	\$37,379.48												
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan													
27-May-2022	\$1,000.00												
Infor (US) Inc - Tranche B-3 Term Loan													
03-Jun-2020	\$15,396.86												
Infor (US) Inc - Tranche B-5 Term Loan													
03-Jun-2020	\$3,203.70												
Informatica Corporation - Dollar Term Loan													
05-Aug-2022	\$28,627.32												
Information Resources Inc - Term Loan													
30-Sep-2020	\$43,147.09												
Ion Media Networks Inc - Term B-1 Loan													
18-Dec-2020	\$46,061.17												
IPC Corp - First Lien Term B-1 Loan													
06-Aug-2021	\$20,630.16												
KAR Auction Services Inc - Tranche B-3 Term Loan													
09-Mar-2023	\$24,363.35												
Keurig Green Mountain Inc - Term B USD Loan													
03-Mar-2023	\$47,269.44												
Kindred Healthcare Inc - 2016 Incremental Term Loan													
09-Apr-2021	\$32,190.44												
Kronos Acquisition Holdings Inc - Initial Term Loan													
26-Aug-2022	\$30,521.88												
Landesk Software Inc - First Lien Term Loan													
16-Sep-2022	\$0.00			\$0.00									
Landslide Holdings Inc - First Lien Term Loan													
27-Sep-2022	\$0.00			\$1,000,000.00									
Lannett Company, Inc. - Initial Tranche A Term Loan													
25-Nov-2020	\$21,490.63												
Lanyon Solutions Inc - First Lien Term Loan													
13-Nov-2020	\$41,112.87												
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan													
13-Oct-2023	\$0.00			\$1,254,901.96									
LTI Holdings Inc - First Lien Initial Term Loan													
18-Apr-2022	\$33,172.79												
Macdermid Inc - Tranche B Term Loan (First Lien)													
07-Jun-2020	\$31,884.80												
Macdermid Inc - Tranche B-3 Term Loan													
08-Jun-2020	\$27,900.28												
Macmillan Academic Publishing Inc - Initial Term B9 Loan													
14-Aug-2020	\$1,676.78												
Magic Newco LLC - First Lien USD Term Loan													
12-Dec-2018	\$30,774.99												
Match Group Inc - Term B-1 Loan													
16-Nov-2022	\$14,380.21												
Mattress Holding Corp - 2016 Incremental Term Loan													
20-Oct-2021	\$31,218.61												
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan													
04-May-2022	\$23,750.00												
Medpace Holdings Inc - Initial Term Loan													
01-Apr-2021	\$18,799.04												

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Midas Intermediate Holdco II LLC - Initial Term Loan													
18-Aug-2021	\$34,020.03												
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan													
16-Aug-2023	\$0.00		\$1,500,000.00										
MPH Acquisition Holdings LLC - Initial Term Loan													
07-Jun-2023	\$8,000.00												
MSC Software Corporation - First Lien Initial Term Loan													
29-May-2020	\$37,120.58												
Natel Engineering Company Inc - Initial Term Loan													
02-Apr-2020	\$11,994.49												
Nexeo Solutions LLC - Initial Term Loan													
09-Jun-2023	\$6,506.49												
Nortek Inc - Incremental-1 Loan Retired 08/31/2016													
30-Oct-2020	\$35,593.41												
Numericable-SFR SA - USD TLB-7													
15-Jan-2024	\$19,142.68												
NVA Holdings Inc - First Lien Term Loan													
16-Aug-2021	\$29,727.28												
NXP BV - Tranche B Loan Retired 09/22/2016													
07-Dec-2020	\$9,331.01												
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan													
18-Oct-2019	\$22,311.31												
Packers Holdings LLC - Initial Term Loan													
02-Dec-2021	\$37,676.25												
Penn Products Terminals LLC - Tranche B Term Loan Retired 08/25/2016													
19-Mar-2022	\$12,889.51												
Petco Animal Supplies Inc - Tranche B-1 Term Loan													
26-Jan-2023	\$6,982.50												
Petco Animal Supplies Inc - Tranche B-2 Term Loan													
26-Jan-2023	\$5,504.33												
PetSmart Inc - Retired - Tranche B-1 Loan													
11-Mar-2022	\$49,736.26												
PFS Holding Corporation - First Lien Term Loan													
31-Jan-2021	\$50,543.02												
PQ Corporation - Dollar Tranche B1 Loan													
04-Nov-2022	\$3,492.83												
Precyse Acquisition Corp - First Lien Initial Term Loan													
20-Oct-2022	\$17,339.89												
Presidio Inc - Term B Loan													
02-Feb-2022	\$55,305.67												
Prime Security Services Borrower LLC - First Lien Term B-1 Loan													
02-May-2022	\$14,263.19												
Printpack Holdings Inc - Retired First Lien Term Loan													
28-May-2020	\$9,224.70												
Quorum Health Corporation - Term Loan													
29-Apr-2022	\$15,754.92												
Raley's - Initial Term Loan													
18-May-2022	\$61,830.52												
Royal Holdings Inc - First Lien Initial Term Loan													
20-Jun-2022	\$5,692.50												
RP Crown Parent LLC - First Lien Term Loan													
21-Dec-2018	\$20,786.00												
Sabre Inc - Incremental Term Loan													
19-Feb-2019	\$22,098.60												
Securus Technologies Holdings Inc - First Lien Initial Term Loan													
30-Apr-2020	\$7,558.55												
Select Medical Corp - Series E Tranche B Term Loan													
01-Jun-2018	\$30,252.51												
Shearer's Foods LLC - First Lien Term Loan													
30-Jun-2021	\$18,312.67												

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Shearer's Foods LLC - Second Lien Term Loan													
30-Jun-2022	\$19,805.56												
Sitel Worldwide Corporation - First Lien Term Loan													
20-Sep-2021	\$32,955.90												
SiteOne Landscape Supply, LLC - Initial Term Loan													
29-Apr-2022	\$14,131.25												
SK Spice Sarl - Term Loan A													
29-Jun-2020	\$3,200.58												
SolarWinds Holdings Inc - 2016 Refinancing Term Loan													
03-Feb-2023	\$19.71												
SolarWinds Holdings Inc - Retired - Initial US Term Loan													
03-Feb-2023	\$17,983.33												
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan													
03-Mar-2023	\$26,117.22												
Sophia LP - Closing Date Term Loan													
30-Sep-2022	\$18,071.77												
SourceHOV LLC - First Lien Term B Loan													
31-Oct-2019	\$56,074.48												
Spin Holdco Inc - Initial Term Loan													
14-Nov-2019	\$36,712.75												
Springer Science & Business Media Finance BV - Initial Term B9 Loan													
14-Aug-2020	\$9,092.64												
Springer Science & Business Media Finance Inc - Initial Term B9 Loan													
14-Aug-2020	\$19,004.81												
Springer Science & Business Media GMBH - Initial Term B9 Loan													
14-Aug-2020	\$838.25												
Springer Science & Business Media LLC - Initial Term B9 Loan													
14-Aug-2020	\$3,322.49												
Springer-Verlag GmbH - Initial Term B9 Loan													
14-Aug-2020	\$1,080.13												
St. George's University Scholastic Services LLC - Term Loan													
02-Jun-2022	\$11,779.51												
Sterigenics-Nordion Holdings LLC - Initial Term Loan													
16-May-2022	\$26,949.13												
Stratose Intermediate Holdings II LLC - Term Loan													
26-Jan-2022	\$15,256.67												
STS Operating Inc - Term Loan													
12-Feb-2021	\$11,570.07												
Styrolution US Holding LLC - Retired-Dollar Tranche B1 Loan													
07-Nov-2019	\$32,723.89												
Tank Holding Corp - Initial Term Loan													
16-Mar-2022	\$25,819.14												
Telenet Financing USD LLC - Term Loan AD													
30-Jun-2024	\$4,533.33												
Tribune Media Company - Term B Loan													
24-Dec-2020	\$6,019.05												
Trugreen Limited Partnership - First Lien Term Loan													
13-Apr-2023	\$13,284.19												
U.S. Renal Care Inc - First Lien Initial Term Loan													
30-Dec-2022	\$34,136.79												
U.S. Renal Care Inc - Second Lien Term Loan													
29-Dec-2023	\$18,400.00												
Univar USA Inc - Initial Dollar Term Loan													
01-Jul-2022	\$21,559.31												
USIC Holdings Inc - Initial Term Loan (First Lien)													
10-Jul-2020	\$29,888.90												
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan													
05-Aug-2020	\$43,081.29												
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan													
01-Apr-2022	\$25,391.83												

Maturity	Interest Collected	Calc. Method	PAR	Contract	Current Interest Rate	Payment Date	No. of Days in Period	Scheduled Distribution	Tax Withholding	Scheduled Distribution After Tax	No. of Days Reinvested	Reinvestment Interest	Reinvestment Interest After Tax
Vantiv LLC - Term B Loan													
13-Jun-2021	\$14,724.31												
VCVH Holding Corp - First Lien Initial Term Loan													
01-Jun-2023	\$18,200.00												
Velocity Pooling Vehicle LLC - First Lien Original Term Loan													
14-May-2021	\$50,088.89												
Vencore Inc - Initial Term Loan (First Lien)													
23-Nov-2019	\$3,416.28												
Vertiv Co - Term Loan													
29-Sep-2023	\$0.00			\$1,000,000.00									
Virtuoso US LLC - Term Loan Retired 09/30/2016													
11-Feb-2021	\$22,145.13												
Vizient Inc - Retired Initial Term Loan													
13-Feb-2023	\$32,302.96												
Wand Intermediate I LP - Second Lien Initial Term Loan													
19-Sep-2022	\$43,083.33												
WD Wolverine Holdings LLC - First Lien Term B													
17-Oct-2023	\$0.00			\$1,500,000.00									
Weight Watchers International Inc - Initial Tranche B-2 Term Loan													
02-Apr-2020	\$29,192.83												
Western Digital Corporation - Retired - US Term B Loan													
28-Apr-2023	\$24,479.17												
Western Digital Corporation - US Term B-1 Loan													
01-May-2023	\$13,200.00												
William Morris Endeavor Entertainment LLC - First Lien Term Loan													
06-May-2021	\$39,085.16												
World Kitchen LLC - New Term Loan													
22-Jun-2023	\$0.00			\$1,660,000.00									
XPO Logistics Inc - Refinanced Term Loan													
01-Nov-2021	\$12.69												
XPO Logistics Inc - Retired Senior Secured Loan													
01-Nov-2021	\$21,525.17												
Zebra Technologies Corporation - New Term Loan													
27-Oct-2021	\$17,657.07												
Ziggo Secured Finance Partnership - Term D Loan													
02-Sep-2024	\$6,442.87												
Ziggo Secured Finance Partnership - US B1 Facility													
15-Jan-2022	\$14,416.16												
Ziggo Secured Finance Partnership - US B2 Facility													
15-Jan-2022	\$8,883.54												
Ziggo Secured Finance Partnership - US B3 Facility													
15-Jan-2022	\$5,749.74												
Grand Total	\$4,222,889.70							\$0.00		\$0.00		\$0.00	\$0.00

Collateral Quality: Maximum Moody's Rating Factor Test

Moody's Weighted Average Recovery Adjustment:

Weighted Average Moody's Recovery Rate (60% Ceiling unless Rating Condition is satisfied)	48.8%
(b)(i) ((Weighted Average Moody's Recovery Rate * 100) - 43)	5.80
(b)(ii)	60
Greater of 0 and (b)(i) * (b)(ii)	348.00

Adjusted Weighted Average Moody's Rating Factor 2830

Asset Quality Matrix 2920

Asset Quality Matrix plus Moody's Weighted Average Recovery Adjustment <= 3268

Result **PASS**

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Acosta Inc - Tranche B-1 Loan	LX144231	No	\$1,965,125.00	B2	2,720.00	\$5,345,140,000.00
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	No	\$1,263,461.54	B1	2,220.00	\$2,804,884,618.80
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	No	\$492,462.31	B2	2,720.00	\$1,339,497,483.20
AF Borrower LLC - First Lien Initial Term Loan	LX142446	No	\$2,955,000.00	B3	3,490.00	\$10,312,950,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Albany Molecular Research Inc - Term Loan	LX146837	No	\$935,138.54	B3	3,490.00	\$3,263,633,504.60
Albaugh LLC - Initial Term Loan	LX137116	No	\$2,604,130.43	B1	2,220.00	\$5,781,169,554.60
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	No	\$791,157.19	B1	2,220.00	\$1,756,368,961.80
Albertson's LLC - Term B-6 Loan	LX152913	No	\$2,391,129.66	B1	2,220.00	\$5,308,307,845.20
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	No	\$1,940,503.40	B1	2,220.00	\$4,307,917,548.00
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	No	\$1,856,250.00	B2	2,720.00	\$5,049,000,000.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	No	\$1,985,000.00	B3	3,490.00	\$6,927,650,000.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No	\$2,000,000.00	B3	3,490.00	\$6,980,000,000.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	No	\$1,783,925.76	B1	2,220.00	\$3,960,315,187.20
Allnex Sarl - Tranche B-2 Term Loan	LX152754	No	\$165,668.30	B1	2,220.00	\$367,783,626.00
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	No	\$925,593.02	B1	2,220.00	\$2,054,816,504.40
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	No	\$124,812.89	B1	2,220.00	\$277,084,615.80
Alorica Inc. - Term B Loan	LX153037	No	\$249,375.00	B1	2,220.00	\$553,612,500.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	No	\$3,430,328.13	B2	2,720.00	\$9,330,492,513.60
American Bath Group LLC - First Lien Term Loan	LX155089	No	\$750,000.00	B3	3,490.00	\$2,617,500,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	No	\$1,954,323.65	B1	2,220.00	\$4,338,598,503.00
Applied Systems Inc - First Lien Initial Term Loan	LX134866	No	\$1,373,582.59	B3	3,490.00	\$4,793,803,239.10
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	No	\$1,950,000.00	B3	3,490.00	\$6,805,500,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	No	\$1,231,289.06	B2	2,720.00	\$3,349,106,243.20
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	No	\$1,796,407.19	B1	2,220.00	\$3,988,023,961.80
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	No	\$2,922,556.40	B2	2,720.00	\$7,949,353,408.00
Bass Pro Group LLC - Term Loan	LX144858	No	\$3,359,294.91	B2	2,720.00	\$9,137,282,155.20
Bats Global Markets Inc - Refinancing Term Loan	LX153214	No	\$2,503,607.47	Ba2	1,350.00	\$3,379,870,084.50
BC Luxembourg Sarl - Term B-3 Loan	LX153989	No	\$2,024,157.69	Ba1	940.00	\$1,902,708,228.60
Blount International, Inc. - Initial Term Loan	LX149926	No	\$1,596,000.00	B1	2,220.00	\$3,543,120,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	No	\$4,688,888.89	B3	3,490.00	\$16,364,222,226.10
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	No	\$4,861,809.04	Ba3	1,766.00	\$8,585,954,764.64

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Camelot US Acquisition I Co - Initial Term Loan	LX155002	No	\$1,564,000.00	B3	3,490.00	\$5,458,360,000.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	No	\$2,942,382.54	B1	2,220.00	\$6,532,089,238.80
Cengage Learning Inc - Term B Loan	LX152766	No	\$3,767,175.51	B2	2,720.00	\$10,246,717,387.20
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	No	\$204,811.58	B2	2,720.00	\$557,087,497.60
Charter Communications Operating - Term E Loan	LX129060	No	\$1,919,714.94	Ba2	1,350.00	\$2,591,615,169.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	No	\$2,932,500.00	B3	3,490.00	\$10,234,425,000.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	No	\$73,795.28	B2	2,720.00	\$200,723,161.60
Chefs' Warehouse Inc (The) - Term Loan	LX152998	No	\$1,607,932.02	B2	2,720.00	\$4,371,932,214.40
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	No	\$1,026,212.24	B2	2,720.00	\$2,791,297,292.80
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	No	\$1,888,203.38	B2	2,720.00	\$5,135,913,193.60
Clover Technologies Group LLC - Initial Term Loan	LX136594	No	\$2,922,284.21	B2	2,720.00	\$7,948,613,051.20
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	No	\$347,558.24	B2	2,720.00	\$945,358,412.80
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	No	\$2,102,441.89	B2	2,720.00	\$5,718,641,940.80
Concordia Healthcare Corp - Dollar Term Loan	LX148270	No	\$3,479,987.46	B3	3,490.00	\$12,145,156,235.40
Coty Inc - Term B USD Loans	LX148101	No	\$398,000.00	Ba1	940.00	\$374,120,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	No	\$1,473,843.75	B2	2,720.00	\$4,008,855,000.00
CSC Holdings LLC - Initial Term Loan	LX154963	No	\$1,480,263.16	B1	2,220.00	\$3,286,184,215.20
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	No	\$2,322,099.74	B2	2,720.00	\$6,316,111,292.80
Dell International LLC - Term B Loan	LX150043	No	\$3,375,000.00	Ba1	940.00	\$3,172,500,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	No	\$5,624,179.55	B2	2,720.00	\$15,297,768,376.00
Diebold Inc - Dollar Term B Loan	LX151920	No	\$1,770,833.00	Ba3	1,766.00	\$3,127,931,078.00
Dollar Tree Inc - Term B-3 Loan	LX145028	No	\$284,810.13	Ba2	1,350.00	\$384,493,675.50
Donnelley Financial Solutions Inc - Term B Loan	LX155094	No	\$500,000.00	B1	2,220.00	\$1,110,000,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	No	\$3,890,252.53	B3	3,490.00	\$13,576,981,329.70
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	No	\$3,942,649.71	B2	2,720.00	\$10,724,007,211.20
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Eastern Power LLC - Term Loan	LX140953	No	\$2,330,630.38	B2	2,720.00	\$6,339,314,633.60
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	No	\$992,500.00	B1	2,220.00	\$2,203,350,000.00
EnergySolutions LLC - Term Advance	LX137277	No	\$1,590,000.00	B3	3,490.00	\$5,549,100,000.00
Engility Corporation - Term B2 Loan	LX154035	No	\$313,725.16	B2	2,720.00	\$853,332,435.20
Epicor Software Corporation - Term B Loan	LX144606	No	\$1,984,924.62	B3	3,490.00	\$6,927,386,923.80
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	No	\$995,000.00	B2	2,720.00	\$2,706,400,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	No	\$2,917,500.00	B2	2,720.00	\$7,935,600,000.00
Expro Finservices SARL - Initial Term Loan	LX139588	No	\$874,538.08	Caa1	4,770.00	\$4,171,546,641.60
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	No	\$1,847,776.07	B2	2,720.00	\$5,025,950,910.40
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	No	\$564,766.90	B2	2,720.00	\$1,536,165,968.00
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	No	\$3,422,919.52	B2	2,720.00	\$9,310,341,094.40
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	No	\$2,539,518.56	B1	2,220.00	\$5,637,731,203.20
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	No	\$1,800,000.00	B3	3,490.00	\$6,282,000,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	No	\$1,200,000.00	B2	2,720.00	\$3,264,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	No	\$2,417,151.46	Ba2	1,350.00	\$3,263,154,471.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	No	\$2,917,500.00	Ca	10,000.00	\$29,175,000,000.00
Galleria Company - Term B Loan	LX148185	No	\$800,000.00	Ba1	940.00	\$752,000,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	No	\$2,916,666.66	Caa1	4,770.00	\$13,912,499,968.20
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	No	\$1,386,043.71	B2	2,720.00	\$3,770,038,891.20
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	No	\$2,959,974.43	B3	3,490.00	\$10,330,310,760.70
Greatbatch Ltd - Term B Loan	LX147756	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Hampton Rubber Company - First Lien Term Loan	LX135905	No	\$3,910,000.00	Caa1	4,770.00	\$18,650,700,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	No	\$1,150,000.00	Ba3	1,766.00	\$2,030,900,000.00
Hillex Poly Co LLC - First Lien Term Loan	LX142207	No	\$2,947,500.01	B2	2,720.00	\$8,017,200,027.20
Horizon Pharma Inc - 2015 Term Loan	LX144256	No	\$987,500.00	B2	2,720.00	\$2,686,000,000.00

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Hudson's Bay Company - Initial Term Loan	LX147151	No	\$2,152,073.73	B1	2,220.00	\$4,777,603,680.60
Huntsman International LLC - 2016 Term B Loan	LX152019	No	\$1,990,000.00	Ba3	1,766.00	\$3,514,340,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	No	\$986,236.96	B2	2,720.00	\$2,682,564,531.20
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	No	\$1,200,000.00	B1	2,220.00	\$2,664,000,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	No	\$3,890,576.13	B1	2,220.00	\$8,637,079,008.60
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	No	\$1,994,949.49	B2	2,720.00	\$5,426,262,612.80
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	No	\$1,602,351.51	B2	2,720.00	\$4,358,396,107.20
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	No	\$333,411.29	B2	2,720.00	\$906,878,708.80
Informatica Corporation - Dollar Term Loan	LX144702	No	\$2,482,462.31	B3	3,490.00	\$8,663,793,461.90
Information Resources Inc - Term Loan	LX132782	No	\$3,554,451.09	B2	2,720.00	\$9,668,106,964.80
InVentiv Health Inc - First Lien Term Loan B	LX154353	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	No	\$3,794,512.89	B1	2,220.00	\$8,423,818,615.80
IPC Corp - First Lien Term B-1 Loan	LX144340	No	\$1,477,500.00	B3	3,490.00	\$5,156,475,000.00
JD Power and Associates - First Lien Initial Term Loan	LX152918	No	\$533,334.00	B2	2,720.00	\$1,450,668,480.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	No	\$2,238,750.00	B1	2,220.00	\$4,970,025,000.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	No	\$3,803,800.00	Ba3	1,766.00	\$6,717,510,800.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	No	\$2,957,172.19	B1	2,220.00	\$6,564,922,261.80
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	No	\$1,485,000.00	B3	3,490.00	\$5,182,650,000.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	No	\$1,443,750.03	B2	2,720.00	\$3,927,000,081.60
Lanyon Solutions Inc - First Lien Term Loan	LX133143	No	\$2,917,529.18	B3	3,490.00	\$10,182,176,838.20
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	No	\$1,254,901.96	Ba3	1,766.00	\$2,216,156,861.36
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	No	\$2,466,262.59	B3	3,490.00	\$8,607,256,439.10
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	No	\$1,763,592.45	B2	2,720.00	\$4,796,971,464.00
Macdermid Inc - Tranche B-3 Term Loan	LX148873	No	\$1,980,000.00	B2	2,720.00	\$5,385,600,000.00
Magic Newco LLC - First Lien Term Loan B	LX155219	No	\$222,222.22	B1	2,220.00	\$493,333,328.40
Magic Newco LLC - First Lien USD Term Loan	LX124101	No	\$1,812,673.90	B1	2,220.00	\$4,024,136,058.00
Match Group Inc - Term B-1 Loan	LX148815	No	\$1,218,750.00	Ba2	1,350.00	\$1,645,312,500.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	No	\$1,496,250.00	B2	2,720.00	\$4,069,800,000.00
Medpace Holdings Inc - Initial Term Loan	LX136043	No	\$903,138.43	B1	2,220.00	\$2,004,967,314.60
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	No	\$2,950,736.46	B2	2,720.00	\$8,026,003,171.20
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	No	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	No	\$765,417.87	B2	2,720.00	\$2,081,936,606.40
MSC Software Corporation - First Lien Initial Term Loan	LX137725	No	\$2,897,678.12	B3	3,490.00	\$10,112,896,638.80
Natel Engineering Company Inc - Initial Term Loan	LX143854	No	\$698,125.00	B2	2,720.00	\$1,898,900,000.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	No	\$1,282,500.00	B2	2,720.00	\$3,488,400,000.00
Numericable US LLC - USD Term Loan B6	LX148625	No	\$997,493.73	B1	2,220.00	\$2,214,436,080.60
Numericable-SFR SA - USD TLB-7	LX152260	No	\$1,494,377.34	B1	2,220.00	\$3,317,517,694.80
NVA Holdings Inc - First Lien Term Loan	LX140043	No	\$2,442,708.63	B3	3,490.00	\$8,525,053,118.70
NXP BV - Tranche F Loans	LX155082	No	\$1,066,401.39	Ba1	940.00	\$1,002,417,306.60
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	No	\$1,939,491.89	B2	2,720.00	\$5,275,417,940.80
Outerwall Inc - First Lien Term B Loan	LX154967	No	\$2,708,333.34	B2	2,720.00	\$7,366,666,684.80
Packers Holdings LLC - Initial Term Loan	LX142148	No	\$2,947,500.00	B3	3,490.00	\$10,286,775,000.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	No	\$1,194,000.00	B2	2,720.00	\$3,247,680,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	No	\$995,000.00	B2	2,720.00	\$2,706,400,000.00
PetSmart Inc - Tranche B-2 Loan	LX144464	No	\$3,450,018.99	B1	2,220.00	\$7,659,042,157.80
PFS Holding Corporation - First Lien Term Loan	LX134882	No	\$4,387,500.00	B3	3,490.00	\$15,312,375,000.00
PQ Corporation - Dollar Tranche B1 Loan	LX152395	No	\$748,125.00	B3	3,490.00	\$2,610,956,250.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	No	\$1,496,250.00	B3	3,490.00	\$5,221,912,500.00
Presidio Inc - Term B Loan	LX144522	No	\$4,024,567.52	B2	2,720.00	\$10,946,823,654.40
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	No	\$1,172,062.50	B1	2,220.00	\$2,601,978,750.00
Printpack Holdings Inc - First Lien Term Loan	LX153744	No	\$2,128,777.78	B2	2,720.00	\$5,790,275,561.60
Quorum Health Corporation - Term Loan	LX152098	No	\$1,492,500.00	B2	2,720.00	\$4,059,600,000.00

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's Adj. DP Rating	Moody's Rating Factor	Weight
Raley's - Initial Term Loan	LX144106	No	\$2,844,102.44	B2	2,720.00	\$7,735,958,636.80
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	No	\$750,000.00	B1	2,220.00	\$1,665,000,000.00
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	No	\$493,750.00	B2	2,720.00	\$1,343,000,000.00
Sabre Inc - Incremental Term Loan	LX132770	No	\$1,921,617.54	Ba2	1,350.00	\$2,594,183,679.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	No	\$865,737.15	B3	3,490.00	\$3,021,422,653.50
Select Medical Corp - Series E Tranche B Term Loan	LX135728	No	\$1,972,990.00	Ba3	1,766.00	\$3,484,300,340.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	No	\$1,447,614.21	B2	2,720.00	\$3,937,510,651.20
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	No	\$1,980,000.00	B3	3,490.00	\$6,910,200,000.00
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	No	\$597,000.00	B1	2,220.00	\$1,325,340,000.00
SK Spice Sarl - Term Loan A	LX145173	No	\$1,442,307.69	B2	2,720.00	\$3,923,076,916.80
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	No	\$1,197,000.00	B2	2,720.00	\$3,255,840,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	No	\$1,791,000.00	B2	2,720.00	\$4,871,520,000.00
Sophia LP - Closing Date Term Loan	LX147846	No	\$2,464,799.62	B3	3,490.00	\$8,602,150,673.80
SourceHOV LLC - First Lien Term B Loan	LX141601	No	\$2,793,750.00	Caa1	4,770.00	\$13,326,187,500.00
Spin Holdco Inc - Initial Term Loan	LX129663	No	\$2,932,787.19	B3	3,490.00	\$10,235,427,293.10
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	No	\$2,955,000.02	B2	2,720.00	\$8,037,600,054.40
St. George's University Scholastic Services LLC - Term Loan	LX152959	No	\$1,150,000.00	B2	2,720.00	\$3,128,000,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	No	\$2,475,000.00	B2	2,720.00	\$6,732,000,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	No	\$992,500.01	***	***	***
STS Operating Inc - Term Loan	LX135213	No	\$953,141.18	B2	2,720.00	\$2,592,544,009.60
Tank Holding Corp - Initial Term Loan	LX124491	No	\$1,863,961.29	B3	3,490.00	\$6,505,224,902.10
Telenet Financing USD LLC - Term Loan AD	LX152610	No	\$600,000.00	B1	2,220.00	\$1,332,000,000.00
Tribune Media Company - Term B Loan	LX145376	No	\$626,489.11	Ba3	1,766.00	\$1,106,379,768.26
Trugreen Limited Partnership - First Lien Term Loan	LX152068	No	\$798,000.00	B2	2,720.00	\$2,170,560,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	No	\$2,537,964.29	B2	2,720.00	\$6,903,262,868.80
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No	\$800,000.00	B2	2,720.00	\$2,176,000,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	No	\$1,980,000.00	B2	2,720.00	\$5,385,600,000.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	No	\$2,916,378.60	B3	3,490.00	\$10,178,161,314.00
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	No	\$2,508,574.62	B2	2,720.00	\$6,823,322,966.40
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	No	\$1,418,337.54	B2	2,720.00	\$3,857,878,108.80
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	No	\$1,197,000.00	B3	3,490.00	\$4,177,530,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	No	\$3,910,000.00	Caa1	4,770.00	\$18,650,700,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	No	\$720,321.00	B3	3,490.00	\$2,513,920,290.00
Vertiv Co - Term Loan	LX155379	No	\$1,000,000.00	B1	2,220.00	\$2,220,000,000.00
Vizient Inc - Term B-2 Loan	LX150884	No	\$1,671,720.59	B2	2,720.00	\$4,547,080,004.80
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	No	\$2,911,990.68	B3	3,490.00	\$10,162,847,473.20
Western Digital Corporation - US Term B-1 Loan	LX154422	No	\$2,394,000.00	Ba1	940.00	\$2,250,360,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	No	\$2,932,499.99	B2	2,720.00	\$7,976,399,972.80
World Kitchen LLC - New Term Loan	LX152519	No	\$1,660,000.00	B2	2,720.00	\$4,515,200,000.00
XPO Logistics Inc - Refinanced Term Loan	LX154467	No	\$1,191,015.00	B1	2,220.00	\$2,644,053,300.00
Zebra Technologies Corporation - New Term Loan	LX152897	No	\$1,636,363.64	Ba3	1,766.00	\$2,889,818,188.24
Ziggo Secured Finance Partnership - Term D Loan	LX154367	No	\$2,432,340.42	Ba3	1,766.00	\$4,295,513,181.72
Grand Total			\$346,902,212.21			\$981,705,003,189.22

Collateral Quality: Minimum Weighted Average Coupon Test

Aggregate Principal Balance of Fixed Rate Obligations	\$0.00
Aggregate Coupon	\$0.00

Minimum Weighted Average Coupon Test

Weighted Average Coupon	0.00%
Excess Weighted Average Floating Spread	0.00%
Weighted Average Coupon plus Excess Weighted Average Floating Spread	0.00%
Minimum Weighted Average Coupon	>=0.00%

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

Collateral Quality: Minimum Floating Spread Test

LIBOR Applicable for the Immediately Preceding Interest Determination Date	0.7565%
APB of Floating Rate Collateral Obligations	\$346,902,212.21
APB of Fixed Rate Collateral Obligations	\$0.00
APB of Collateral Obligations	\$346,902,212.21
Target Initial Par Amount	\$350,000,000.00
Principal Proceeds from issuance of additional notes	\$0.00
<hr/>	
(A) Aggregate Funded Spread	\$14,799,186.68
(B) Aggregate Unfunded Spread	\$0.00
(C) Aggregate Excess Funded Spread	\$0.00
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Weighted Average Floating Spread Numerator: (A) plus (B) plus (C)	\$14,799,186.68
Weighted Average Floating Spread Denominator: APB of Floating Rate Obligations	\$346,902,212.21
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Minimum Floating Spread Test

Weighted Average Floating Spread	4.27%
Excess Weighted Average Coupon	0.00%
Weighted Average Floating Spread plus Excess Weighted Average Coupon	4.27%
Minimum Floating Spread	>= 4.20%

Result **PASS**

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Float											
Acosta Inc - Tranche B-1 Loan	LX144231	Quarterly	\$1,965,125.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$68,651.64
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Monthly	\$1,263,461.54	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$47,297.68
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$7,375.59	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$257.67
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$485,086.72	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$16,946.50
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Quarterly	\$2,955,000.00	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.4935%	\$162,332.93
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$123,901.22
Albany Molecular Research Inc - Term Loan	LX146837	Quarterly	\$935,138.54	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$46,696.14
Albaugh LLC - Initial Term Loan	LX137116	Quarterly	\$2,604,130.43	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$136,547.58
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Quarterly	\$791,157.19	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$31,594.86
Albertson's LLC - Term B-6 Loan	LX152913	Quarterly	\$2,391,129.66	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$95,489.76
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Quarterly	\$1,940,503.40	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$72,642.74
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Quarterly	\$1,856,250.00	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.2435%	\$60,207.47
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$670,658.68	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$26,782.75

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$1,314,341.32	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$52,488.22
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Bi-monthly	\$1,346,938.78	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.7435%	\$117,769.59
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Quarterly	\$653,061.22	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.7435%	\$57,100.41
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Monthly	\$1,783,925.76	LIBOR	Yes	1.2500%	0.0000%	4.5000%	3.2500%	3.7435%	\$66,781.26
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Quarterly	\$165,668.30	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$7,040.90
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Monthly	\$925,593.02	LIBOR	Yes	1.2500%	0.0000%	4.5000%	3.2500%	3.7435%	\$34,649.57
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Monthly	\$124,812.89	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$5,304.55
Alorica Inc. - Term B Loan	LX153037	Monthly	\$249,375.00	LIBOR	Yes	0.7500%	0.0000%	5.5000%	4.7500%	4.7500%	\$11,845.31
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Quarterly	\$3,430,328.13	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$145,565.97
American Bath Group LLC - First Lien Term Loan	LX155089	Quarterly	\$750,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.9935%	\$44,951.25
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,021.97	PRIME	Yes	1.0000%	0.0000%	6.0000%	2.5000%	5.2435%	\$53.59
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,953,301.68	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$73,121.85
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Quarterly	\$1,373,582.59	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.2435%	\$44,552.15
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Quarterly	\$1,950,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$68,123.25
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Quarterly	\$1,231,289.06	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$43,015.08
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Monthly	\$796,407.19	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$41,759.61
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$52,435.00
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$1,461,278.20	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$54,702.95
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$1,461,278.20	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$54,702.95
Bass Pro Group LLC - Term Loan	LX144858	Monthly	\$3,359,294.91	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$109,177.08
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Monthly	\$2,503,607.47	LIBOR	No	0.0000%	0.0000%	4.0244%	3.5000%	3.5000%	\$87,626.26
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Monthly	\$2,024,157.69	LIBOR	No	0.0000%	0.0000%	3.5346%	3.0000%	3.0000%	\$60,724.73
Blount International, Inc. - Initial Term Loan	LX149926	Monthly	\$1,596,000.00	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.4935%	\$103,636.26
BMC Software Finance Inc - Initial US Term Loan	LX130254	Quarterly	\$4,688,888.89	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$198,973.00
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Quarterly	\$4,861,809.04	LIBOR	No	0.7500%	0.0000%	3.0900%	2.2500%	2.2500%	\$109,390.70
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Quarterly	\$1,564,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$62,458.34
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Monthly	\$2,942,382.54	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$102,792.13
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$932,662.50	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$41,909.19
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$2,834,513.01	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$127,368.84
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Quarterly	\$204,811.58	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$7,155.09
Charter Communications Operating - Term E Loan	LX129060	Monthly	\$1,919,714.94	LIBOR	Yes	0.7500%	0.0000%	3.0000%	2.2500%	2.2500%	\$43,193.59
Checkout Holding Corp - First Lien Term B Loan	LX136210	Monthly	\$2,932,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$109,778.14
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Monthly	\$73,795.28	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.9935%	\$4,422.92
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Monthly	\$1,607,328.02	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.9935%	\$96,335.20
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Quarterly	\$1,026,212.24	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.9935%	\$30,719.66
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Quarterly	\$1,888,203.38	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.2435%	\$61,243.88
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$8,731.58	PRIME	Yes	1.0000%	0.0000%	7.0000%	3.5000%	6.2435%	\$545.16
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$2,913,552.63	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$138,204.37
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Quarterly	\$347,558.20	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$13,010.84
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Quarterly	\$2,102,441.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$78,704.91
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Quarterly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$22,467.50
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Quarterly	\$2,979,987.46	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$133,905.74
Coty Inc - Term B USD Loans	LX148101	Monthly	\$398,000.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$11,940.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$404,447.55	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$17,162.73
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$713,730.96	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$30,287.17
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$355,665.23	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$15,092.65

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
CSC Holdings LLC - Initial Term Loan	LX154963	Quarterly	\$1,480,263.16	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$62,814.97
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Quarterly	\$2,322,099.74	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$98,538.30
Dell International LLC - Term B Loan	LX150043	Monthly	\$3,375,000.00	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$109,687.50
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Quarterly	\$5,624,179.55	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.7435%	\$323,024.75
Diebold Inc - Dollar Term B Loan	LX151920	Monthly	\$1,770,833.00	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$79,687.49
Dollar Tree Inc - Term B-3 Loan	LX145028	Monthly	\$284,810.13	LIBOR	No	0.7500%	0.0000%	3.0625%	2.5000%	2.5000%	\$7,120.25
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Quarterly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$21,217.50
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Quarterly	\$3,890,252.53	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$135,905.97
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$3,795.17	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$132.58
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$9,848.67	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$344.06
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$62,689.23	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$2,190.05
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$195,602.46	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$6,833.37
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$1,097,889.79	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$38,354.78
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$2,572,824.39	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$89,881.62
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$82,546.62	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.4935%	\$7,011.10
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$917,453.38	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.4935%	\$77,923.90
Eastern Power LLC - Term Loan	LX140953	Quarterly	\$2,330,630.38	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$98,900.30
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Monthly	\$992,500.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$29,775.00
EnergySolutions LLC - Term Advance	LX137277	Monthly	\$1,590,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.9935%	\$95,296.65
Engility Corporation - Term B2 Loan	LX154035	Monthly	\$14,705.87	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$734.34
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$4,901.94	PRIME	Yes	1.0000%	0.0000%	7.2500%	3.7500%	6.4935%	\$318.31
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$294,117.35	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$14,686.75
Epicor Software Corporation - Term B Loan	LX144606	Monthly	\$1,984,924.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$79,267.96
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Bi-monthly	\$242,718.45	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$12,120.15
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$242,718.45	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$12,120.15
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$249,927.18	LIBOR	Yes	1.0000%	0.0000%	5.9836%	4.7500%	4.7500%	\$11,871.54
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$259,635.92	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$12,964.92
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$116,510.36
Expro Finservices SARL - Initial Term Loan	LX139588	Quarterly	\$874,538.08	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$43,670.06
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Quarterly	\$1,847,776.07	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$64,552.06
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Quarterly	\$564,766.90	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$19,730.13
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Quarterly	\$3,422,919.52	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$119,579.69
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Monthly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.7435%	\$174,870.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Weekly	\$2,539,518.56	LIBOR	No	0.0000%	0.0000%	3.4682%	3.0000%	3.0000%	\$76,185.56
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Quarterly	\$1,800,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.9935%	\$107,883.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	8.0000%	7.0000%	7.2435%	\$72,435.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Quarterly	\$1,200,000.00	Float	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$59,922.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Monthly	\$2,417,151.46	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.9935%	\$72,357.43
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$145,685.36
Galleria Company - Term B Loan	LX148185	Quarterly	\$800,000.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$24,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Quarterly	\$2,916,666.66	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.9935%	\$116,477.08
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Quarterly	\$1,386,043.71	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$62,281.87
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Quarterly	\$2,959,974.43	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$125,606.52
Greatbatch Ltd - Term B Loan	LX147756	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$111,494.97
Hampton Rubber Company - First Lien Term Loan	LX135905	Monthly	\$3,910,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$165,920.85
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Quarterly	\$1,150,000.00	LIBOR	No	1.0000%	0.0000%	4.0000%	3.2500%	3.2500%	\$37,375.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Quarterly	\$2,947,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$154,552.16

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Horizon Pharma Inc - 2015 Term Loan	LX144256	Quarterly	\$987,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$36,967.06
Hudson's Bay Company - Initial Term Loan	LX147151	Quarterly	\$2,152,073.73	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$85,943.06
Huntsman International LLC - 2016 Term B Loan	LX152019	Bi-monthly	\$1,990,000.00	LIBOR	Yes	0.7500%	0.0000%	4.2500%	3.5000%	3.5000%	\$69,650.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Quarterly	\$986,236.96	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$34,454.19
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Quarterly	\$1,200,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$47,922.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Monthly	\$3,890,576.13	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.9935%	\$116,464.40
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Quarterly	\$1,994,949.49	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$74,680.93
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Quarterly	\$1,602,351.51	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.9935%	\$47,966.39
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Quarterly	\$333,411.29	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.9935%	\$9,980.67
Informatica Corporation - Dollar Term Loan	LX144702	Quarterly	\$2,482,462.31	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$92,930.98
Information Resources Inc - Term Loan	LX132782	Quarterly	\$27,341.93	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$1,091.90
Information Resources Inc - Term Loan	LX132782	Quarterly	\$179,659.74	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$7,174.71
Information Resources Inc - Term Loan	LX132782	Quarterly	\$690,743.54	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$27,584.84
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,180,758.18	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$47,153.58
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,475,947.71	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$58,941.97
InVentiv Health Inc - First Lien Term Loan B	LX154353	Quarterly	\$1,500,000.00	Float	No	1.0000%	0.0000%	0.0000%	3.7500%	3.7500%	\$56,250.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Quarterly	\$3,794,512.89	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$151,533.87
IPC Corp - First Lien Term B-1 Loan	LX144340	Quarterly	\$1,477,500.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$70,085.21
JD Power and Associates - First Lien Initial Term Loan	LX152918	Quarterly	\$533,334.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$23,965.36
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Quarterly	\$2,238,750.00	LIBOR	No	0.7500%	0.0000%	4.3750%	3.5000%	3.5000%	\$78,356.25
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Monthly	\$3,803,800.00	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$171,171.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Quarterly	\$2,957,172.19	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$103,308.81
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Monthly	\$609,333.54	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$31,950.40
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Monthly	\$875,666.46	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$45,915.57
Landslide Holdings Inc - First Lien Term Loan	LX154954	Quarterly	\$125,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$5,929.38
Landslide Holdings Inc - First Lien Term Loan	LX154954	Quarterly	\$875,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$41,505.63
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Monthly	\$1,443,750.03	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$72,093.66
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Quarterly	\$2,917,529.18	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$138,393.00
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Quarterly	\$1,254,901.96	Float	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$47,058.82
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Quarterly	\$2,466,262.59	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$110,821.51
Macermid Inc - Tranche B Term Loan (First Lien)	LX130226	Monthly	\$1,763,592.45	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$83,656.01
Macermid Inc - Tranche B-3 Term Loan	LX148873	Monthly	\$1,980,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$93,921.30
Magic Newco LLC - First Lien Term Loan B	LX155219	Quarterly	\$222,222.22	Float	No	0.0000%	0.0000%	0.0000%	3.2500%	3.2500%	\$7,222.22
Magic Newco LLC - First Lien USD Term Loan	LX124101	Monthly	\$1,812,673.90	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$76,920.82
Match Group Inc - Term B-1 Loan	LX148815	Quarterly	\$1,218,750.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$57,811.41
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Monthly	\$1,496,250.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$63,493.37
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$1,092.93
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$1,092.93
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$1,092.93
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$1,092.93
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$793,667.10	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$31,695.10
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Quarterly	\$2,950,736.46	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$110,460.82
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Bi-monthly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$26,217.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Bi-monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$52,435.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Quarterly	\$765,417.87	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$32,480.51
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Quarterly	\$2,897,678.12	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$122,962.97
Natel Engineering Company Inc - Initial Term Loan	LX143854	Monthly	\$698,125.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.9935%	\$41,842.12
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$422,028.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$18,963.84
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$427,917.12	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$19,228.46
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$432,554.55	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$19,436.84
Numericable US LLC - USD Term Loan B6	LX148625	Quarterly	\$997,493.73	LIBOR	No	0.7500%	0.0000%	4.7515%	4.0000%	4.0000%	\$39,899.75

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Numericable-SFR SA - USD TLB-7	LX152260	Quarterly	\$1,494,377.34	LIBOR	No	0.7500%	0.0000%	5.0015%	4.2500%	4.2500%	\$63,511.04
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$468,948.15	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$18,727.44
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$1,973,760.49	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$78,822.13
NXP BV - Tranche F Loans	LX155082	Quarterly	\$1,066,401.39	LIBOR	No	0.0000%	0.0000%	3.4052%	2.5000%	2.5000%	\$26,660.03
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Quarterly	\$1,939,491.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$72,604.88
Outerwall Inc - First Lien Term B Loan	LX154967	Quarterly	\$2,708,333.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$121,698.96
Packers Holdings LLC - Initial Term Loan	LX142148	Quarterly	\$2,947,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$117,708.41
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Quarterly	\$1,194,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$50,667.39
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Quarterly	\$995,000.00	LIBOR	No	0.0000%	0.0000%	5.0015%	4.2500%	4.2500%	\$42,287.50
PetSmart Inc - Tranche B-2 Loan	LX144464	Quarterly	\$3,450,018.99	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.2435%	\$111,901.37
PFS Holding Corporation - First Lien Term Loan	LX134882	Monthly	\$4,387,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$164,246.06
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Quarterly	\$748,125.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$37,357.62
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Monthly	\$1,496,250.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.7435%	\$85,937.12
Presidio Inc - Term B Loan	LX144522	Monthly	\$106,101.37	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$4,767.66
Presidio Inc - Term B Loan	LX144522	Quarterly	\$9,835.64	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$441.96
Presidio Inc - Term B Loan	LX144522	Quarterly	\$149,329.14	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$6,710.10
Presidio Inc - Term B Loan	LX144522	Quarterly	\$3,759,301.38	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$168,924.21
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Quarterly	\$1,172,062.50	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$46,806.32
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$387,050.50	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$16,424.49
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$1,741,727.28	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$73,910.20
Quorum Health Corporation - Term Loan	LX152098	Quarterly	\$1,492,500.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.9935%	\$89,452.99
Raley's - Initial Term Loan	LX144106	Quarterly	\$2,844,102.44	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.4935%	\$184,681.79
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Quarterly	\$750,000.00	Float	No	1.0000%	0.0000%	4.5000%	0.0000%	0.0000%	\$0.00
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Quarterly	\$493,750.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$18,483.53
Sabre Inc - Incremental Term Loan	LX132770	Quarterly	\$1,921,617.54	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.7435%	\$71,935.75
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Quarterly	\$865,737.15	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.9935%	\$34,573.21
Select Medical Corp - Series E Tranche B Term Loan	LX153728	Quarterly	\$1,972,990.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$103,453.73
Shearer's Foods LLC - First Lien Term Loan	LX137740	Quarterly	\$1,447,614.21	LIBOR	Yes	1.0000%	0.0000%	4.9375%	3.9375%	4.1810%	\$60,524.75
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.9935%	\$69,935.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Quarterly	\$1,980,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.7435%	\$113,721.30
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Quarterly	\$597,000.00	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.4935%	\$32,796.20
SK Spice Sari - Term Loan A	LX145173	Monthly	\$1,442,307.69	LIBOR	No	0.0000%	0.0000%	5.5244%	5.0000%	5.0000%	\$72,115.38
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Quarterly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$56,779.70
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Quarterly	\$1,791,000.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$89,433.59
Sophia LP - Closing Date Term Loan	LX147846	Quarterly	\$2,464,799.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$98,431.77
SourceHOV LLC - First Lien Term B Loan	LX141601	Monthly	\$2,793,750.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.9935%	\$195,380.91
Spin Holdco Inc - Initial Term Loan	LX129663	Bi-monthly	\$1,294,833.31	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$45,235.00
Spin Holdco Inc - Initial Term Loan	LX129663	Quarterly	\$1,637,953.87	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$57,221.92
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$2,955,000.02	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$118,007.93
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$42,166.67	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.4935%	\$2,316.43
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$1,107,833.33	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.4935%	\$60,858.82
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Quarterly	\$2,475,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$86,464.13
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Quarterly	\$992,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$52,041.74
STS Operating Inc - Term Loan	LX135213	Quarterly	\$953,141.18	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.9935%	\$38,063.69
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$17,584.54	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$790.16
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$43,961.35	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$1,975.40
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$850,652.14	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$38,224.05
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$951,763.25	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$42,767.48
Telenet Financing USD LLC - Term Loan AD	LX152610	Quarterly	\$600,000.00	LIBOR	No	0.7500%	0.0000%	4.3566%	3.5000%	3.5000%	\$21,000.00
Tribune Media Company - Term B Loan	LX145376	Monthly	\$626,489.11	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$18,794.67
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Monthly	\$798,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.7435%	\$45,833.13
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Quarterly	\$2,537,964.29	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$114,043.43
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Quarterly	\$800,000.00	LIBOR	Yes	1.0000%	0.0000%	9.0000%	8.0000%	8.2435%	\$65,948.00

Security	Security ID	Payment Frequency	Amount	Rate Index	LIBOR Floor	LIBOR Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
UFC Holdings LLC - First Lien Term Loan	LX153867	Quarterly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$84,870.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$34,935.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Quarterly	\$980,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$34,236.30
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Quarterly	\$2,916,378.60	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.2435%	\$94,592.74
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Monthly	\$2,508,574.62	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$112,885.86
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Monthly	\$1,418,337.54	LIBOR	Yes	0.7500%	0.0000%	5.5000%	4.7500%	4.7500%	\$67,371.03
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Quarterly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.2435%	\$62,764.70
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Quarterly	\$3,910,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$165,920.85
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Quarterly	\$720,321.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.9935%	\$35,969.23
Vertiv Co - Term Loan	LX155379	Quarterly	\$1,000,000.00	Float	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$42,435.00
Vizient Inc - Term B-2 Loan	LX150884	Quarterly	\$1,671,720.59	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.2435%	\$70,939.46
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Quarterly	\$2,000,000.00	LIBOR	No	1.0000%	0.0000%	8.5022%	7.2500%	7.2500%	\$145,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Quarterly	\$1,500,000.00	Float	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.7435%	\$71,152.50
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Monthly	\$756,557.16	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$24,588.11
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Quarterly	\$2,155,433.52	LIBOR	Yes	0.7500%	0.0000%	4.1000%	3.2500%	3.2500%	\$70,051.59
Western Digital Corporation - US Term B-1 Loan	LX154422	Monthly	\$2,394,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$89,775.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$245,308.73	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$11,022.95
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$2,687,191.26	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.4935%	\$120,748.94
World Kitchen LLC - New Term Loan	LX152519	Quarterly	\$1,660,000.00	Float	No	0.0000%	0.0000%	5.0000%	5.0000%	5.2500%	\$87,150.00
XPO Logistics Inc - Refinanced Term Loan	LX154467	Quarterly	\$1,191,015.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.4935%	\$41,608.11
Zebra Technologies Corporation - New Term Loan	LX152897	Quarterly	\$1,636,363.64	LIBOR	No	0.7500%	0.0000%	4.0893%	3.2500%	3.2500%	\$53,181.82
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Monthly	\$2,432,340.42	LIBOR	No	0.0000%	0.0000%	3.5346%	3.0000%	3.0000%	\$72,970.21
Float Subtotal			\$346,902,212.16								\$14,799,186.68
Grand Total			\$346,902,212.16								\$14,799,186.68

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

Aggregate Principal Balance of Collateral Obligations	\$346,902,212.21
Recovery Amount Total	\$169,238,535.78
Weighted Average Moody's Recovery Rate	48.8%
Requirement	>= 43.0%
Result	PASS

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Senior Secured Loans - Differential >= 2											
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	Yes	No	No	B1	B3	\$935,138.54	60.0000%	\$561,083.12
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$791,157.19	60.0000%	\$474,694.31
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$2,391,129.66	60.0000%	\$1,434,677.80
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	Yes	No	No	B1	B3	\$1,373,582.59	60.0000%	\$824,149.56
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	Yes	No	No	B1	B3	\$4,688,888.89	60.0000%	\$2,813,333.33
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$204,811.58	60.0000%	\$122,886.95
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,932,500.00	60.0000%	\$1,759,500.00
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,026,212.24	60.0000%	\$615,727.34
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,888,203.38	60.0000%	\$1,132,922.03
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	Yes	No	No	B1	B3	\$3,479,987.46	60.0000%	\$2,087,992.48
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	Yes	No	No	Ba1	B1	\$1,480,263.16	60.0000%	\$888,157.89
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$500,000.00	60.0000%	\$300,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$992,500.00	60.0000%	\$595,500.00
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	Yes	No	No	B2	Caa1	\$874,538.08	60.0000%	\$524,722.85
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,847,776.07	60.0000%	\$1,108,665.64
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$564,766.90	60.0000%	\$338,860.14
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	Yes	No	No	Ba2	B2	\$987,500.00	60.0000%	\$592,500.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$2,957,172.19	60.0000%	\$1,774,303.31
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,917,529.18	60.0000%	\$1,750,517.51
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,496,250.00	60.0000%	\$897,750.00
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$2,950,736.46	60.0000%	\$1,770,441.88
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,897,678.12	60.0000%	\$1,738,606.87
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	Yes	No	No	B1	B3	\$2,442,708.63	60.0000%	\$1,465,625.18
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	Yes	No	No	Baa2	Ba1	\$1,066,401.39	60.0000%	\$639,840.83
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	Yes	No	No	Ba2	B1	\$1,172,062.50	60.0000%	\$703,237.50
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	Yes	No	No	B1	B3	\$1,980,000.00	60.0000%	\$1,188,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	Yes	No	No	Ba3	B2	\$1,791,000.00	60.0000%	\$1,074,600.00
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	Yes	No	No	Ba2	B2	\$2,508,574.62	60.0000%	\$1,505,144.77
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	Yes	No	No	Ba2	B2	\$1,418,337.54	60.0000%	\$851,002.53
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	Yes	No	No	B1	B3	\$1,197,000.00	60.0000%	\$718,200.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	Yes	No	No	B1	B3	\$720,321.00	60.0000%	\$432,192.60
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	Yes	No	No	Ba1	B1	\$1,191,015.00	60.0000%	\$714,609.00
Senior Secured Loans - Differential >= 2 Subtotal									\$55,665,742.39		\$33,399,445.44

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Senior Secured Loans - Differential = 1											
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,965,125.00	50.0000%	\$982,562.50
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	Yes	No	No	B1	B2	\$492,462.31	50.0000%	\$246,231.16
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,955,000.00	50.0000%	\$1,477,500.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,481,250.00	50.0000%	\$1,240,625.00
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$1,940,503.40	50.0000%	\$970,251.70
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,985,000.00	50.0000%	\$992,500.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	Yes	No	No	B1	B2	\$3,430,328.13	50.0000%	\$1,715,164.06
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	Yes	No	No	B2	B3	\$750,000.00	50.0000%	\$375,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,950,000.00	50.0000%	\$975,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,231,289.06	50.0000%	\$615,644.53
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,922,556.40	50.0000%	\$1,461,278.20
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$4,861,809.04	50.0000%	\$2,430,904.52
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,564,000.00	50.0000%	\$782,000.00
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	Yes	No	No	B1	B2	\$3,767,175.51	50.0000%	\$1,883,587.76
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	Yes	No	No	Ba1	Ba2	\$1,919,714.94	50.0000%	\$959,857.47
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	Yes	No	No	B1	B2	\$347,558.24	50.0000%	\$173,779.12
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,102,441.89	50.0000%	\$1,051,220.94
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,322,099.74	50.0000%	\$1,161,049.87
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	Yes	No	No	Baa3	Ba1	\$3,375,000.00	50.0000%	\$1,687,500.00
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,770,833.00	50.0000%	\$885,416.50
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	Yes	No	No	Ba1	Ba2	\$284,810.13	50.0000%	\$142,405.06
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	Yes	No	No	B2	B3	\$3,890,252.53	50.0000%	\$1,945,126.26
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	Yes	No	No	B1	B2	\$3,942,649.71	50.0000%	\$1,971,324.86
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,330,630.38	50.0000%	\$1,165,315.19
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	Yes	No	No	B1	B2	\$313,725.16	50.0000%	\$156,862.58
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,984,924.62	50.0000%	\$992,462.31
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	Yes	No	No	B1	B2	\$995,000.00	50.0000%	\$497,500.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$2,539,518.56	50.0000%	\$1,269,759.28
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	Yes	No	No	Ba1	Ba2	\$2,417,151.46	50.0000%	\$1,208,575.73
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	Yes	No	No	B3	Caa1	\$2,916,666.66	50.0000%	\$1,458,333.33
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,386,043.71	50.0000%	\$693,021.85
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,959,974.43	50.0000%	\$1,479,987.22
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,481,250.00	50.0000%	\$1,240,625.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,947,500.01	50.0000%	\$1,473,750.00
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,990,000.00	50.0000%	\$995,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$3,890,576.13	50.0000%	\$1,945,288.07
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,994,949.49	50.0000%	\$997,474.75
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,602,351.51	50.0000%	\$801,175.75
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	Yes	No	No	B1	B2	\$333,411.29	50.0000%	\$166,705.65
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,482,462.31	50.0000%	\$1,241,231.16
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,500,000.00	50.0000%	\$750,000.00
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,477,500.00	50.0000%	\$738,750.00
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	Yes	No	No	B1	B2	\$533,334.00	50.0000%	\$266,667.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$2,238,750.00	50.0000%	\$1,119,375.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,485,000.00	50.0000%	\$742,500.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,000,000.00	50.0000%	\$500,000.00
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,254,901.96	50.0000%	\$627,450.98
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,466,262.59	50.0000%	\$1,233,131.30

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$222,222.22	50.0000%	\$111,111.11
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	Yes	No	No	B1	B2	\$765,417.87	50.0000%	\$382,708.93
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,939,491.89	50.0000%	\$969,745.95
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,708,333.34	50.0000%	\$1,354,166.67
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,947,500.00	50.0000%	\$1,473,750.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,194,000.00	50.0000%	\$597,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	Yes	No	No	B1	B2	\$995,000.00	50.0000%	\$497,500.00
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$3,450,018.99	50.0000%	\$1,725,009.49
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	Yes	No	No	B2	B3	\$748,125.00	50.0000%	\$374,062.50
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,496,250.00	50.0000%	\$748,125.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	Yes	No	No	B1	B2	\$4,024,567.52	50.0000%	\$2,012,283.76
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,492,500.00	50.0000%	\$746,250.00
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	Yes	No	No	B1	B2	\$493,750.00	50.0000%	\$246,875.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	Yes	No	No	B2	B3	\$865,737.15	50.0000%	\$432,868.58
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,972,990.00	50.0000%	\$986,495.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,447,614.21	50.0000%	\$723,807.11
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,197,000.00	50.0000%	\$598,500.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,464,799.62	50.0000%	\$1,232,399.81
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	Yes	No	No	B3	Caa1	\$2,793,750.00	50.0000%	\$1,396,875.00
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,932,787.19	50.0000%	\$1,466,393.59
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,475,000.00	50.0000%	\$1,237,500.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	Yes	No	No	***	***	\$992,500.01	50.0000%	\$496,250.01
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,863,961.29	50.0000%	\$931,980.64
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$626,489.11	50.0000%	\$313,244.55
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	Yes	No	No	B1	B2	\$798,000.00	50.0000%	\$399,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,537,964.29	50.0000%	\$1,268,982.14
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,000,000.00	50.0000%	\$1,000,000.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	Yes	No	No	B2	B3	\$2,916,378.60	50.0000%	\$1,458,189.30
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	Yes	No	No	Ba3	B1	\$1,000,000.00	50.0000%	\$500,000.00
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,671,720.59	50.0000%	\$835,860.29
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	Yes	No	No	B2	B3	\$1,500,000.00	50.0000%	\$750,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	Yes	No	No	B1	B2	\$2,932,499.99	50.0000%	\$1,466,249.99
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	Yes	No	No	B1	B2	\$1,660,000.00	50.0000%	\$830,000.00
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	Yes	No	No	Ba2	Ba3	\$1,636,363.64	50.0000%	\$818,181.82

Senior Secured Loans - Differential = 1 Subtotal

\$160,536,475.80

\$80,268,237.90

Senior Secured Loans - Differential = 0

AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,263,461.54	45.0000%	\$568,557.69
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	Yes	No	No	B1	B1	\$2,604,130.43	45.0000%	\$1,171,858.70
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,856,250.00	45.0000%	\$835,312.50
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,783,925.76	45.0000%	\$802,766.59
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	Yes	No	No	B1	B1	\$165,668.30	45.0000%	\$74,550.74
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	Yes	No	No	B1	B1	\$925,593.02	45.0000%	\$416,516.86
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	Yes	No	No	B1	B1	\$124,812.89	45.0000%	\$56,165.80
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	Yes	No	No	B1	B1	\$249,375.00	45.0000%	\$112,218.75
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,954,323.65	45.0000%	\$879,445.64
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,796,407.19	45.0000%	\$808,383.24
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	Yes	No	No	Ba2	Ba2	\$2,503,607.47	45.0000%	\$1,126,623.36
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$2,024,157.69	45.0000%	\$910,870.96
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,596,000.00	45.0000%	\$718,200.00

Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	Yes	No	No	B1	B1	\$2,942,382.54	45.0000%	\$1,324,072.15
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	Yes	No	No	B2	B2	\$73,795.28	45.0000%	\$33,207.87
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,607,328.02	45.0000%	\$723,297.61
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,922,284.21	45.0000%	\$1,315,027.89
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$398,000.00	45.0000%	\$179,100.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,473,843.75	45.0000%	\$663,229.69
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	Yes	No	No	B2	B2	\$5,624,179.55	45.0000%	\$2,530,880.80
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	Yes	No	No	B3	B3	\$1,590,000.00	45.0000%	\$715,500.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,917,500.00	45.0000%	\$1,312,875.00
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	Yes	No	No	B2	B2	\$3,422,919.52	45.0000%	\$1,540,313.78
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	Yes	No	No	B3	B3	\$1,800,000.00	45.0000%	\$810,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,200,000.00	45.0000%	\$540,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	Yes	No	No	Ca	Ca	\$2,917,500.00	45.0000%	\$1,312,875.00
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$800,000.00	45.0000%	\$360,000.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	Yes	No	No	Caa1	Caa1	\$3,910,000.00	45.0000%	\$1,759,500.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	Yes	No	No	Ba3	Ba3	\$1,150,000.00	45.0000%	\$517,500.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	Yes	No	No	B1	B1	\$2,152,073.73	45.0000%	\$968,433.18
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	Yes	No	No	B2	B2	\$986,236.96	45.0000%	\$443,806.63
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,200,000.00	45.0000%	\$540,000.00
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	Yes	No	No	B2	B2	\$3,554,451.09	45.0000%	\$1,599,502.99
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	Yes	No	No	B1	B1	\$3,794,512.89	45.0000%	\$1,707,530.80
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	Yes	No	No	Ba3	Ba3	\$3,803,800.00	45.0000%	\$1,711,710.00
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,443,750.03	45.0000%	\$649,687.51
Mactermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,763,592.45	45.0000%	\$793,616.60
Mactermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,980,000.00	45.0000%	\$891,000.00
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,812,673.90	45.0000%	\$815,703.26
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	Yes	No	No	Ba2	Ba2	\$1,218,750.00	45.0000%	\$548,437.50
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	Yes	No	No	B1	B1	\$903,138.43	45.0000%	\$406,412.29
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,500,000.00	45.0000%	\$675,000.00
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	Yes	No	No	B2	B2	\$698,125.00	45.0000%	\$314,156.25
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	Yes	No	No	B1	B1	\$997,493.73	45.0000%	\$448,872.18
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	Yes	No	No	B1	B1	\$1,494,377.34	45.0000%	\$672,469.80
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	Yes	No	No	B3	B3	\$4,387,500.00	45.0000%	\$1,974,375.00
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,128,777.78	45.0000%	\$957,950.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	Yes	No	No	B1	B1	\$750,000.00	45.0000%	\$337,500.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	Yes	No	No	Ba2	Ba2	\$1,921,617.54	45.0000%	\$864,727.89
SK Spice Srl - Term Loan A	LX145173	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,442,307.69	45.0000%	\$649,038.46
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	Yes	No	No	B2	B2	\$2,955,000.02	45.0000%	\$1,329,750.01
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,150,000.00	45.0000%	\$517,500.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	Yes	No	No	B2	B2	\$953,141.18	45.0000%	\$428,913.53
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	Yes	No	No	B1	B1	\$600,000.00	45.0000%	\$270,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	Yes	No	No	B2	B2	\$1,980,000.00	45.0000%	\$891,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	Yes	No	No	Caa1	Caa1	\$3,910,000.00	45.0000%	\$1,759,500.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	Yes	No	No	B3	B3	\$2,911,990.68	45.0000%	\$1,310,395.81
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	Yes	No	No	Ba1	Ba1	\$2,394,000.00	45.0000%	\$1,077,300.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	Yes	No	No	Ba3	Ba3	\$2,432,340.42	45.0000%	\$1,094,553.19

Senior Secured Loans - Differential = 0 Subtotal

\$112,817,096.66

\$50,767,693.50

Senior Secured Loans - Differential = -1

Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	Yes	No	No	B2	B1	\$3,359,294.91	40.0000%	\$1,343,717.97
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Security	Security ID	Asset Type	Security Level	Senior Secured Loan	Second Lien	First Lien Last Out	Moody's Rating	Moody's DP Rating	Principal Balance	Moody's Recovery Rate	Recovery Amount
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	Yes	No	No	B3	B2	\$1,282,500.00	40.0000%	\$513,000.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	Yes	No	No	B3	B2	\$2,844,102.44	40.0000%	\$1,137,640.97
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	Yes	No	No	B2	B1	\$597,000.00	40.0000%	\$238,800.00
Senior Secured Loans - Differential = -1 Subtotal									\$8,082,897.35		\$3,233,158.94
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -1											
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	No	Yes	No	B3	B2	\$1,000,000.00	25.0000%	\$250,000.00
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -1 Subtotal									\$1,000,000.00		\$250,000.00
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -2											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	No	Yes	No	Caa2	B3	\$2,000,000.00	15.0000%	\$300,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$1,000,000.00	15.0000%	\$150,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$1,000,000.00	15.0000%	\$150,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$800,000.00	15.0000%	\$120,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$2,000,000.00	15.0000%	\$300,000.00
Second Lien Loans , Senior Secured Bonds , Senior Secured Floating Rate Notes - Differential = -2 Subtotal									\$6,800,000.00		\$1,020,000.00
Unsecured Loans and Unsecured Bonds - Differential = -2											
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	No	Yes	No	Caa1	B2	\$2,000,000.00	15.0000%	\$300,000.00
Unsecured Loans and Unsecured Bonds - Differential = -2 Subtotal									\$2,000,000.00		\$300,000.00
Grand Total									\$346,902,212.21		\$169,238,535.78

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class A-1 Notes

Class A-1 Note Rating	AAA
Principal Balance Total	\$346,902,212.21
Recovery Amount Total	\$128,392,504.90
Weighted Average S&P Recovery Rate	37.0%
Requirement	>= 37.07%
RESULT	FAIL

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	65.0000%	\$514,252.17
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	65.0000%	\$1,554,234.28
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,024,157.69	65.0000%	\$1,315,702.50
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	65.0000%	\$3,160,175.88
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.51	65.0000%	\$2,448,664.08
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	65.0000%	\$1,247,814.71
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	65.0000%	\$667,037.96
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	65.0000%	\$1,227,332.20
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	65.0000%	\$962,171.05
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	65.0000%	\$185,126.58
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	65.0000%	\$325,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	65.0000%	\$645,125.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	No	United States	No	No	No	\$2,539,518.56	65.0000%	\$1,650,687.06
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	65.0000%	\$641,875.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	65.0000%	\$1,398,847.92
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,218,750.00	65.0000%	\$792,187.50
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	65.0000%	\$407,217.92
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,508,574.62	65.0000%	\$1,630,573.51
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,418,337.54	65.0000%	\$921,919.40
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,191,015.00	65.0000%	\$774,159.75
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,636,363.64	65.0000%	\$1,063,636.36
Recovery Rating 1 Subtotal									\$36,205,755.14		\$23,533,740.84
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	50.0000%	\$1,302,065.22
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	50.0000%	\$124,687.50
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	50.0000%	\$1,715,164.06
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	50.0000%	\$686,791.30
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	50.0000%	\$1,461,278.20
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$1,564,000.00	50.0000%	\$782,000.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	No	United States	No	No	No	\$2,942,382.54	50.0000%	\$1,471,191.27
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	50.0000%	\$1,466,250.00
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	50.0000%	\$199,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$1,473,843.75	50.0000%	\$736,921.87
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	50.0000%	\$1,161,049.87
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	50.0000%	\$1,687,500.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	50.0000%	\$1,165,315.19
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	50.0000%	\$156,862.58
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	No	United States	No	No	No	\$874,538.08	50.0000%	\$437,269.04
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	50.0000%	\$1,208,575.73
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	50.0000%	\$400,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	50.0000%	\$995,000.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	50.0000%	\$600,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	Germany	No	No	No	\$3,890,576.13	50.0000%	\$1,945,288.07
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	50.0000%	\$997,474.75
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	50.0000%	\$801,175.75
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	50.0000%	\$166,705.65
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$3,803,800.00	50.0000%	\$1,901,900.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$2,957,172.19	50.0000%	\$1,478,586.09
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	50.0000%	\$721,875.01
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,254,901.96	50.0000%	\$627,450.98
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,812,673.90	50.0000%	\$906,336.95
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	50.0000%	\$748,125.00
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	No	United States	No	No	No	\$903,138.43	50.0000%	\$451,569.21
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	50.0000%	\$1,475,368.23
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	50.0000%	\$1,448,839.06
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$698,125.00	50.0000%	\$349,062.50
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	No	United States	No	No	No	\$3,450,018.99	50.0000%	\$1,725,009.49
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	50.0000%	\$374,062.50
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	50.0000%	\$748,125.00
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	50.0000%	\$586,031.25
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	50.0000%	\$1,064,388.89
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	50.0000%	\$298,500.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	50.0000%	\$1,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	50.0000%	\$990,000.00
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	50.0000%	\$1,197,000.00
Recovery Rating 2 Subtotal									\$79,519,592.44		\$39,759,796.22
Recovery Rating 3											
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,965,125.00	30.0000%	\$589,537.50
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	30.0000%	\$147,738.69
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	30.0000%	\$886,500.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	30.0000%	\$744,375.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	30.0000%	\$280,541.56
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	No	United States	No	No	No	\$1,940,503.40	30.0000%	\$582,151.02
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	30.0000%	\$595,500.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,783,925.76	30.0000%	\$535,177.73
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$165,668.30	30.0000%	\$49,700.49
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	No	Luxembourg	No	No	No	\$925,593.02	30.0000%	\$277,677.91
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$124,812.89	30.0000%	\$37,443.87
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	30.0000%	\$225,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	30.0000%	\$585,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	30.0000%	\$369,386.72
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	30.0000%	\$538,922.16
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	30.0000%	\$1,007,788.47
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	30.0000%	\$478,800.00
BMC Software Finance Inc - First US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	30.0000%	\$1,406,666.67
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,811.58	30.0000%	\$61,443.47
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	30.0000%	\$22,138.58
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	30.0000%	\$482,198.41
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	30.0000%	\$876,685.26
Colouruz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	30.0000%	\$104,267.47
Colouruz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	30.0000%	\$630,732.57
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,479,987.46	30.0000%	\$1,043,996.24
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,770,833.00	30.0000%	\$531,249.90
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	30.0000%	\$1,167,075.76
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$3,942,649.71	30.0000%	\$1,182,794.91
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	30.0000%	\$477,000.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	30.0000%	\$595,477.39

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	30.0000%	\$298,500.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	30.0000%	\$875,250.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,847,776.07	30.0000%	\$554,332.82
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$564,766.90	30.0000%	\$169,430.07
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	30.0000%	\$1,026,875.85
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	30.0000%	\$540,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	30.0000%	\$875,250.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	30.0000%	\$415,813.11
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	30.0000%	\$887,992.33
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	30.0000%	\$744,375.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	30.0000%	\$1,173,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	30.0000%	\$345,000.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	30.0000%	\$884,250.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	30.0000%	\$295,871.09
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	30.0000%	\$744,738.69
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	30.0000%	\$1,066,335.33
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	30.0000%	\$450,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	30.0000%	\$1,138,353.87
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	30.0000%	\$443,250.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	30.0000%	\$671,625.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	30.0000%	\$445,500.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	30.0000%	\$300,000.00
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,917,529.18	30.0000%	\$875,258.75
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	30.0000%	\$739,878.78
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	30.0000%	\$529,077.73
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	30.0000%	\$594,000.00
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	No	United Kingdom	No	No	No	\$222,222.22	30.0000%	\$66,666.67
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	30.0000%	\$450,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	30.0000%	\$229,625.36
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	30.0000%	\$384,750.00
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	No	France	No	No	No	\$997,493.73	30.0000%	\$299,248.12
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,494,377.34	30.0000%	\$448,313.20
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	30.0000%	\$732,812.59
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	30.0000%	\$581,847.57
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	30.0000%	\$812,500.00
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	30.0000%	\$884,250.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,194,000.00	30.0000%	\$358,200.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	30.0000%	\$298,500.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	30.0000%	\$1,207,370.26
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,492,500.00	30.0000%	\$447,750.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	30.0000%	\$853,230.73
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	30.0000%	\$148,125.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	30.0000%	\$576,485.26
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	30.0000%	\$259,721.15
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loans	Senior Secured	No	United States	No	No	No	\$1,972,990.00	30.0000%	\$591,897.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	30.0000%	\$434,284.26
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	30.0000%	\$594,000.00
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	30.0000%	\$432,692.31
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	30.0000%	\$359,100.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	30.0000%	\$537,300.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	30.0000%	\$739,439.89
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	30.0000%	\$838,125.00
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	30.0000%	\$879,836.16
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	30.0000%	\$886,500.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$2,475,000.00	30.0000%	\$742,500.00
Stratos Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	30.0000%	\$297,750.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	30.0000%	\$285,942.35
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	No	United States	No	No	No	\$1,863,961.29	30.0000%	\$559,188.39

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	No	United States	No	No	No	\$600,000.00	30.0000%	\$180,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	30.0000%	\$239,400.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	No	United States	No	No	No	\$2,916,378.60	30.0000%	\$874,913.58
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	30.0000%	\$359,100.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	30.0000%	\$216,096.30
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	30.0000%	\$300,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	30.0000%	\$450,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	30.0000%	\$879,750.00
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	No	United States	No	No	No	\$1,660,000.00	30.0000%	\$498,000.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	30.0000%	\$729,702.13
Recovery Rating 3 Subtotal									\$185,139,464.82		\$55,541,839.45
Recovery Rating 4											
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	No	United States	No	No	No	\$1,263,461.54	20.0000%	\$252,692.31
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	20.0000%	\$390,864.73
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	20.0000%	\$1,124,835.91
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	20.0000%	\$240,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	20.0000%	\$583,333.33
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	20.0000%	\$877,500.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	20.0000%	\$507,592.86
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	20.0000%	\$782,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,911,990.68	20.0000%	\$582,398.14
Recovery Rating 4 Subtotal									\$26,706,086.36		\$5,341,217.27
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	2.0000%	\$40,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	2.0000%	\$20,000.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	2.0000%	\$40,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	2.0000%	\$20,000.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$750,000.00	2.0000%	\$15,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	2.0000%	\$20,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	2.0000%	\$16,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	2.0000%	\$40,000.00
Recovery Rating 6 Subtotal									\$10,550,000.00		\$211,000.00
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	50.0000%	\$533,200.69
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$533,200.69
Senior Secured Loans / DIP Collateral Obligations -Group B											
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	45.0000%	\$835,312.50
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	45.0000%	\$1,126,623.36
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	No	United States	No	No	No	\$533,334.00	45.0000%	\$240,000.30
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	45.0000%	\$517,500.00
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	45.0000%	\$752,274.26
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$7,714,912.06		\$3,471,710.43
Grand Total									\$346,902,212.21		\$128,392,504.90

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class A-2 Notes

Class A-2 Note Rating	AA
Principal Balance Total	\$346,902,212.21
Recovery Amount Total	\$160,654,267.87
Weighted Average S&P Recovery Rate	46.3%
Requirement	>= 46.43%
RESULT	FAIL

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	75.0000%	\$593,367.89
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	75.0000%	\$1,793,347.25
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,024,157.69	75.0000%	\$1,518,118.27
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	75.0000%	\$3,646,356.78
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.51	75.0000%	\$2,825,381.64
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	75.0000%	\$1,439,786.21
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	75.0000%	\$769,659.18
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	75.0000%	\$1,416,152.54
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	75.0000%	\$1,110,197.37
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	75.0000%	\$213,607.60
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	75.0000%	\$375,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	75.0000%	\$744,375.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	No	United States	No	No	No	\$2,539,518.56	75.0000%	\$1,904,638.92
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	75.0000%	\$740,625.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	75.0000%	\$1,614,055.30
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,218,750.00	75.0000%	\$914,062.50
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	75.0000%	\$469,866.83
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,508,574.62	75.0000%	\$1,881,430.97
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,418,337.54	75.0000%	\$1,063,753.16
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,191,015.00	75.0000%	\$893,261.25
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,636,363.64	75.0000%	\$1,227,272.73
Recovery Rating 1 Subtotal									\$36,205,755.14		\$27,154,316.36
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	60.0000%	\$1,562,478.26
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	60.0000%	\$149,625.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	60.0000%	\$2,058,196.88
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	60.0000%	\$824,149.56
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	60.0000%	\$1,753,533.84
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$1,564,000.00	60.0000%	\$938,400.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	No	United States	No	No	No	\$2,942,382.54	60.0000%	\$1,765,429.53
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	60.0000%	\$1,759,500.00
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	60.0000%	\$238,800.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$1,473,843.75	60.0000%	\$884,306.25
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	60.0000%	\$1,393,259.85
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	60.0000%	\$2,025,000.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	60.0000%	\$1,398,378.23
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	60.0000%	\$188,235.10
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	No	United States	No	No	No	\$874,538.08	60.0000%	\$524,722.85
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	60.0000%	\$1,450,290.87
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	60.0000%	\$480,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	60.0000%	\$1,194,000.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	60.0000%	\$720,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	Germany	No	No	No	\$3,890,576.13	60.0000%	\$2,334,345.68
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	60.0000%	\$1,196,969.70
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	60.0000%	\$961,410.90
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	60.0000%	\$200,046.78
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$3,803,800.00	60.0000%	\$2,282,280.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$2,957,172.19	60.0000%	\$1,774,303.31
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	60.0000%	\$866,250.02
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,254,901.96	60.0000%	\$752,941.18
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,812,673.90	60.0000%	\$1,087,604.34
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	60.0000%	\$897,750.00
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	No	United States	No	No	No	\$903,138.43	60.0000%	\$541,883.06
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	60.0000%	\$1,770,441.88
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	60.0000%	\$1,738,606.87
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$698,125.00	60.0000%	\$418,875.00
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	No	United States	No	No	No	\$3,450,018.99	60.0000%	\$2,070,011.39
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	60.0000%	\$448,875.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	60.0000%	\$897,750.00
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	60.0000%	\$703,237.50
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	60.0000%	\$1,277,266.67
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	60.0000%	\$358,200.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	60.0000%	\$1,200,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	60.0000%	\$1,188,000.00
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	60.0000%	\$1,436,400.00
Recovery Rating 2 Subtotal									\$79,519,592.44		\$47,711,755.46
Recovery Rating 3											
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,965,125.00	40.0000%	\$786,050.00
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	40.0000%	\$196,984.92
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	40.0000%	\$1,182,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	40.0000%	\$992,500.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	40.0000%	\$374,055.42
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	No	United States	No	No	No	\$1,940,503.40	40.0000%	\$776,201.36
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	40.0000%	\$794,000.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,783,925.76	40.0000%	\$713,570.30
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$165,668.30	40.0000%	\$66,267.32
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	No	Luxembourg	No	No	No	\$925,593.02	40.0000%	\$370,237.21
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$124,812.89	40.0000%	\$49,925.16
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	40.0000%	\$300,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	40.0000%	\$780,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	40.0000%	\$492,515.63
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	40.0000%	\$718,562.88
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	40.0000%	\$1,343,717.97
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	40.0000%	\$638,400.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	40.0000%	\$1,875,555.56
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,811.58	40.0000%	\$81,924.63
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	40.0000%	\$29,518.11
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	40.0000%	\$642,931.21
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	40.0000%	\$1,168,913.68
Colourco Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	40.0000%	\$139,023.30
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	40.0000%	\$840,976.75
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,479,987.46	40.0000%	\$1,391,994.99
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,770,833.00	40.0000%	\$708,333.20
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	40.0000%	\$1,556,101.01
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$3,942,649.71	40.0000%	\$1,577,059.89
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	40.0000%	\$636,000.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	40.0000%	\$793,969.85

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	40.0000%	\$398,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	40.0000%	\$1,167,000.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,847,776.07	40.0000%	\$739,110.43
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$564,766.90	40.0000%	\$225,906.76
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	40.0000%	\$1,369,167.81
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	40.0000%	\$720,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	40.0000%	\$1,167,000.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	40.0000%	\$554,417.48
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	40.0000%	\$1,183,989.77
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	40.0000%	\$992,500.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	40.0000%	\$1,564,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	40.0000%	\$460,000.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	40.0000%	\$1,179,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	40.0000%	\$394,494.78
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	40.0000%	\$992,984.92
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	40.0000%	\$1,421,780.43
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	40.0000%	\$600,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	40.0000%	\$1,517,805.16
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	40.0000%	\$591,000.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	40.0000%	\$895,500.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	40.0000%	\$594,000.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	40.0000%	\$400,000.00
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,917,529.18	40.0000%	\$1,167,011.67
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	40.0000%	\$986,505.04
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	40.0000%	\$705,436.98
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	40.0000%	\$792,000.00
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	No	United Kingdom	No	No	No	\$222,222.22	40.0000%	\$88,888.89
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	40.0000%	\$600,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	40.0000%	\$306,167.15
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	40.0000%	\$513,000.00
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	No	France	No	No	No	\$997,493.73	40.0000%	\$398,997.49
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,494,377.34	40.0000%	\$597,750.94
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	40.0000%	\$977,083.45
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	40.0000%	\$775,796.76
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	40.0000%	\$1,083,333.34
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	40.0000%	\$1,179,000.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,194,000.00	40.0000%	\$477,600.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	40.0000%	\$398,000.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	40.0000%	\$1,609,827.01
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,492,500.00	40.0000%	\$597,000.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	40.0000%	\$1,137,640.97
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	40.0000%	\$197,500.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	40.0000%	\$768,647.02
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	40.0000%	\$346,294.86
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	United States	No	No	No	\$1,972,990.00	40.0000%	\$789,196.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	40.0000%	\$579,045.69
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	40.0000%	\$792,000.00
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	40.0000%	\$576,923.08
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	40.0000%	\$478,800.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	40.0000%	\$716,400.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	40.0000%	\$985,919.85
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	40.0000%	\$1,117,500.00
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	40.0000%	\$1,173,114.87
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	40.0000%	\$1,182,000.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$2,475,000.00	40.0000%	\$990,000.00
Stratos Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	40.0000%	\$397,000.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	40.0000%	\$381,256.47
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	No	United States	No	No	No	\$1,863,961.29	40.0000%	\$745,584.52

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	No	United States	No	No	No	\$600,000.00	40.0000%	\$240,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	40.0000%	\$319,200.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	No	United States	No	No	No	\$2,916,378.60	40.0000%	\$1,166,551.44
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	40.0000%	\$478,800.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	40.0000%	\$288,128.40
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	40.0000%	\$400,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	40.0000%	\$600,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	40.0000%	\$1,172,999.99
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	No	United States	No	No	No	\$1,660,000.00	40.0000%	\$664,000.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	40.0000%	\$972,936.17
Recovery Rating 3 Subtotal									\$185,139,464.82		\$74,055,785.93
Recovery Rating 4											
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	No	United States	No	No	No	\$1,263,461.54	26.0000%	\$328,500.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	26.0000%	\$508,124.15
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	26.0000%	\$1,462,286.68
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	26.0000%	\$312,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	26.0000%	\$758,333.33
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	26.0000%	\$1,140,750.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	26.0000%	\$659,870.71
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	26.0000%	\$1,016,600.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,911,990.68	26.0000%	\$757,117.58
Recovery Rating 4 Subtotal									\$26,706,086.36		\$6,943,582.45
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	4.0000%	\$80,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	4.0000%	\$40,000.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	4.0000%	\$80,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	4.0000%	\$40,000.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$750,000.00	4.0000%	\$30,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	4.0000%	\$40,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	4.0000%	\$32,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	4.0000%	\$80,000.00
Recovery Rating 6 Subtotal									\$10,550,000.00		\$422,000.00
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	55.0000%	\$586,520.76
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$586,520.76
Senior Secured Loans / DIP Collateral Obligations -Group B											
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	49.0000%	\$909,562.50
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	49.0000%	\$1,226,767.66
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	No	United States	No	No	No	\$533,334.00	49.0000%	\$261,333.66
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	49.0000%	\$563,500.00
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	49.0000%	\$819,143.09
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$7,714,912.06		\$3,780,306.91
Grand Total									\$346,902,212.21		\$160,654,267.88

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class B Notes

Class B Note Rating	A
Principal Balance Total	\$346,902,212.21
Recovery Amount Total	\$180,775,777.65
Weighted Average S&P Recovery Rate	52.1%
Requirement	>= 51.98%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	80.0000%	\$632,925.75
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	80.0000%	\$1,912,903.73
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,024,157.69	80.0000%	\$1,619,326.15
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	80.0000%	\$3,889,447.23
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.51	80.0000%	\$3,013,740.41
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	80.0000%	\$1,535,771.95
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	80.0000%	\$820,969.79
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	80.0000%	\$1,510,562.71
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	80.0000%	\$1,184,210.52
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	80.0000%	\$227,848.10
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	80.0000%	\$400,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	80.0000%	\$794,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	No	United States	No	No	No	\$2,539,518.56	80.0000%	\$2,031,614.84
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	80.0000%	\$790,000.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	80.0000%	\$1,721,658.98
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,218,750.00	80.0000%	\$975,000.00
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	80.0000%	\$501,191.29
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,508,574.62	80.0000%	\$2,006,859.70
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,418,337.54	80.0000%	\$1,134,670.03
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,191,015.00	80.0000%	\$952,812.00
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,636,363.64	80.0000%	\$1,309,090.91
Recovery Rating 1 Subtotal									\$36,205,755.14		\$28,964,604.11
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	66.0000%	\$1,718,726.09
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	66.0000%	\$164,587.50
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	66.0000%	\$2,264,016.56
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	66.0000%	\$906,564.51
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	66.0000%	\$1,928,887.22
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$1,564,000.00	66.0000%	\$1,032,240.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	No	United States	No	No	No	\$2,942,382.54	66.0000%	\$1,941,972.48
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	66.0000%	\$1,935,450.00
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	66.0000%	\$262,680.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$1,473,843.75	66.0000%	\$972,736.87
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	66.0000%	\$1,532,585.83
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	66.0000%	\$2,227,500.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	66.0000%	\$1,538,216.05
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	66.0000%	\$207,058.61
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	No	United States	No	No	No	\$874,538.08	66.0000%	\$577,195.13
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	66.0000%	\$1,595,319.96
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	66.0000%	\$528,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	66.0000%	\$1,313,400.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	66.0000%	\$792,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	Germany	No	No	No	\$3,890,576.13	66.0000%	\$2,567,780.25
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	66.0000%	\$1,316,666.67
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	66.0000%	\$1,057,551.99
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	66.0000%	\$220,051.45
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$3,803,800.00	66.0000%	\$2,510,508.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$2,957,172.19	66.0000%	\$1,951,733.64
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	66.0000%	\$952,875.02
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,254,901.96	66.0000%	\$828,235.29
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,812,673.90	66.0000%	\$1,196,364.78
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	66.0000%	\$987,525.00
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	No	United States	No	No	No	\$903,138.43	66.0000%	\$596,071.36
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	66.0000%	\$1,947,486.06
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	66.0000%	\$1,912,467.56
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$698,125.00	66.0000%	\$460,762.50
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	No	United States	No	No	No	\$3,450,018.99	66.0000%	\$2,277,012.53
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	66.0000%	\$493,762.50
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	66.0000%	\$987,525.00
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	66.0000%	\$773,561.25
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	66.0000%	\$1,404,993.33
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	66.0000%	\$394,020.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	66.0000%	\$1,320,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	66.0000%	\$1,306,800.00
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	66.0000%	\$1,580,040.00
Recovery Rating 2 Subtotal									\$79,519,592.44		\$52,482,931.01
Recovery Rating 3											
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,965,125.00	46.0000%	\$903,957.50
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	46.0000%	\$226,532.66
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	46.0000%	\$1,359,300.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	46.0000%	\$1,141,375.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	46.0000%	\$430,163.73
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	No	United States	No	No	No	\$1,940,503.40	46.0000%	\$892,631.56
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	46.0000%	\$913,100.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,783,925.76	46.0000%	\$820,605.85
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$165,668.30	46.0000%	\$76,207.42
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	No	Luxembourg	No	No	No	\$925,593.02	46.0000%	\$425,772.79
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$124,812.89	46.0000%	\$57,413.93
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	46.0000%	\$345,000.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	46.0000%	\$897,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	46.0000%	\$566,392.97
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	46.0000%	\$826,347.31
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	46.0000%	\$1,545,275.66
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	46.0000%	\$734,160.00
BMC Software Finance Inc - First US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	46.0000%	\$2,156,888.89
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,811.58	46.0000%	\$94,213.33
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	46.0000%	\$33,945.83
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	46.0000%	\$739,370.89
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	46.0000%	\$1,344,250.74
Colouruz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	46.0000%	\$159,876.79
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	46.0000%	\$967,123.27
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,479,987.46	46.0000%	\$1,600,794.23
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,770,833.00	46.0000%	\$814,583.18
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	46.0000%	\$1,789,516.16
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$3,942,649.71	46.0000%	\$1,813,618.87
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	46.0000%	\$731,400.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	46.0000%	\$913,065.33

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	46.0000%	\$457,700.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	46.0000%	\$1,342,050.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,847,776.07	46.0000%	\$849,976.99
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$564,766.90	46.0000%	\$259,792.77
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	46.0000%	\$1,574,542.98
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	46.0000%	\$828,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	46.0000%	\$1,342,050.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	46.0000%	\$637,580.10
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	46.0000%	\$1,361,588.24
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	46.0000%	\$1,141,375.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	46.0000%	\$1,798,600.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	46.0000%	\$529,000.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	46.0000%	\$1,355,850.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	46.0000%	\$453,669.00
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	46.0000%	\$1,141,932.66
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	46.0000%	\$1,635,047.50
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	46.0000%	\$690,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	46.0000%	\$1,745,475.93
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	46.0000%	\$679,650.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	46.0000%	\$1,029,825.00
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	46.0000%	\$683,100.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	46.0000%	\$460,000.00
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,917,529.18	46.0000%	\$1,342,063.42
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	46.0000%	\$1,134,480.79
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	46.0000%	\$811,252.53
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	46.0000%	\$910,800.00
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	No	United Kingdom	No	No	No	\$222,222.22	46.0000%	\$102,222.22
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	46.0000%	\$690,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	46.0000%	\$352,092.22
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	46.0000%	\$589,950.00
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	No	France	No	No	No	\$997,493.73	46.0000%	\$458,847.12
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,494,377.34	46.0000%	\$687,413.58
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	46.0000%	\$1,123,645.97
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	46.0000%	\$892,166.27
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	46.0000%	\$1,245,833.34
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	46.0000%	\$1,355,850.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,194,000.00	46.0000%	\$549,240.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	46.0000%	\$457,700.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	46.0000%	\$1,851,301.06
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,492,500.00	46.0000%	\$686,550.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	46.0000%	\$1,308,287.12
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	46.0000%	\$227,125.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	46.0000%	\$883,944.07
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	46.0000%	\$398,239.09
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loans	Senior Secured	No	United States	No	No	No	\$1,972,990.00	46.0000%	\$907,575.40
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	46.0000%	\$665,902.54
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	46.0000%	\$910,800.00
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	46.0000%	\$663,461.54
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	46.0000%	\$550,620.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	46.0000%	\$823,860.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	46.0000%	\$1,133,807.82
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	46.0000%	\$1,285,125.00
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	46.0000%	\$1,349,082.11
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	46.0000%	\$1,359,300.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$2,475,000.00	46.0000%	\$1,138,500.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	46.0000%	\$456,550.00
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	46.0000%	\$438,444.94
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	No	United States	No	No	No	\$1,863,961.29	46.0000%	\$857,422.19

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	No	United States	No	No	No	\$600,000.00	46.0000%	\$276,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	46.0000%	\$367,080.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	No	United States	No	No	No	\$2,916,378.60	46.0000%	\$1,341,534.16
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	46.0000%	\$550,620.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	46.0000%	\$331,347.66
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	46.0000%	\$460,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	46.0000%	\$690,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	46.0000%	\$1,348,949.99
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	No	United States	No	No	No	\$1,660,000.00	46.0000%	\$763,600.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	46.0000%	\$1,118,876.59
Recovery Rating 3 Subtotal									\$185,139,464.82		\$85,164,153.82
Recovery Rating 4											
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	No	United States	No	No	No	\$1,263,461.54	33.0000%	\$416,942.31
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	33.0000%	\$644,926.80
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	33.0000%	\$1,855,979.25
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	33.0000%	\$396,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	33.0000%	\$962,500.00
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	33.0000%	\$1,447,875.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	33.0000%	\$837,528.21
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	33.0000%	\$1,290,300.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,911,990.68	33.0000%	\$960,956.92
Recovery Rating 4 Subtotal									\$26,706,086.36		\$8,813,008.50
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	6.0000%	\$120,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	6.0000%	\$60,000.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	6.0000%	\$120,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	6.0000%	\$60,000.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$750,000.00	6.0000%	\$45,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	6.0000%	\$60,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	6.0000%	\$48,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	6.0000%	\$120,000.00
Recovery Rating 6 Subtotal									\$10,550,000.00		\$633,000.00
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	59.0000%	\$629,176.82
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$629,176.82
Senior Secured Loans / DIP Collateral Obligations -Group B											
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	53.0000%	\$983,812.50
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	53.0000%	\$1,326,911.96
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	No	United States	No	No	No	\$533,334.00	53.0000%	\$282,667.02
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	53.0000%	\$609,500.00
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	53.0000%	\$886,011.91
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$7,714,912.06		\$4,088,903.39
Grand Total									\$346,902,212.21		\$180,775,777.65

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class C Notes

Class C Note Rating	BBB
Principal Balance Total	\$346,902,212.21
Recovery Amount Total	\$203,353,966.26
Weighted Average S&P Recovery Rate	58.6%
Requirement	>= 58.21%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	85.0000%	\$672,483.61
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	85.0000%	\$2,032,460.21
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,024,157.69	85.0000%	\$1,720,534.04
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	85.0000%	\$4,132,537.68
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.51	85.0000%	\$3,202,099.19
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	85.0000%	\$1,631,757.70
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	85.0000%	\$872,280.41
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	85.0000%	\$1,604,972.88
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	85.0000%	\$1,258,223.68
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	85.0000%	\$242,088.61
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	85.0000%	\$425,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	85.0000%	\$843,625.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	No	United States	No	No	No	\$2,539,518.56	85.0000%	\$2,168,590.77
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	85.0000%	\$839,375.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	85.0000%	\$1,829,262.67
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,218,750.00	85.0000%	\$1,035,937.50
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	85.0000%	\$532,515.74
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,508,574.62	85.0000%	\$2,132,288.43
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,418,337.54	85.0000%	\$1,205,586.91
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,191,015.00	85.0000%	\$1,012,362.75
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,636,363.64	85.0000%	\$1,390,909.09
Recovery Rating 1 Subtotal									\$36,205,755.14		\$30,774,891.87
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	73.0000%	\$1,901,015.22
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	73.0000%	\$182,043.75
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	73.0000%	\$2,504,139.53
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	73.0000%	\$1,002,715.29
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	73.0000%	\$2,133,466.17
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$1,564,000.00	73.0000%	\$1,141,720.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	No	United States	No	No	No	\$2,942,382.54	73.0000%	\$2,147,939.26
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	73.0000%	\$2,140,725.00
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	73.0000%	\$290,540.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$1,473,843.75	73.0000%	\$1,075,905.94
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	73.0000%	\$1,695,132.81
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	73.0000%	\$2,463,750.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	73.0000%	\$1,701,360.18
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	73.0000%	\$229,019.37
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	No	United States	No	No	No	\$874,538.08	73.0000%	\$638,412.80
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	73.0000%	\$1,764,520.56
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	73.0000%	\$584,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	73.0000%	\$1,452,700.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	73.0000%	\$876,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	Germany	No	No	No	\$3,890,576.13	73.0000%	\$2,840,120.58
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	73.0000%	\$1,456,313.13
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	73.0000%	\$1,169,716.60
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	73.0000%	\$243,390.25
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$3,803,800.00	73.0000%	\$2,776,774.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$2,957,172.19	73.0000%	\$2,158,735.70
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	73.0000%	\$1,053,937.52
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,254,901.96	73.0000%	\$916,078.43
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,812,673.90	73.0000%	\$1,323,251.95
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	73.0000%	\$1,092,262.50
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	No	United States	No	No	No	\$903,138.43	73.0000%	\$659,291.05
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	73.0000%	\$2,154,037.62
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	73.0000%	\$2,115,305.03
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$698,125.00	73.0000%	\$509,631.25
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	No	United States	No	No	No	\$3,450,018.99	73.0000%	\$2,518,513.86
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	73.0000%	\$546,131.25
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	73.0000%	\$1,092,262.50
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	73.0000%	\$855,605.63
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	73.0000%	\$1,554,007.78
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	73.0000%	\$435,810.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	73.0000%	\$1,460,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	73.0000%	\$1,445,400.00
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	73.0000%	\$1,747,620.00
Recovery Rating 2 Subtotal									\$79,519,592.44		\$58,049,302.48
Recovery Rating 3											
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,965,125.00	53.0000%	\$1,041,516.25
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	53.0000%	\$261,005.02
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	53.0000%	\$1,566,150.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	53.0000%	\$1,315,062.50
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	53.0000%	\$495,623.43
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	No	United States	No	No	No	\$1,940,503.40	53.0000%	\$1,028,466.80
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	53.0000%	\$1,052,050.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,783,925.76	53.0000%	\$945,480.65
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$165,668.30	53.0000%	\$87,804.20
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	No	Luxembourg	No	No	No	\$925,593.02	53.0000%	\$490,564.30
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$124,812.89	53.0000%	\$66,150.83
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	53.0000%	\$397,500.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	53.0000%	\$1,033,500.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	53.0000%	\$652,583.20
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	53.0000%	\$952,095.81
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	53.0000%	\$1,780,426.30
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	53.0000%	\$845,880.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	53.0000%	\$2,485,111.11
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,811.58	53.0000%	\$108,550.14
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	53.0000%	\$39,111.50
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	53.0000%	\$851,883.85
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	53.0000%	\$1,548,810.63
Colouruz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	53.0000%	\$184,205.87
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	53.0000%	\$1,114,294.20
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,479,987.46	53.0000%	\$1,844,393.36
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,770,833.00	53.0000%	\$938,541.49
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	53.0000%	\$2,061,833.84
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$3,942,649.71	53.0000%	\$2,089,604.35
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	53.0000%	\$842,700.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	53.0000%	\$1,052,010.05

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	53.0000%	\$527,350.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	53.0000%	\$1,546,275.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,847,776.07	53.0000%	\$979,321.32
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$564,766.90	53.0000%	\$299,326.46
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	53.0000%	\$1,814,147.34
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	53.0000%	\$954,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	53.0000%	\$1,546,275.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	53.0000%	\$734,603.16
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	53.0000%	\$1,568,786.45
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	53.0000%	\$1,315,062.50
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	53.0000%	\$2,072,300.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	53.0000%	\$609,500.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	53.0000%	\$1,562,175.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	53.0000%	\$522,705.59
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	53.0000%	\$1,315,705.03
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	53.0000%	\$1,883,859.08
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	53.0000%	\$795,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	53.0000%	\$2,011,091.83
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	53.0000%	\$783,075.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	53.0000%	\$1,186,537.50
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	53.0000%	\$787,050.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	53.0000%	\$530,000.00
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,917,529.18	53.0000%	\$1,546,290.47
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	53.0000%	\$1,307,119.18
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	53.0000%	\$934,704.00
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	53.0000%	\$1,049,400.00
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	No	United Kingdom	No	No	No	\$222,222.22	53.0000%	\$117,777.78
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	53.0000%	\$795,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	53.0000%	\$405,671.47
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	53.0000%	\$679,725.00
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	No	France	No	No	No	\$997,493.73	53.0000%	\$528,671.68
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,494,377.34	53.0000%	\$792,019.99
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	53.0000%	\$1,294,635.58
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	53.0000%	\$1,027,930.70
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	53.0000%	\$1,435,416.67
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	53.0000%	\$1,562,175.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,194,000.00	53.0000%	\$632,820.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	53.0000%	\$527,350.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	53.0000%	\$2,133,020.78
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,492,500.00	53.0000%	\$791,025.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	53.0000%	\$1,507,374.29
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	53.0000%	\$261,687.50
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	53.0000%	\$1,018,457.30
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	53.0000%	\$458,840.69
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	United States	No	No	No	\$1,972,990.00	53.0000%	\$1,045,684.70
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	53.0000%	\$767,235.53
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	53.0000%	\$1,049,400.00
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	53.0000%	\$764,423.08
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	53.0000%	\$634,410.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	53.0000%	\$949,230.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	53.0000%	\$1,306,343.80
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	53.0000%	\$1,480,687.50
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	53.0000%	\$1,554,377.21
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	53.0000%	\$1,566,150.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$2,475,000.00	53.0000%	\$1,311,750.00
Stratos Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	53.0000%	\$526,025.01
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	53.0000%	\$505,164.82
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	No	United States	No	No	No	\$1,863,961.29	53.0000%	\$987,899.48

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	No	United States	No	No	No	\$600,000.00	53.0000%	\$318,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	53.0000%	\$422,940.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	No	United States	No	No	No	\$2,916,378.60	53.0000%	\$1,545,680.66
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	53.0000%	\$634,410.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	53.0000%	\$381,770.13
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	53.0000%	\$530,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	53.0000%	\$795,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	53.0000%	\$1,554,224.99
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	No	United States	No	No	No	\$1,660,000.00	53.0000%	\$879,800.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	53.0000%	\$1,289,140.42
Recovery Rating 3 Subtotal									\$185,139,464.82		\$98,123,916.35
Recovery Rating 4											
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	No	United States	No	No	No	\$1,263,461.54	39.0000%	\$492,750.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	39.0000%	\$762,186.22
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	39.0000%	\$2,193,430.02
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	39.0000%	\$468,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	39.0000%	\$1,137,500.00
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	39.0000%	\$1,711,125.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	39.0000%	\$989,806.07
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	39.0000%	\$1,524,900.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,911,990.68	39.0000%	\$1,135,676.37
Recovery Rating 4 Subtotal									\$26,706,086.36		\$10,415,373.68
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	8.0000%	\$160,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	8.0000%	\$80,000.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	8.0000%	\$160,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	8.0000%	\$80,000.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$750,000.00	8.0000%	\$60,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	8.0000%	\$80,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	8.0000%	\$64,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	8.0000%	\$160,000.00
Recovery Rating 6 Subtotal									\$10,550,000.00		\$844,000.00
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	63.0000%	\$671,832.88
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$671,832.88
Senior Secured Loans / DIP Collateral Obligations -Group B											
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	58.0000%	\$1,076,625.00
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	58.0000%	\$1,452,092.33
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	No	United States	No	No	No	\$533,334.00	58.0000%	\$309,333.72
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	58.0000%	\$667,000.00
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	58.0000%	\$969,597.94
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$7,714,912.06		\$4,474,649.00
Grand Total									\$346,902,212.21		\$203,353,966.26

Collateral Quality: Minimum Weighted Average S&P Recovery Rate Test - Class D Notes

Class D Note Rating	BB
Principal Balance Total	\$346,902,212.21
Recovery Amount Total	\$223,376,798.52
Weighted Average S&P Recovery Rate	64.4%
Requirement	>= 63.88%
RESULT	PASS

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Recovery Rating 1											
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	United States	No	No	No	\$791,157.19	90.0000%	\$712,041.47
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	United States	No	No	No	\$2,391,129.66	90.0000%	\$2,152,016.70
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	United States	No	No	No	\$2,024,157.69	90.0000%	\$1,821,741.92
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	United States	No	No	No	\$4,861,809.04	90.0000%	\$4,375,628.14
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	United States	No	No	No	\$3,767,175.51	90.0000%	\$3,390,457.96
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	United States	No	No	No	\$1,919,714.94	90.0000%	\$1,727,743.45
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	United States	No	No	No	\$1,026,212.24	90.0000%	\$923,591.02
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	United States	No	No	No	\$1,888,203.38	90.0000%	\$1,699,383.05
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	No	United States	No	No	No	\$1,480,263.16	90.0000%	\$1,332,236.84
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	No	United States	No	No	No	\$284,810.13	90.0000%	\$256,329.11
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	United States	No	No	No	\$500,000.00	90.0000%	\$450,000.00
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	Luxembourg	No	No	No	\$992,500.00	90.0000%	\$893,250.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	No	United States	No	No	No	\$2,539,518.56	90.0000%	\$2,285,566.70
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	United States	No	No	No	\$987,500.00	90.0000%	\$888,750.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	No	Canada	No	No	No	\$2,152,073.73	90.0000%	\$1,936,866.36
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	United States	No	No	No	\$1,218,750.00	90.0000%	\$1,096,875.00
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	United States	No	No	No	\$626,489.11	90.0000%	\$563,840.20
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	Canada	No	No	No	\$2,508,574.62	90.0000%	\$2,257,717.16
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	Canada	No	No	No	\$1,418,337.54	90.0000%	\$1,276,503.79
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	United States	No	No	No	\$1,191,015.00	90.0000%	\$1,071,913.50
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	No	United States	No	No	No	\$1,636,363.64	90.0000%	\$1,472,727.27
Recovery Rating 1 Subtotal									\$36,205,755.14		\$32,585,179.63
Recovery Rating 2											
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	United States	No	No	No	\$2,604,130.43	79.0000%	\$2,057,263.04
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	United States	No	No	No	\$249,375.00	79.0000%	\$197,006.25
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	United States	No	No	No	\$3,430,328.13	79.0000%	\$2,709,959.22
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	United States	No	No	No	\$1,373,582.59	79.0000%	\$1,085,130.25
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	United States	No	No	No	\$2,922,556.40	79.0000%	\$2,308,819.55
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	United States	No	No	No	\$1,564,000.00	79.0000%	\$1,235,560.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	No	United States	No	No	No	\$2,942,382.54	79.0000%	\$2,324,482.21
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	United States	No	No	No	\$2,932,500.00	79.0000%	\$2,316,675.00
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	No	United States	No	No	No	\$398,000.00	79.0000%	\$314,420.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	United States	No	No	No	\$1,473,843.75	79.0000%	\$1,164,336.56
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	United States	No	No	No	\$2,322,099.74	79.0000%	\$1,834,458.80
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	United States	No	No	No	\$3,375,000.00	79.0000%	\$2,666,250.00
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	United States	No	No	No	\$2,330,630.38	79.0000%	\$1,841,198.00
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	United States	No	No	No	\$313,725.16	79.0000%	\$247,842.88
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	No	United States	No	No	No	\$874,538.08	79.0000%	\$690,885.08
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	Australia	No	No	No	\$2,417,151.46	79.0000%	\$1,909,549.65
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	United States	No	No	No	\$800,000.00	79.0000%	\$632,000.00

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	No	United States	No	No	No	\$1,990,000.00	79.0000%	\$1,572,100.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	79.0000%	\$948,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	Germany	No	No	No	\$3,890,576.13	79.0000%	\$3,073,555.14
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	United States	No	No	No	\$1,994,949.49	79.0000%	\$1,576,010.10
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	United States	No	No	No	\$1,602,351.51	79.0000%	\$1,265,857.69
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	United States	No	No	No	\$333,411.29	79.0000%	\$263,394.92
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	United States	No	No	No	\$3,803,800.00	79.0000%	\$3,005,002.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	United States	No	No	No	\$2,957,172.19	79.0000%	\$2,336,166.03
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	United States	No	No	No	\$1,443,750.03	79.0000%	\$1,140,562.52
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	No	United States	No	No	No	\$1,254,901.96	79.0000%	\$991,372.55
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	United Kingdom	No	No	No	\$1,812,673.90	79.0000%	\$1,432,012.38
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	79.0000%	\$1,182,037.50
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	No	United States	No	No	No	\$903,138.43	79.0000%	\$713,479.36
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	United States	No	No	No	\$2,950,736.46	79.0000%	\$2,331,081.80
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	United States	No	No	No	\$2,897,678.12	79.0000%	\$2,289,165.71
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	United States	No	No	No	\$698,125.00	79.0000%	\$551,518.75
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	No	United States	No	No	No	\$3,450,018.99	79.0000%	\$2,725,515.00
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	No	United States	No	No	No	\$748,125.00	79.0000%	\$591,018.75
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	United States	No	No	No	\$1,496,250.00	79.0000%	\$1,182,037.50
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	United States	No	No	No	\$1,172,062.50	79.0000%	\$925,929.38
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	United States	No	No	No	\$2,128,777.78	79.0000%	\$1,681,734.44
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	No	United States	No	No	No	\$597,000.00	79.0000%	\$471,630.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	United States	No	No	No	\$2,000,000.00	79.0000%	\$1,580,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	79.0000%	\$1,564,200.00
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	United States	No	No	No	\$2,394,000.00	79.0000%	\$1,891,260.00
Recovery Rating 2 Subtotal									\$79,519,592.44		\$62,820,478.03
Recovery Rating 3											
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	United States	No	No	No	\$1,965,125.00	59.0000%	\$1,159,423.75
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	United States	No	No	No	\$492,462.31	59.0000%	\$290,552.76
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	United States	No	No	No	\$2,955,000.00	59.0000%	\$1,743,450.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	59.0000%	\$1,463,937.50
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	United States	No	No	No	\$935,138.54	59.0000%	\$551,731.74
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	No	United States	No	No	No	\$1,940,503.40	59.0000%	\$1,144,897.01
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	United States	No	No	No	\$1,985,000.00	59.0000%	\$1,171,150.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	No	Luxembourg	No	No	No	\$1,783,925.76	59.0000%	\$1,052,516.20
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	Luxembourg	No	No	No	\$165,668.30	59.0000%	\$97,744.30
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	No	Luxembourg	No	No	No	\$925,593.02	59.0000%	\$546,099.88
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	Luxembourg	No	No	No	\$124,812.89	59.0000%	\$73,639.61
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	United States	No	No	No	\$750,000.00	59.0000%	\$442,500.00
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	Canada	No	No	No	\$1,950,000.00	59.0000%	\$1,150,500.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	Germany	No	No	No	\$1,231,289.06	59.0000%	\$726,460.55
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	United States	No	No	No	\$1,796,407.19	59.0000%	\$1,059,880.24
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	United States	No	No	No	\$3,359,294.91	59.0000%	\$1,981,984.00
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	United States	No	No	No	\$1,596,000.00	59.0000%	\$941,640.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	United States	No	No	No	\$4,688,888.89	59.0000%	\$2,766,444.44
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	Germany	No	No	No	\$204,811.58	59.0000%	\$120,838.83
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	United States	No	No	No	\$73,795.28	59.0000%	\$43,539.21
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	United States	No	No	No	\$1,607,328.02	59.0000%	\$948,323.53
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	United States	No	No	No	\$2,922,284.21	59.0000%	\$1,724,147.68
Colouruz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	Germany	No	No	No	\$347,558.24	59.0000%	\$205,059.36
Colouruz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	Germany	No	No	No	\$2,102,441.89	59.0000%	\$1,240,440.71
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	Canada	No	No	No	\$3,479,987.46	59.0000%	\$2,053,192.60
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	United States	No	No	No	\$1,770,833.00	59.0000%	\$1,044,791.47
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	United States	No	No	No	\$3,890,252.53	59.0000%	\$2,295,248.99
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	United States	No	No	No	\$3,942,649.71	59.0000%	\$2,326,163.33
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	United States	No	No	No	\$1,590,000.00	59.0000%	\$938,100.00
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	United States	No	No	No	\$1,984,924.62	59.0000%	\$1,171,105.53

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	59.0000%	\$587,050.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	59.0000%	\$1,721,325.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	Germany	No	No	No	\$1,847,776.07	59.0000%	\$1,090,187.88
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	Germany	No	No	No	\$564,766.90	59.0000%	\$333,212.47
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	No	United States	No	No	No	\$3,422,919.52	59.0000%	\$2,019,522.51
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	United States	No	No	No	\$1,800,000.00	59.0000%	\$1,062,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	United States	No	No	No	\$2,917,500.00	59.0000%	\$1,721,325.00
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	United States	No	No	No	\$1,386,043.71	59.0000%	\$817,765.79
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	United States	No	No	No	\$2,959,974.43	59.0000%	\$1,746,384.91
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	United States	No	No	No	\$2,481,250.00	59.0000%	\$1,463,937.50
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	59.0000%	\$2,306,900.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	59.0000%	\$678,500.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.01	59.0000%	\$1,739,025.01
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	Canada	No	No	No	\$986,236.96	59.0000%	\$581,879.80
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	United States	No	No	No	\$2,482,462.31	59.0000%	\$1,464,652.76
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	United States	No	No	No	\$3,554,451.09	59.0000%	\$2,097,126.14
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	59.0000%	\$885,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	No	United States	No	No	No	\$3,794,512.89	59.0000%	\$2,238,762.60
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	United States	No	No	No	\$1,477,500.00	59.0000%	\$871,725.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	United States	No	No	No	\$2,238,750.00	59.0000%	\$1,320,862.50
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	United States	No	No	No	\$1,485,000.00	59.0000%	\$876,150.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	59.0000%	\$590,000.00
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	No	United States	No	No	No	\$2,917,529.18	59.0000%	\$1,721,342.22
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	United States	No	No	No	\$2,466,262.59	59.0000%	\$1,455,094.93
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	No	United States	No	No	No	\$1,763,592.45	59.0000%	\$1,040,519.55
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	59.0000%	\$1,168,200.00
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	No	United Kingdom	No	No	No	\$222,222.22	59.0000%	\$131,111.11
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	59.0000%	\$885,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	United States	No	No	No	\$765,417.87	59.0000%	\$451,596.54
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	United States	No	No	No	\$1,282,500.00	59.0000%	\$756,675.00
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	No	France	No	No	No	\$997,493.73	59.0000%	\$588,521.30
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	United States	No	No	No	\$1,494,377.34	59.0000%	\$881,682.63
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	United States	No	No	No	\$2,442,708.63	59.0000%	\$1,441,198.09
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	France	No	No	No	\$1,939,491.89	59.0000%	\$1,144,300.22
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	United States	No	No	No	\$2,708,333.34	59.0000%	\$1,597,916.67
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	United States	No	No	No	\$2,947,500.00	59.0000%	\$1,739,025.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	United States	No	No	No	\$1,194,000.00	59.0000%	\$704,460.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	United States	No	No	No	\$995,000.00	59.0000%	\$587,050.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	United States	No	No	No	\$4,024,567.52	59.0000%	\$2,374,494.84
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	United States	No	No	No	\$1,492,500.00	59.0000%	\$880,575.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	United States	No	No	No	\$2,844,102.44	59.0000%	\$1,678,020.44
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	United States	No	No	No	\$493,750.00	59.0000%	\$291,312.50
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	United States	No	No	No	\$1,921,617.54	59.0000%	\$1,133,754.35
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	United States	No	No	No	\$865,737.15	59.0000%	\$510,784.92
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loans	Senior Secured	No	United States	No	No	No	\$1,972,990.00	59.0000%	\$1,164,064.10
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	United States	No	No	No	\$1,447,614.21	59.0000%	\$854,092.39
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	United States	No	No	No	\$1,980,000.00	59.0000%	\$1,168,200.00
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	Switzerland	No	No	No	\$1,442,307.69	59.0000%	\$850,961.54
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	59.0000%	\$706,230.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	United States	No	No	No	\$1,791,000.00	59.0000%	\$1,056,690.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	United States	No	No	No	\$2,464,799.62	59.0000%	\$1,454,231.78
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	United States	No	No	No	\$2,793,750.00	59.0000%	\$1,648,312.50
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	United States	No	No	No	\$2,932,787.19	59.0000%	\$1,730,344.44
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	Germany	No	No	No	\$2,955,000.02	59.0000%	\$1,743,450.01
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	United States	No	No	No	\$2,475,000.00	59.0000%	\$1,460,250.00
Stratos Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	United States	No	No	No	\$992,500.01	59.0000%	\$585,575.01
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	United States	No	No	No	\$953,141.18	59.0000%	\$562,353.29
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	No	United States	No	No	No	\$1,863,961.29	59.0000%	\$1,099,737.16

Security	Security ID	Asset Type	S&P Security Level	Second Lien	Country	Cov-Lite	Senior Secured Floating Rate Note	First-Lien-Last-Out	Principal Balance	Recovery Rate	Recovery Amount
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	No	United States	No	No	No	\$600,000.00	59.0000%	\$354,000.00
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	United States	No	No	No	\$798,000.00	59.0000%	\$470,820.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	No	United States	No	No	No	\$2,916,378.60	59.0000%	\$1,720,663.38
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	United States	No	No	No	\$1,197,000.00	59.0000%	\$706,230.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	United States	No	No	No	\$720,321.00	59.0000%	\$424,989.39
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	No	United States	No	No	No	\$1,000,000.00	59.0000%	\$590,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	United States	No	No	No	\$1,500,000.00	59.0000%	\$885,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	United States	No	No	No	\$2,932,499.99	59.0000%	\$1,730,174.99
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	No	United States	No	No	No	\$1,660,000.00	59.0000%	\$979,400.00
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	Netherlands	No	No	No	\$2,432,340.42	59.0000%	\$1,435,080.85
Recovery Rating 3 Subtotal									\$185,139,464.82		\$109,232,284.24
Recovery Rating 4											
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	No	United States	No	No	No	\$1,263,461.54	43.0000%	\$543,288.46
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	United States	No	No	No	\$1,954,323.65	43.0000%	\$840,359.17
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	United States	No	No	No	\$5,624,179.55	43.0000%	\$2,418,397.21
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	United States	No	No	No	\$1,200,000.00	43.0000%	\$516,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	United States	No	No	No	\$2,916,666.66	43.0000%	\$1,254,166.66
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	United States	No	No	No	\$4,387,500.00	43.0000%	\$1,886,625.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	United States	No	No	No	\$2,537,964.29	43.0000%	\$1,091,324.64
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	United States	No	No	No	\$3,910,000.00	43.0000%	\$1,681,300.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	United States	No	No	No	\$2,911,990.68	43.0000%	\$1,252,155.99
Recovery Rating 4 Subtotal									\$26,706,086.36		\$11,483,617.13
Recovery Rating 6											
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	10.0000%	\$200,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	10.0000%	\$100,000.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	Yes	France	No	No	No	\$2,000,000.00	10.0000%	\$200,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	10.0000%	\$100,000.00
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	United Kingdom	No	No	No	\$750,000.00	10.0000%	\$75,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	Yes	United States	No	No	No	\$1,000,000.00	10.0000%	\$100,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	Yes	United States	No	No	No	\$800,000.00	10.0000%	\$80,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	Yes	United States	No	No	No	\$2,000,000.00	10.0000%	\$200,000.00
Recovery Rating 6 Subtotal									\$10,550,000.00		\$1,055,000.00
Senior Secured Loans / DIP Collateral Obligations -Group A											
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	Netherlands	No	No	No	\$1,066,401.39	75.0000%	\$799,801.04
Senior Secured Loans / DIP Collateral Obligations -Group A Subtotal									\$1,066,401.39		\$799,801.04
Senior Secured Loans / DIP Collateral Obligations -Group B											
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	United States	No	No	No	\$1,856,250.00	70.0000%	\$1,299,375.00
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	United States	No	No	No	\$2,503,607.47	70.0000%	\$1,752,525.23
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	No	United States	No	No	No	\$533,334.00	70.0000%	\$373,333.80
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	United States	No	No	No	\$1,150,000.00	70.0000%	\$805,000.00
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	No	United States	No	No	No	\$1,671,720.59	70.0000%	\$1,170,204.41
Senior Secured Loans / DIP Collateral Obligations -Group B Subtotal									\$7,714,912.06		\$5,400,438.44
Grand Total									\$346,902,212.21		\$223,376,798.52

Collateral Quality: Moody's Diversity Test

Aggregate Par Amount	\$346,902,212.21
Issuer Count	170
Average Par Amount	\$2,040,601.25

Diversity Score	61
Minimum Diversity Score	>=50
Result	PASS

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Aerospace & Defense				
Engility Corporation	\$313,725.16	0.1537	0.1537	
Vencore Inc	\$720,321.00	0.3530	0.3530	
	Aerospace & Defense Subtotal		0.5067	0.5000
Automotive				
KAR Auction Services Inc	\$2,238,750.00	1.0971	1.0000	
Midas Intermediate Holdco II LLC	\$2,950,736.46	1.4460	1.0000	
Solera, LLC (Solera Finance, Inc.)	\$1,791,000.00	0.8777	0.8777	
Wand Intermediate I LP	\$2,000,000.00	0.9801	0.9801	
	Automotive Subtotal		3.8578	2.3000
Banking, Finance, Insurance & Real Estate				
Applied Systems Inc	\$1,373,582.59	0.6731	0.6731	
Bats Global Markets Inc	\$2,503,607.47	1.2269	1.0000	
First Data Corporation	\$2,539,518.56	1.2445	1.0000	
	Banking, Finance, Insurance & Real Estate Subtotal		2.6731	1.8500
Beverage, Food & Tobacco				
AdvancePierre Foods Inc	\$1,263,461.54	0.6192	0.6192	
Atrium Innovations Inc	\$1,950,000.00	0.9556	0.9556	
Chefs' Warehouse Inc (The)	\$1,681,123.29	0.8238	0.8238	
CSM Bakery Solutions LLC	\$2,322,099.74	1.1379	1.0000	
Flavors Holdings Inc	\$1,800,000.00	0.8821	0.8821	
Keurig Green Mountain Inc	\$3,803,800.00	1.8641	1.0000	
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	\$1,500,000.00	0.7351	0.7351	
Shearer's Foods LLC	\$2,447,614.21	1.1995	1.0000	
	Beverage, Food & Tobacco Subtotal		7.0158	3.2500
Capital Equipment				
Blount International, Inc.	\$1,596,000.00	0.7821	0.7821	
Filtration Group Corporation	\$3,422,919.52	1.6774	1.0000	
Husky Injection Molding Systems Ltd	\$986,236.96	0.4833	0.4833	
Vertiv Co	\$1,000,000.00	0.4901	0.4901	
	Capital Equipment Subtotal		2.7555	1.9000

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Chemicals, Plastics & Rubber				
Albaugh LLC	\$2,604,130.43	1.2762	1.0000	
Allnex (Luxembourg) & Cy SCA	\$1,783,925.76	0.8742	0.8742	
Allnex Sarl	\$165,668.30	0.0812	0.0812	
Allnex USA Inc	\$1,050,405.91	0.5148	0.5148	
Avantor Performance Materials Holdings Inc	\$1,796,407.19	0.8803	0.8803	
CeramTec Acquisition Corporation	\$204,811.58	0.1004	0.1004	
Colouroz Investment 1 GMBH	\$347,558.24	0.1703	0.1703	
Colouroz Midco - Flint Group Incorporated	\$2,102,441.89	1.0303	1.0000	
Faenza Acquisition GmbH	\$2,412,542.97	1.1823	1.0000	
Huntsman LLC	\$1,990,000.00	0.9752	0.9752	
Ineos Group Limited	\$3,890,576.13	1.9066	1.0000	
Ineos Styrolution US Holding LLC	\$1,200,000.00	0.5881	0.5881	
Mactermid Inc	\$3,743,592.45	1.8346	1.0000	
Nexeo Solutions LLC	\$1,282,500.00	0.6285	0.6285	
PQ Corporation	\$748,125.00	0.3666	0.3666	
Royal Holdings Inc	\$493,750.00	0.2420	0.2420	
SK Spice Sarl	\$1,442,307.69	0.7068	0.7068	
Univar USA Inc	\$1,980,000.00	0.9703	0.9703	
Chemicals, Plastics & Rubber Subtotal	\$29,238,743.55		12.0987	4.2100
Construction & Building				
American Bath Group LLC	\$750,000.00	0.3675	0.3675	
Donnelley Financial Solutions Inc	\$500,000.00	0.2450	0.2450	
USIC Holdings Inc	\$2,916,378.60	1.4292	1.0000	
Construction & Building Subtotal	\$4,166,378.60		1.6125	1.3000
Consumer Goods: Durable				
PFS Holding Corporation	\$4,387,500.00	2.1501	1.0000	
World Kitchen LLC	\$1,660,000.00	0.8135	0.8135	
Consumer Goods: Durable Subtotal	\$6,047,500.00		1.8135	1.4000
Consumer Goods: Non-durable				
Coty Inc	\$398,000.00	0.1950	0.1950	
Galleria Company	\$800,000.00	0.3920	0.3920	
Kronos Acquisition Holdings Inc	\$1,485,000.00	0.7277	0.7277	
Consumer Goods: Non-durable Subtotal	\$2,683,000.00		1.3147	1.1500
Containers, Packaging & Glass				
Hilex Poly Co LLC	\$2,947,500.01	1.4444	1.0000	
Printpack Holdings Inc	\$2,128,777.78	1.0432	1.0000	
Tank Holding Corp	\$1,863,961.29	0.9134	0.9134	
Containers, Packaging & Glass Subtotal	\$6,940,239.07		2.9134	1.9500
Energy: Electricity				
Calpine Construction Finance Company L P	\$4,861,809.04	2.3825	1.0000	
Eastern Power LLC	\$2,330,630.38	1.1421	1.0000	
Energy: Electricity Subtotal	\$7,192,439.42		2.0000	1.5000
Energy: Oil & Gas				
Alfred Fueling Systems Inc	\$1,940,503.40	0.9509	0.9509	
Expro Finservices SARL	\$874,538.08	0.4286	0.4286	

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Hampton Rubber Company	\$3,910,000.00	1.9161	1.0000	
Energy: Oil & Gas Subtotal	\$6,725,041.48		2.3795	1.7000
Environmental Industries				
EnergySolutions LLC	\$1,590,000.00	0.7792	0.7792	
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	\$995,000.00	0.4876	0.4876	
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	\$2,917,500.00	1.4297	1.0000	
Infiltrator Water Technologies LLC	\$1,994,949.49	0.9776	0.9776	
Packers Holdings LLC	\$2,947,500.00	1.4444	1.0000	
SiteOne Landscape Supply, LLC	\$597,000.00	0.2926	0.2926	
Trugreen Limited Partnership	\$798,000.00	0.3911	0.3911	
Environmental Industries Subtotal	\$11,839,949.49		4.9281	2.6333
Healthcare & Pharmaceuticals				
Affordable Care Holding Corp	\$2,481,250.00	1.2159	1.0000	
Albany Molecular Research Inc	\$935,138.54	0.4583	0.4583	
Amneal Pharmaceuticals LLC	\$1,954,323.65	0.9577	0.9577	
Auris Luxembourg III SARL	\$1,231,289.06	0.6034	0.6034	
Catalent Pharma Solutions Inc	\$2,942,382.54	1.4419	1.0000	
Community Health Systems Inc	\$2,914,415.63	1.4282	1.0000	
Concordia Healthcare Corp	\$3,479,987.46	1.7054	1.0000	
DPX Holdings BV	\$3,890,252.53	1.9064	1.0000	
Endo Luxembourg Finance Company I Sarl	\$992,500.00	0.4864	0.4864	
Greatbatch Ltd	\$2,481,250.00	1.2159	1.0000	
Horizon Pharma Inc	\$987,500.00	0.4839	0.4839	
InVentiv Health Inc	\$1,500,000.00	0.7351	0.7351	
Kindred Healthcare Inc	\$2,957,172.19	1.4492	1.0000	
Lannett Company, Inc.	\$1,443,750.03	0.7075	0.7075	
Medpace Holdings Inc	\$903,138.43	0.4426	0.4426	
MPH Acquisition Holdings LLC	\$765,417.87	0.3751	0.3751	
Quorum Health Corporation	\$1,492,500.00	0.7314	0.7314	
Select Medical Corp	\$1,972,990.00	0.9669	0.9669	
Sterigenics-Nordion Holdings LLC	\$2,475,000.00	1.2129	1.0000	
Stratose Intermediate Holdings II LLC	\$992,500.01	0.4864	0.4864	
U.S. Renal Care Inc	\$3,337,964.29	1.6358	1.0000	
Valeant Pharmaceuticals International	\$3,926,912.17	1.9244	1.0000	
VCVH Holding Corp	\$1,197,000.00	0.5866	0.5866	
Vizient Inc	\$1,671,720.59	0.8192	0.8192	
WD Wolverine Holdings LLC	\$1,500,000.00	0.7351	0.7351	
Healthcare & Pharmaceuticals Subtotal	\$50,426,354.97		19.5756	4.9600
High Tech Industries				
BC Luxembourg Sarl	\$2,024,157.69	0.9919	0.9919	
BMC Software Finance Inc	\$4,688,888.89	2.2978	1.0000	
Clover Technologies Group LLC	\$2,922,284.21	1.4321	1.0000	
Dell International LLC	\$3,375,000.00	1.6539	1.0000	
Diebold Inc	\$1,770,833.00	0.8678	0.8678	
Epicor Software Corporation	\$1,984,924.62	0.9727	0.9727	
Financiere Lully C - Lully Finance LLC	\$2,000,000.00	0.9801	0.9801	
Infor (US) Inc	\$1,935,762.80	0.9486	0.9486	
Informatica Corporation	\$2,482,462.31	1.2165	1.0000	
Landslide Holdings Inc	\$1,000,000.00	0.4901	0.4901	
LTI Holdings Inc	\$2,466,262.59	1.2086	1.0000	

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
MSC Software Corporation	\$2,897,678.12	1.4200	1.0000	
NXP BV	\$1,066,401.39	0.5226	0.5226	
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	\$1,939,491.89	0.9505	0.9505	
Presidio Inc	\$4,024,567.52	1.9722	1.0000	
SolarWinds Holdings Inc	\$1,197,000.00	0.5866	0.5866	
Western Digital Corporation	\$2,394,000.00	1.1732	1.0000	
Zebra Technologies Corporation	\$1,636,363.64	0.8019	0.8019	
High Tech Industries Subtotal	\$41,806,078.67		16.1128	4.6100
Hotel, Gaming & Leisure				
Amaya Gaming Group Inc - Amaya Holdings BV	\$3,430,328.13	1.6810	1.0000	
AVSC Holding Corp	\$2,922,556.40	1.4322	1.0000	
Hotel, Gaming & Leisure Subtotal	\$6,352,884.52		2.0000	1.5000
Media: Advertising, Printing & Publishing				
Camelot US Acquisition I Co	\$1,564,000.00	0.7664	0.7664	
Cengage Learning Inc	\$3,767,175.51	1.8461	1.0000	
Checkout Holding Corp	\$2,932,500.00	1.4371	1.0000	
Getty Images, Inc.	\$2,916,666.66	1.4293	1.0000	
Information Resources Inc	\$3,554,451.09	1.7419	1.0000	
JD Power and Associates	\$533,334.00	0.2614	0.2614	
Mcgraw-Hill Global Education Holdings LLC	\$1,496,250.00	0.7332	0.7332	
Springer Science & Business Media GMBH	\$2,955,000.02	1.4481	1.0000	
Media: Advertising, Printing & Publishing Subtotal	\$19,719,377.28		6.7610	3.2000
Media: Broadcasting & Subscription				
Charter Communications Operating	\$1,919,714.94	0.9408	0.9408	
CSC Holdings LLC	\$1,480,263.16	0.7254	0.7254	
Ion Media Networks Inc	\$3,794,512.89	1.8595	1.0000	
Tribune Media Company	\$626,489.11	0.3070	0.3070	
Ziggo Secured Finance Partnership	\$2,432,340.42	1.1920	1.0000	
Media: Broadcasting & Subscription Subtotal	\$10,253,320.52		3.9732	2.3333
Media: Diversified & Production				
Creative Artists Agency LLC	\$1,473,843.75	0.7223	0.7223	
Deluxe Entertainment Services Group Inc	\$5,624,179.55	2.7561	1.0000	
Lions Gate Entertainment Corp	\$1,254,901.96	0.6150	0.6150	
UFC Holdings LLC	\$2,000,000.00	0.9801	0.9801	
William Morris Endeavor Entertainment LLC	\$2,932,499.99	1.4371	1.0000	
Media: Diversified & Production Subtotal	\$13,285,425.24		4.3174	2.4333
Metals & Mining				
FMG Resources (August 2006) Pty Ltd.	\$2,417,151.46	1.1845	1.0000	
Metals & Mining Subtotal	\$2,417,151.46		1.0000	1.0000
Retail				
Albertson's LLC	\$3,182,286.85	1.5595	1.0000	
Bass Pro Group LLC	\$3,359,294.91	1.6462	1.0000	
Dollar Tree Inc	\$284,810.13	0.1396	0.1396	
Floor And Decor Outlets Of America Inc	\$1,200,000.00	0.5881	0.5881	
GOBP Holdings Inc	\$2,959,974.43	1.4505	1.0000	
Harbor Freight Tools USA Inc	\$1,150,000.00	0.5636	0.5636	

Issuer	Par Amount	% Of Avg	Equivalent Unit Score	Industry Diversity Score
Hudson's Bay Company	\$2,152,073.73	1.0546	1.0000	
Petco Animal Supplies Inc	\$2,189,000.00	1.0727	1.0000	
PetSmart Inc	\$3,450,018.99	1.6907	1.0000	
Raley's	\$2,844,102.44	1.3938	1.0000	
Retail Subtotal	\$22,771,561.48		8.2913	3.5750
Services: Business				
Acosta Inc	\$1,965,125.00	0.9630	0.9630	
Advantage Sales & Marketing Inc	\$492,462.31	0.2413	0.2413	
AF Borrower LLC	\$2,955,000.00	1.4481	1.0000	
Alix Partners LLP	\$1,856,250.00	0.9097	0.9097	
Allied Universal Holdco LLC	\$3,985,000.00	1.9529	1.0000	
Alorica Inc.	\$249,375.00	0.1222	0.1222	
DTZ US Borrower LLC	\$4,942,649.71	2.4222	1.0000	
Flexera Software LLC	\$1,000,000.00	0.4901	0.4901	
FR Dixie Acquisition Corp	\$2,917,500.00	1.4297	1.0000	
Global Healthcare Exchange LLC	\$1,386,043.71	0.6792	0.6792	
Lanyon Solutions Inc	\$2,917,529.18	1.4297	1.0000	
Magic Newco LLC	\$2,034,896.12	0.9972	0.9972	
Natel Engineering Company Inc	\$698,125.00	0.3421	0.3421	
Outerwall Inc	\$2,708,333.34	1.3272	1.0000	
Precyse Acquisition Corp	\$1,496,250.00	0.7332	0.7332	
Redtop Acquisitions Limited	\$750,000.00	0.3675	0.3675	
Sitel Worldwide Corporation	\$1,980,000.00	0.9703	0.9703	
Sophia LP	\$2,464,799.62	1.2079	1.0000	
SourceHOV LLC	\$2,793,750.00	1.3691	1.0000	
Services: Business Subtotal	\$39,593,088.99		14.8158	4.4800
Services: Consumer				
Match Group Inc	\$1,218,750.00	0.5973	0.5973	
NVA Holdings Inc	\$2,442,708.63	1.1971	1.0000	
Prime Security Services Borrower LLC	\$1,172,062.50	0.5744	0.5744	
Spin Holdco Inc	\$2,932,787.19	1.4372	1.0000	
St. George's University Scholastic Services LLC	\$1,150,000.00	0.5636	0.5636	
Weight Watchers International Inc	\$2,911,990.68	1.4270	1.0000	
Services: Consumer Subtotal	\$11,828,299.00		4.7353	2.5667
Telecommunications				
IPC Corp	\$1,477,500.00	0.7241	0.7241	
Numericable US LLC	\$997,493.73	0.4888	0.4888	
Numericable-SFR SA	\$1,494,377.34	0.7323	0.7323	
Securus Technologies Holdings Inc	\$865,737.15	0.4243	0.4243	
Telenet Financing USD LLC	\$600,000.00	0.2940	0.2940	
Telecommunications Subtotal	\$5,435,108.23		2.6635	1.8500
Transportation: Cargo				
XPO Logistics Inc	\$1,191,015.00	0.5837	0.5837	
Transportation: Cargo Subtotal	\$1,191,015.00		0.5837	0.6000
Transportation: Consumer				
Sabre Inc	\$1,921,617.54	0.9417	0.9417	
Velocity Pooling Vehicle LLC	\$3,910,000.00	1.9161	1.0000	

Wholesale STS Operating Inc	Transportation: Consumer Subtotal	\$5,831,617.54		1.9417	1.4500
		\$953,141.18	0.4671	0.4671	
	Wholesale Subtotal	\$953,141.18		0.4671	0.5000
	Grand Total	\$346,902,212.21			60.7016

Collateral Quality: Weighted Average Life Test

As of Date 20-Oct-2016

Weighted Average Life 4.86

Number of Years from current Measurement Date to January 30, 2022 <5.28

Result **PASS**

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Acosta Inc					
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Oct-2016	0.03	\$149.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2017	0.28	\$1,393.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	28-Apr-2017	0.52	\$2,587.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2017	0.78	\$3,880.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Oct-2017	1.03	\$5,124.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2018	1.28	\$6,368.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2018	1.53	\$7,611.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2018	1.78	\$8,855.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Oct-2018	2.03	\$10,099.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2019	2.28	\$11,343.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2019	2.53	\$12,586.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2019	2.78	\$13,830.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Oct-2019	3.03	\$15,074.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jan-2020	3.28	\$16,318.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2020	3.53	\$17,561.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	31-Jul-2020	3.78	\$18,805.50
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Oct-2020	4.03	\$20,049.25
Acosta Inc	Tranche B-1 Loan	\$4,975.00	29-Jan-2021	4.28	\$21,293.00
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Apr-2021	4.53	\$22,536.75
Acosta Inc	Tranche B-1 Loan	\$4,975.00	30-Jul-2021	4.78	\$23,780.50
Acosta Inc	Tranche B-1 Loan	\$1,865,625.00	24-Sep-2021	4.93	\$9,197,531.25
Acosta Inc Subtotal		\$1,965,125.00			\$9,436,779.00
AdvancePierre Foods Inc					
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	03-Jan-2017	0.21	\$787.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Mar-2017	0.44	\$1,650.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Jun-2017	0.69	\$2,587.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	02-Oct-2017	0.95	\$3,562.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	02-Jan-2018	1.2	\$4,500.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	02-Apr-2018	1.45	\$5,437.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	02-Jul-2018	1.7	\$6,375.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	01-Oct-2018	1.95	\$7,312.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Dec-2018	2.2	\$8,250.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	01-Apr-2019	2.45	\$9,187.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	01-Jul-2019	2.7	\$10,125.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Sep-2019	2.95	\$11,062.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Dec-2019	3.2	\$12,000.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Mar-2020	3.45	\$12,937.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Jun-2020	3.7	\$13,875.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Sep-2020	3.95	\$14,812.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Dec-2020	4.2	\$15,750.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Mar-2021	4.45	\$16,687.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Jun-2021	4.7	\$17,625.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Sep-2021	4.95	\$18,562.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Dec-2021	5.2	\$19,500.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Mar-2022	5.45	\$20,437.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Jun-2022	5.7	\$21,375.00
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	30-Sep-2022	5.95	\$22,312.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	03-Jan-2023	6.21	\$23,287.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$3,750.00	31-Mar-2023	6.45	\$24,187.50
AdvancePierre Foods Inc	Effective Date Term Loan	\$1,165,961.54	02-Jun-2023	6.62	\$7,718,665.38
AdvancePierre Foods Inc Subtotal		\$1,263,461.54			\$8,042,852.88
Advantage Sales & Marketing Inc					
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Dec-2016	0.19	\$238.69
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Mar-2017	0.44	\$552.76
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Jun-2017	0.69	\$866.83
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Sep-2017	0.94	\$1,180.90
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Dec-2017	1.19	\$1,494.98
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Mar-2018	1.44	\$1,809.05
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Jun-2018	1.69	\$2,123.12
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	28-Sep-2018	1.94	\$2,437.19
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Dec-2018	2.2	\$2,763.82
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	29-Mar-2019	2.44	\$3,065.33
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	28-Jun-2019	2.69	\$3,379.40
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Sep-2019	2.95	\$3,706.03
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Dec-2019	3.2	\$4,020.10
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Mar-2020	3.45	\$4,334.17
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Jun-2020	3.7	\$4,648.24
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Sep-2020	3.95	\$4,962.31
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Dec-2020	4.2	\$5,276.38
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	31-Mar-2021	4.45	\$5,590.45
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$1,256.28	30-Jun-2021	4.7	\$5,904.52
Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$468,592.96	23-Jul-2021	4.76	\$2,230,502.50
Advantage Sales & Marketing Inc Subtotal		\$492,462.31			\$2,288,856.78
AF Borrower LLC					
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Dec-2016	0.19	\$1,425.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Mar-2017	0.44	\$3,300.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Jun-2017	0.69	\$5,175.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Sep-2017	0.94	\$7,050.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Dec-2017	1.19	\$8,925.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Mar-2018	1.44	\$10,800.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Jun-2018	1.69	\$12,675.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	28-Sep-2018	1.94	\$14,550.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2018	2.2	\$16,500.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	29-Mar-2019	2.44	\$18,300.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	28-Jun-2019	2.69	\$20,175.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Sep-2019	2.95	\$22,125.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2019	3.2	\$24,000.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Mar-2020	3.45	\$25,875.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Jun-2020	3.7	\$27,750.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Sep-2020	3.95	\$29,625.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2020	4.2	\$31,500.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Mar-2021	4.45	\$33,375.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Jun-2021	4.7	\$35,250.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	30-Sep-2021	4.95	\$37,125.00
AF Borrower LLC	First Lien Initial Term Loan	\$7,500.00	31-Dec-2021	5.2	\$39,000.00
AF Borrower LLC	First Lien Initial Term Loan	\$2,797,500.00	28-Jan-2022	5.28	\$14,770,800.00
AF Borrower LLC Subtotal		\$2,955,000.00			\$15,195,300.00
Affordable Care Holding Corp					
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Dec-2016	0.19	\$1,187.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2017	0.44	\$2,750.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2017	0.69	\$4,312.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Sep-2017	0.94	\$5,875.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Dec-2017	1.19	\$7,437.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Mar-2018	1.44	\$9,000.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Jun-2018	1.69	\$10,562.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	28-Sep-2018	1.94	\$12,125.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2018	2.2	\$13,750.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	29-Mar-2019	2.44	\$15,250.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	28-Jun-2019	2.69	\$16,812.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2019	2.95	\$18,437.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2019	3.2	\$20,000.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2020	3.45	\$21,562.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2020	3.7	\$23,125.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2020	3.95	\$24,687.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2020	4.2	\$26,250.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2021	4.45	\$27,812.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2021	4.7	\$29,375.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2021	4.95	\$30,937.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Dec-2021	5.2	\$32,500.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	31-Mar-2022	5.45	\$34,062.50
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Jun-2022	5.7	\$35,625.00
Affordable Care Holding Corp	First Lien Term B Loan	\$6,250.00	30-Sep-2022	5.95	\$37,187.50
Affordable Care Holding Corp	First Lien Term B Loan	\$2,331,250.00	24-Oct-2022	6.01	\$14,010,812.50
Affordable Care Holding Corp Subtotal		\$2,481,250.00			\$14,471,437.50
Albany Molecular Research Inc					
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Dec-2016	0.19	\$448.68
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Mar-2017	0.44	\$1,039.04
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Jun-2017	0.69	\$1,629.41
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Sep-2017	0.94	\$2,219.77
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Dec-2017	1.19	\$2,810.14
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Mar-2018	1.44	\$3,400.50
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Jun-2018	1.69	\$3,990.87
Albany Molecular Research Inc	Term Loan	\$2,361.46	28-Sep-2018	1.94	\$4,581.23
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Dec-2018	2.2	\$5,195.21
Albany Molecular Research Inc	Term Loan	\$2,361.46	29-Mar-2019	2.44	\$5,761.96
Albany Molecular Research Inc	Term Loan	\$2,361.46	28-Jun-2019	2.69	\$6,352.33
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Sep-2019	2.95	\$6,966.31
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Dec-2019	3.2	\$7,556.68
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Mar-2020	3.45	\$8,147.04
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Jun-2020	3.7	\$8,737.41
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Sep-2020	3.95	\$9,327.77
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Dec-2020	4.2	\$9,918.14
Albany Molecular Research Inc	Term Loan	\$2,361.46	31-Mar-2021	4.45	\$10,508.50
Albany Molecular Research Inc	Term Loan	\$2,361.46	30-Jun-2021	4.7	\$11,098.87
Albany Molecular Research Inc	Term Loan	\$890,270.78	16-Jul-2021	4.74	\$4,219,883.50

Albany Molecular Research Inc Subtotal

\$935,138.54

\$4,329,573.36

Albaugh LLC

Albaugh LLC	Initial Term Loan	\$35,869.57	30-Dec-2016	0.19	\$6,815.22
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Mar-2017	0.44	\$15,782.61
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Jun-2017	0.69	\$24,750.00
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Sep-2017	0.94	\$33,717.39
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Dec-2017	1.19	\$42,684.78
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Mar-2018	1.44	\$51,652.17
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Jun-2018	1.69	\$60,619.57
Albaugh LLC	Initial Term Loan	\$35,869.57	28-Sep-2018	1.94	\$69,586.96
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Dec-2018	2.2	\$78,913.04
Albaugh LLC	Initial Term Loan	\$35,869.57	29-Mar-2019	2.44	\$87,521.74
Albaugh LLC	Initial Term Loan	\$35,869.57	28-Jun-2019	2.69	\$96,489.13
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Sep-2019	2.95	\$105,815.22
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Dec-2019	3.2	\$114,782.61
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Mar-2020	3.45	\$123,750.00
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Jun-2020	3.7	\$132,717.39
Albaugh LLC	Initial Term Loan	\$35,869.57	30-Sep-2020	3.95	\$141,684.78
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Dec-2020	4.2	\$150,652.17
Albaugh LLC	Initial Term Loan	\$35,869.57	31-Mar-2021	4.45	\$159,619.57
Albaugh LLC	Initial Term Loan	\$1,958,478.26	31-May-2021	4.61	\$9,028,584.78

Albaugh LLC Subtotal

\$2,604,130.43

\$10,526,139.13

Albertson's LLC

Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Dec-2016	0.19	\$376.74
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2017	0.44	\$872.45
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2017	0.69	\$1,368.17
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Sep-2017	0.94	\$1,863.88
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Dec-2017	1.19	\$2,359.59
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Mar-2018	1.44	\$2,855.30
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Jun-2018	1.69	\$3,351.02
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	28-Sep-2018	1.94	\$3,846.73
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Dec-2018	2.2	\$4,362.27
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	29-Mar-2019	2.44	\$4,838.15
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	28-Jun-2019	2.69	\$5,333.87
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2019	2.95	\$5,849.41
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Dec-2019	3.2	\$6,345.12
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2020	3.45	\$6,840.83
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2020	3.7	\$7,336.55
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2020	3.95	\$7,832.26
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Dec-2020	4.2	\$8,327.97
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2021	4.45	\$8,823.68
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2021	4.7	\$9,319.40
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2021	4.95	\$9,815.11
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Dec-2021	5.2	\$10,310.82
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	31-Mar-2022	5.45	\$10,806.53
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Jun-2022	5.7	\$11,302.25
Albertson's LLC	2016-1 Term B-5 Loan	\$1,982.85	30-Sep-2022	5.95	\$11,797.96
Albertson's LLC	2016-1 Term B-5 Loan	\$743,568.79	21-Dec-2022	6.17	\$4,587,819.42
Albertson's LLC	Term B-6 Loan	\$2,391,129.66	22-Jun-2023	6.67	\$15,948,834.86

Albertson's LLC Subtotal

\$3,182,286.85

\$20,682,790.33

Alfred Fueling Systems Inc

Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	30-Dec-2016	0.19	\$949.97
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	31-Mar-2017	0.44	\$2,199.94

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	30-Jun-2017	0.69	\$3,449.91
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	29-Sep-2017	0.94	\$4,699.87
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	29-Dec-2017	1.19	\$5,949.84
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	30-Mar-2018	1.44	\$7,199.81
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	29-Jun-2018	1.69	\$8,449.77
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	28-Sep-2018	1.94	\$9,699.74
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	31-Dec-2018	2.2	\$10,999.71
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	29-Mar-2019	2.44	\$12,199.67
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	28-Jun-2019	2.69	\$13,449.64
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	30-Sep-2019	2.95	\$14,749.60
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	31-Dec-2019	3.2	\$15,999.57
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	31-Mar-2020	3.45	\$17,249.54
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	30-Jun-2020	3.7	\$18,499.50
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	30-Sep-2020	3.95	\$19,749.47
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	31-Dec-2020	4.2	\$20,999.44
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$4,999.87	31-Mar-2021	4.45	\$22,249.40
Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$1,850,505.81	18-Jun-2021	4.66	\$8,623,357.08
Alfred Fueling Systems Inc Subtotal		\$1,940,503.40			\$8,832,101.49
Alix Partners LLP					
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2016	0.2	\$928.13
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2017	0.44	\$2,041.88
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2017	0.69	\$3,202.03
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2017	0.95	\$4,408.59
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2017	1.2	\$5,568.75
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2018	1.44	\$6,682.50
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2018	1.69	\$7,842.66
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2018	1.95	\$9,049.22
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2018	2.2	\$10,209.38
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2019	2.44	\$11,323.13
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2019	2.69	\$12,483.28
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2019	2.95	\$13,689.84
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2019	3.2	\$14,850.00
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2020	3.45	\$16,010.16
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2020	3.7	\$17,170.31
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2020	3.95	\$18,330.47
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2020	4.2	\$19,490.63
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2021	4.45	\$20,650.78
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2021	4.7	\$21,810.94
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Sep-2021	4.95	\$22,971.09
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Dec-2021	5.2	\$24,131.25
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	31-Mar-2022	5.45	\$25,291.41
Alix Partners LLP	2016 Refinancing Term B Loan	\$4,640.63	30-Jun-2022	5.7	\$26,451.56
Alix Partners LLP	2016 Refinancing Term B Loan	\$1,749,515.63	28-Jul-2022	5.77	\$10,094,705.16
Alix Partners LLP Subtotal		\$1,856,250.00			\$10,409,293.13
Allied Universal Holdco LLC					
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Dec-2016	0.19	\$950.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2017	0.44	\$2,200.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2017	0.69	\$3,450.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Sep-2017	0.94	\$4,700.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Dec-2017	1.19	\$5,950.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Mar-2018	1.44	\$7,200.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Jun-2018	1.69	\$8,450.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	28-Sep-2018	1.94	\$9,700.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2018	2.2	\$11,000.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	29-Mar-2019	2.44	\$12,200.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	28-Jun-2019	2.69	\$13,450.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Sep-2019	2.95	\$14,750.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2019	3.2	\$16,000.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2020	3.45	\$17,250.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2020	3.7	\$18,500.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Sep-2020	3.95	\$19,750.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2020	4.2	\$21,000.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2021	4.45	\$22,250.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2021	4.7	\$23,500.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Sep-2021	4.95	\$24,750.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Dec-2021	5.2	\$26,000.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	31-Mar-2022	5.45	\$27,250.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$5,000.00	30-Jun-2022	5.7	\$28,500.00
Allied Universal Holdco LLC	First Lien Initial Term Loan	\$1,870,000.00	28-Jul-2022	5.77	\$10,789,900.00
Allied Universal Holdco LLC	Second Lien Initial Term Loan	\$2,000,000.00	28-Jul-2023	6.77	\$13,540,000.00
Allied Universal Holdco LLC Subtotal		\$3,985,000.00			\$24,668,650.00
Allnex (Luxembourg) & Cy SCA					
Allnex (Luxembourg) & Cy SCA	First Lien Tranche B-1 Term Loan	\$1,783,925.76	03-Oct-2019	2.95	\$5,262,580.99
Allnex (Luxembourg) & Cy SCA Subtotal		\$1,783,925.76			\$5,262,580.99
Allnex Sarl					
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	03-Jan-2017	0.21	\$86.98
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Mar-2017	0.44	\$182.24
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Jun-2017	0.69	\$285.78
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	02-Oct-2017	0.95	\$393.46
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	02-Jan-2018	1.2	\$497.01
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	02-Apr-2018	1.45	\$600.55
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	02-Jul-2018	1.7	\$704.09
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	01-Oct-2018	1.95	\$807.63
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Dec-2018	2.2	\$911.18
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	01-Apr-2019	2.45	\$1,014.72
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	01-Jul-2019	2.7	\$1,118.26
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Sep-2019	2.95	\$1,221.80
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Dec-2019	3.2	\$1,325.35
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Mar-2020	3.45	\$1,428.89
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Jun-2020	3.7	\$1,532.43
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Sep-2020	3.95	\$1,635.97
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Dec-2020	4.2	\$1,739.52
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Mar-2021	4.45	\$1,843.06
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Jun-2021	4.7	\$1,946.60
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Sep-2021	4.95	\$2,050.15
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Dec-2021	5.2	\$2,153.69
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Mar-2022	5.45	\$2,257.23
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Jun-2022	5.7	\$2,360.77
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Sep-2022	5.95	\$2,464.32
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	03-Jan-2023	6.21	\$2,572.00
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	31-Mar-2023	6.45	\$2,671.40
Allnex Sarl	Tranche B-2 Term Loan	\$414.17	30-Jun-2023	6.7	\$2,774.94
Allnex Sarl	Tranche B-2 Term Loan	\$154,485.69	13-Sep-2023	6.9	\$1,065,951.26

Allnex Sarl Subtotal

\$165,668.30

\$1,104,531.27

Allnex USA Inc

Allnex USA Inc	First Lien Tranche B2 Term Loan	\$925,593.02	03-Oct-2019	2.95	\$2,730,499.41
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	03-Jan-2017	0.21	\$65.53
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Mar-2017	0.44	\$137.29
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Jun-2017	0.69	\$215.30
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	02-Oct-2017	0.95	\$296.43
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	02-Jan-2018	1.2	\$374.44
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	02-Apr-2018	1.45	\$452.45
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	02-Jul-2018	1.7	\$530.45
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	01-Oct-2018	1.95	\$608.46
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Dec-2018	2.2	\$686.47
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	01-Apr-2019	2.45	\$764.48
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	01-Jul-2019	2.7	\$842.49
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Sep-2019	2.95	\$920.50
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Dec-2019	3.2	\$998.50
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Mar-2020	3.45	\$1,076.51
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Jun-2020	3.7	\$1,154.52
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Sep-2020	3.95	\$1,232.53
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Dec-2020	4.2	\$1,310.54
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Mar-2021	4.45	\$1,388.54
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Jun-2021	4.7	\$1,466.55
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Sep-2021	4.95	\$1,544.56
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Dec-2021	5.2	\$1,622.57
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Mar-2022	5.45	\$1,700.58
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Jun-2022	5.7	\$1,778.58
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Sep-2022	5.95	\$1,856.59
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	03-Jan-2023	6.21	\$1,937.72
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	31-Mar-2023	6.45	\$2,012.61
Allnex USA Inc	Tranche B-3 Term Loan	\$312.03	30-Jun-2023	6.7	\$2,090.62
Allnex USA Inc	Tranche B-3 Term Loan	\$116,388.02	13-Sep-2023	6.9	\$803,077.34

Allnex USA Inc Subtotal

\$1,050,405.91

\$3,562,642.55

Alorica Inc.

Alorica Inc.	Term B Loan	\$625.00	30-Dec-2016	0.19	\$118.75
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2017	0.44	\$275.00
Alorica Inc.	Term B Loan	\$625.00	30-Jun-2017	0.69	\$431.25
Alorica Inc.	Term B Loan	\$625.00	29-Sep-2017	0.94	\$587.50
Alorica Inc.	Term B Loan	\$625.00	29-Dec-2017	1.19	\$743.75
Alorica Inc.	Term B Loan	\$625.00	30-Mar-2018	1.44	\$900.00
Alorica Inc.	Term B Loan	\$625.00	29-Jun-2018	1.69	\$1,056.25
Alorica Inc.	Term B Loan	\$625.00	28-Sep-2018	1.94	\$1,212.50
Alorica Inc.	Term B Loan	\$625.00	31-Dec-2018	2.2	\$1,375.00
Alorica Inc.	Term B Loan	\$625.00	29-Mar-2019	2.44	\$1,525.00
Alorica Inc.	Term B Loan	\$625.00	28-Jun-2019	2.69	\$1,681.25
Alorica Inc.	Term B Loan	\$625.00	30-Sep-2019	2.95	\$1,843.75
Alorica Inc.	Term B Loan	\$625.00	31-Dec-2019	3.2	\$2,000.00
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2020	3.45	\$2,156.25
Alorica Inc.	Term B Loan	\$625.00	30-Jun-2020	3.7	\$2,312.50
Alorica Inc.	Term B Loan	\$625.00	30-Sep-2020	3.95	\$2,468.75
Alorica Inc.	Term B Loan	\$625.00	31-Dec-2020	4.2	\$2,625.00
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2021	4.45	\$2,781.25
Alorica Inc.	Term B Loan	\$625.00	30-Jun-2021	4.7	\$2,937.50
Alorica Inc.	Term B Loan	\$625.00	30-Sep-2021	4.95	\$3,093.75
Alorica Inc.	Term B Loan	\$625.00	30-Dec-2021	5.2	\$3,250.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Alorica Inc.	Term B Loan	\$625.00	31-Mar-2022	5.45	\$3,406.25
Alorica Inc.	Term B Loan	\$235,625.00	30-Jun-2022	5.7	\$1,343,062.50
Alorica Inc. Subtotal		\$249,375.00			\$1,381,843.75
Amaya Gaming Group Inc - Amaya Holdings BV					
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Dec-2016	0.19	\$1,650.03
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Mar-2017	0.44	\$3,821.13
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Jun-2017	0.69	\$5,992.22
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Sep-2017	0.94	\$8,163.31
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Dec-2017	1.19	\$10,334.41
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Mar-2018	1.44	\$12,505.50
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Jun-2018	1.69	\$14,676.59
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	28-Sep-2018	1.94	\$16,847.69
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Dec-2018	2.2	\$19,105.63
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	29-Mar-2019	2.44	\$21,189.88
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	28-Jun-2019	2.69	\$23,360.97
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Sep-2019	2.95	\$25,618.91
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Dec-2019	3.2	\$27,790.00
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Mar-2020	3.45	\$29,961.09
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Jun-2020	3.7	\$32,132.19
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Sep-2020	3.95	\$34,303.28
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Dec-2020	4.2	\$36,474.38
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	31-Mar-2021	4.45	\$38,645.47
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$8,684.38	30-Jun-2021	4.7	\$40,816.56
Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$3,265,325.00	02-Aug-2021	4.79	\$15,640,906.75
Amaya Gaming Group Inc - Amaya Holdings BV Subtotal		\$3,430,328.13			\$16,044,295.97
American Bath Group LLC					
American Bath Group LLC	First Lien Term Loan	\$750,000.00	30-Sep-2023	6.95	\$5,212,500.00
American Bath Group LLC Subtotal		\$750,000.00			\$5,212,500.00
Amneal Pharmaceuticals LLC					
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Dec-2016	0.2	\$992.04
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Mar-2017	0.44	\$2,182.49
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Jun-2017	0.69	\$3,422.55
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Sep-2017	0.95	\$4,712.20
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Dec-2017	1.2	\$5,952.26
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Mar-2018	1.44	\$7,142.71
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Jun-2018	1.69	\$8,382.76
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Sep-2018	1.95	\$9,672.42
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Dec-2018	2.2	\$10,912.47
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	31-Mar-2019	2.44	\$12,102.92
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Jun-2019	2.69	\$13,342.97
Amneal Pharmaceuticals LLC	Term Loan B	\$4,960.21	30-Sep-2019	2.95	\$14,632.63
Amneal Pharmaceuticals LLC	Term Loan B	\$1,894,801.09	01-Nov-2019	3.03	\$5,741,247.30
Amneal Pharmaceuticals LLC Subtotal		\$1,954,323.65			\$5,834,697.72
Applied Systems Inc					
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	30-Dec-2016	0.19	\$705.24
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	31-Mar-2017	0.44	\$1,633.19
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	30-Jun-2017	0.69	\$2,561.15
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	29-Sep-2017	0.94	\$3,489.10
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	29-Dec-2017	1.19	\$4,417.05

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	30-Mar-2018	1.44	\$5,345.00
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	29-Jun-2018	1.69	\$6,272.95
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	28-Sep-2018	1.94	\$7,200.90
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	31-Dec-2018	2.2	\$8,165.97
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	29-Mar-2019	2.44	\$9,056.81
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	28-Jun-2019	2.69	\$9,984.76
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	30-Sep-2019	2.95	\$10,949.83
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	31-Dec-2019	3.2	\$11,877.78
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	31-Mar-2020	3.45	\$12,805.73
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	30-Jun-2020	3.7	\$13,733.68
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	30-Sep-2020	3.95	\$14,661.63
Applied Systems Inc	First Lien Initial Term Loan	\$3,711.81	31-Dec-2020	4.2	\$15,589.58
Applied Systems Inc	First Lien Initial Term Loan	\$1,310,481.90	25-Jan-2021	4.27	\$5,595,757.73
Applied Systems Inc Subtotal		\$1,373,582.60			\$5,734,208.07
Atrium Innovations Inc					
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Dec-2016	0.19	\$950.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Mar-2017	0.44	\$2,200.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Jun-2017	0.69	\$3,450.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Sep-2017	0.94	\$4,700.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Dec-2017	1.19	\$5,950.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Mar-2018	1.44	\$7,200.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Jun-2018	1.69	\$8,450.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	28-Sep-2018	1.94	\$9,700.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Dec-2018	2.2	\$11,000.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	29-Mar-2019	2.44	\$12,200.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	28-Jun-2019	2.69	\$13,450.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Sep-2019	2.95	\$14,750.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Dec-2019	3.2	\$16,000.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Mar-2020	3.45	\$17,250.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Jun-2020	3.7	\$18,500.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	30-Sep-2020	3.95	\$19,750.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$5,000.00	31-Dec-2020	4.2	\$21,000.00
Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$1,865,000.00	15-Feb-2021	4.33	\$8,075,450.00
Atrium Innovations Inc Subtotal		\$1,950,000.00			\$8,261,950.00
Auris Luxembourg III SARL					
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Dec-2016	0.19	\$592.27
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Mar-2017	0.44	\$1,371.56
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Jun-2017	0.69	\$2,150.86
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Sep-2017	0.94	\$2,930.16
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Dec-2017	1.19	\$3,709.45
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Mar-2018	1.44	\$4,488.75
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Jun-2018	1.69	\$5,268.05
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	28-Sep-2018	1.94	\$6,047.34
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2018	2.2	\$6,857.81
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	29-Mar-2019	2.44	\$7,605.94
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	28-Jun-2019	2.69	\$8,385.23
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Sep-2019	2.95	\$9,195.70
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2019	3.2	\$9,975.00
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Mar-2020	3.45	\$10,754.30
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Jun-2020	3.7	\$11,533.59
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Sep-2020	3.95	\$12,312.89
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2020	4.2	\$13,092.19

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Mar-2021	4.45	\$13,871.48
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Jun-2021	4.7	\$14,650.78
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	30-Sep-2021	4.95	\$15,430.08
Auris Luxembourg III SARL	Facility B4- USD	\$3,117.19	31-Dec-2021	5.2	\$16,209.38
Auris Luxembourg III SARL	Facility B4- USD	\$1,165,828.13	17-Jan-2022	5.25	\$6,120,597.66
Auris Luxembourg III SARL Subtotal		\$1,231,289.06			\$6,297,030.47
Avantor Performance Materials Holdings Inc					
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Dec-2016	0.19	\$428.78
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	31-Mar-2017	0.44	\$992.97
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Jun-2017	0.69	\$1,557.16
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	29-Sep-2017	0.94	\$2,121.35
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	29-Dec-2017	1.19	\$2,685.53
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Mar-2018	1.44	\$3,249.72
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	29-Jun-2018	1.69	\$3,813.91
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	28-Sep-2018	1.94	\$4,378.10
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	31-Dec-2018	2.2	\$4,964.85
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	29-Mar-2019	2.44	\$5,506.47
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	28-Jun-2019	2.69	\$6,070.66
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Sep-2019	2.95	\$6,657.41
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	31-Dec-2019	3.2	\$7,221.60
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	31-Mar-2020	3.45	\$7,785.79
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Jun-2020	3.7	\$8,349.98
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Sep-2020	3.95	\$8,914.16
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	31-Dec-2020	4.2	\$9,478.35
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	31-Mar-2021	4.45	\$10,042.54
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Jun-2021	4.7	\$10,606.73
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Sep-2021	4.95	\$11,170.92
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	30-Dec-2021	5.2	\$11,735.10
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$2,256.75	31-Mar-2022	5.45	\$12,299.29
Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$1,746,758.68	21-Jun-2022	5.67	\$9,904,121.69
Avantor Performance Materials Holdings Inc Subtotal		\$1,796,407.19			\$10,044,153.07
AVSC Holding Corp					
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	30-Dec-2016	0.19	\$1,423.81
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	31-Mar-2017	0.44	\$3,297.24
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	30-Jun-2017	0.69	\$5,170.68
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	29-Sep-2017	0.94	\$7,044.11
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	29-Dec-2017	1.19	\$8,917.55
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	30-Mar-2018	1.44	\$10,790.98
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	29-Jun-2018	1.69	\$12,664.42
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	28-Sep-2018	1.94	\$14,537.85
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	31-Dec-2018	2.2	\$16,486.22
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	29-Mar-2019	2.44	\$18,284.72
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	28-Jun-2019	2.69	\$20,158.15
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	30-Sep-2019	2.95	\$22,106.52
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	31-Dec-2019	3.2	\$23,979.96
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	31-Mar-2020	3.45	\$25,853.39
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	30-Jun-2020	3.7	\$27,726.83
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	30-Sep-2020	3.95	\$29,600.26
AVSC Holding Corp	First Lien Initial Term Loan	\$7,493.74	31-Dec-2020	4.2	\$31,473.69
AVSC Holding Corp	First Lien Initial Term Loan	\$2,795,162.87	25-Jan-2021	4.27	\$11,935,345.46
AVSC Holding Corp Subtotal		\$2,922,556.39			\$12,214,861.84

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Bass Pro Group LLC					
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Dec-2016	0.19	\$1,619.96
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Mar-2017	0.44	\$3,751.50
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Jun-2017	0.69	\$5,883.03
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Sep-2017	0.94	\$8,014.56
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Dec-2017	1.19	\$10,146.09
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Mar-2018	1.44	\$12,277.63
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Jun-2018	1.69	\$14,409.16
Bass Pro Group LLC	Term Loan	\$8,526.13	28-Sep-2018	1.94	\$16,540.69
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Dec-2018	2.2	\$18,757.48
Bass Pro Group LLC	Term Loan	\$8,526.13	29-Mar-2019	2.44	\$20,803.76
Bass Pro Group LLC	Term Loan	\$8,526.13	28-Jun-2019	2.69	\$22,935.29
Bass Pro Group LLC	Term Loan	\$8,526.13	30-Sep-2019	2.95	\$25,152.08
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Dec-2019	3.2	\$27,283.61
Bass Pro Group LLC	Term Loan	\$8,526.13	31-Mar-2020	3.45	\$29,415.15
Bass Pro Group LLC	Term Loan	\$3,239,929.10	05-Jun-2020	3.63	\$11,760,942.65
Bass Pro Group LLC Subtotal		\$3,359,294.91			\$11,977,932.64
Bats Global Markets Inc					
Bats Global Markets Inc	Refinancing Term Loan	\$3,246.52	31-Mar-2022	5.45	\$17,693.53
Bats Global Markets Inc	Refinancing Term Loan	\$7,034.13	30-Jun-2022	5.7	\$40,094.51
Bats Global Markets Inc	Refinancing Term Loan	\$7,034.13	30-Sep-2022	5.95	\$41,853.04
Bats Global Markets Inc	Refinancing Term Loan	\$7,034.13	30-Dec-2022	6.2	\$43,611.58
Bats Global Markets Inc	Refinancing Term Loan	\$7,034.13	31-Mar-2023	6.45	\$45,370.11
Bats Global Markets Inc	Refinancing Term Loan	\$2,472,224.45	30-Jun-2023	6.7	\$16,563,903.84
Bats Global Markets Inc Subtotal		\$2,503,607.47			\$16,752,526.61
BC Luxembourg Sarl					
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2016	0.15	\$760.96
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2017	0.4	\$2,029.23
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2017	0.65	\$3,297.50
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2017	0.9	\$4,565.77
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2017	1.15	\$5,834.04
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2018	1.4	\$7,102.31
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2018	1.65	\$8,370.58
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	17-Sep-2018	1.91	\$9,689.58
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	17-Dec-2018	2.16	\$10,957.85
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2019	2.4	\$12,175.38
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	17-Jun-2019	2.66	\$13,494.38
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	16-Sep-2019	2.91	\$14,762.65
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	16-Dec-2019	3.16	\$16,030.92
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	16-Mar-2020	3.41	\$17,299.19
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2020	3.65	\$18,516.73
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2020	3.91	\$19,835.73
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2020	4.16	\$21,104.00
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2021	4.4	\$22,321.54
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2021	4.65	\$23,589.81
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2021	4.91	\$24,908.81
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2021	5.16	\$26,177.08
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Mar-2022	5.4	\$27,394.62
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Jun-2022	5.65	\$28,662.88
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Sep-2022	5.91	\$29,981.88
BC Luxembourg Sarl	Term B-3 Loan	\$5,073.08	15-Dec-2022	6.16	\$31,250.15
BC Luxembourg Sarl	Term B-3 Loan	\$1,897,330.77	01-Feb-2023	6.29	\$11,934,210.53

BC Luxembourg Sarl Subtotal

\$2,024,157.69

\$12,334,324.11

Blount International, Inc.

Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Jan-2017	0.21	\$840.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Apr-2017	0.45	\$1,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Jul-2017	0.7	\$2,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Oct-2017	0.95	\$3,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jan-2018	1.2	\$4,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Apr-2018	1.45	\$5,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jul-2018	1.7	\$6,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2018	1.95	\$7,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jan-2019	2.2	\$8,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2019	2.45	\$9,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2019	2.7	\$10,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2019	2.95	\$11,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	02-Jan-2020	3.2	\$12,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2020	3.45	\$13,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2020	3.7	\$14,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2020	3.95	\$15,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	04-Jan-2021	4.21	\$16,840.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2021	4.45	\$17,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2021	4.7	\$18,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Oct-2021	4.95	\$19,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	04-Jan-2022	5.21	\$20,840.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Apr-2022	5.45	\$21,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	01-Jul-2022	5.7	\$22,800.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Oct-2022	5.96	\$23,840.00
Blount International, Inc.	Initial Term Loan	\$4,000.00	03-Jan-2023	6.21	\$24,840.00
Blount International, Inc.	Initial Term Loan	\$1,496,000.00	12-Apr-2023	6.48	\$9,694,080.00

Blount International, Inc. Subtotal

\$1,596,000.00

\$10,014,280.00

BMC Software Finance Inc

BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Dec-2016	0.19	\$2,375.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Mar-2017	0.44	\$5,500.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Jun-2017	0.69	\$8,625.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Sep-2017	0.94	\$11,750.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Dec-2017	1.19	\$14,875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Mar-2018	1.44	\$18,000.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Jun-2018	1.69	\$21,125.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	28-Sep-2018	1.94	\$24,250.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Dec-2018	2.2	\$27,500.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	29-Mar-2019	2.44	\$30,500.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	28-Jun-2019	2.69	\$33,625.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Sep-2019	2.95	\$36,875.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Dec-2019	3.2	\$40,000.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	31-Mar-2020	3.45	\$43,125.00
BMC Software Finance Inc	Initial US Term Loan	\$12,500.00	30-Jun-2020	3.7	\$46,250.00
BMC Software Finance Inc	Initial US Term Loan	\$4,501,388.89	10-Sep-2020	3.89	\$17,510,402.78

BMC Software Finance Inc Subtotal

\$4,688,888.89

\$17,874,777.78

Calpine Construction Finance Company L P

Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Dec-2016	0.19	\$2,386.93
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Mar-2017	0.44	\$5,527.64
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Jun-2017	0.69	\$8,668.34
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Sep-2017	0.94	\$11,809.05
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Dec-2017	1.19	\$14,949.75

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Mar-2018	1.44	\$18,090.45
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Jun-2018	1.69	\$21,231.16
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	28-Sep-2018	1.94	\$24,371.86
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Dec-2018	2.2	\$27,638.19
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	29-Mar-2019	2.44	\$30,653.27
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	28-Jun-2019	2.69	\$33,793.97
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	30-Sep-2019	2.95	\$37,060.30
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Dec-2019	3.2	\$40,201.01
Calpine Construction Finance Company L P	Term B-1 Loan	\$12,562.81	31-Mar-2020	3.45	\$43,341.71
Calpine Construction Finance Company L P	Term B-1 Loan	\$4,685,929.64	01-May-2020	3.53	\$16,541,331.64
Calpine Construction Finance Company L P Subtotal		\$4,861,809.04			\$16,861,055.26
Camelot US Acquisition I Co					
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Dec-2016	0.2	\$782.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Mar-2017	0.44	\$1,720.40
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Jun-2017	0.69	\$2,697.90
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Sep-2017	0.95	\$3,714.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Dec-2017	1.2	\$4,692.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Mar-2018	1.44	\$5,630.40
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Jun-2018	1.69	\$6,607.90
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Sep-2018	1.95	\$7,624.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Dec-2018	2.2	\$8,602.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Mar-2019	2.44	\$9,540.40
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Jun-2019	2.69	\$10,517.90
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Sep-2019	2.95	\$11,534.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Dec-2019	3.2	\$12,512.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Mar-2020	3.45	\$13,489.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Jun-2020	3.7	\$14,467.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Sep-2020	3.95	\$15,444.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Dec-2020	4.2	\$16,422.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Mar-2021	4.45	\$17,399.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Jun-2021	4.7	\$18,377.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Sep-2021	4.95	\$19,354.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Dec-2021	5.2	\$20,332.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Mar-2022	5.45	\$21,309.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Jun-2022	5.7	\$22,287.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Sep-2022	5.95	\$23,264.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Dec-2022	6.2	\$24,242.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	31-Mar-2023	6.45	\$25,219.50
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Jun-2023	6.7	\$26,197.00
Camelot US Acquisition I Co	Initial Term Loan	\$3,910.00	30-Sep-2023	6.95	\$27,174.50
Camelot US Acquisition I Co	Initial Term Loan	\$1,454,520.00	03-Oct-2023	6.96	\$10,123,459.20
Camelot US Acquisition I Co Subtotal		\$1,564,000.00			\$10,514,615.60
Catalent Pharma Solutions Inc					
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	30-Dec-2016	0.19	\$1,429.56
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	31-Mar-2017	0.44	\$3,310.56
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	30-Jun-2017	0.69	\$5,191.55
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	29-Sep-2017	0.94	\$7,072.55
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	29-Dec-2017	1.19	\$8,953.55
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	30-Mar-2018	1.44	\$10,834.55
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	29-Jun-2018	1.69	\$12,715.55
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	28-Sep-2018	1.94	\$14,596.54
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	31-Dec-2018	2.2	\$16,552.78

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	29-Mar-2019	2.44	\$18,358.54
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	28-Jun-2019	2.69	\$20,239.54
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	30-Sep-2019	2.95	\$22,195.78
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	31-Dec-2019	3.2	\$24,076.78
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	31-Mar-2020	3.45	\$25,957.77
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	30-Jun-2020	3.7	\$27,838.77
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	30-Sep-2020	3.95	\$29,719.77
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,523.99	31-Dec-2020	4.2	\$31,600.77
Catalent Pharma Solutions Inc	Dollar Term Loan	\$7,022.39	31-Mar-2021	4.45	\$31,249.65
Catalent Pharma Solutions Inc	Dollar Term Loan	\$2,807,452.29	20-May-2021	4.58	\$12,858,131.47
Catalent Pharma Solutions Inc Subtotal		\$2,942,382.55			\$13,170,026.02
Cengage Learning Inc					
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Dec-2016	0.19	\$1,793.89
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2017	0.44	\$4,154.28
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2017	0.69	\$6,514.66
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Sep-2017	0.94	\$8,875.05
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Dec-2017	1.19	\$11,235.44
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Mar-2018	1.44	\$13,595.82
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Jun-2018	1.69	\$15,956.21
Cengage Learning Inc	Term B Loan	\$9,441.54	28-Sep-2018	1.94	\$18,316.59
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2018	2.2	\$20,771.39
Cengage Learning Inc	Term B Loan	\$9,441.54	29-Mar-2019	2.44	\$23,037.36
Cengage Learning Inc	Term B Loan	\$9,441.54	28-Jun-2019	2.69	\$25,397.75
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2019	2.95	\$27,852.55
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2019	3.2	\$30,212.94
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2020	3.45	\$32,573.32
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2020	3.7	\$34,933.71
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2020	3.95	\$37,294.09
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2020	4.2	\$39,654.48
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2021	4.45	\$42,014.86
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2021	4.7	\$44,375.25
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2021	4.95	\$46,735.64
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2021	5.2	\$49,096.02
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2022	5.45	\$51,456.41
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Jun-2022	5.7	\$53,816.79
Cengage Learning Inc	Term B Loan	\$9,441.54	30-Sep-2022	5.95	\$56,177.18
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Dec-2022	6.2	\$58,537.56
Cengage Learning Inc	Term B Loan	\$9,441.54	31-Mar-2023	6.45	\$60,897.95
Cengage Learning Inc	Term B Loan	\$3,521,695.40	07-Jun-2023	6.63	\$23,348,840.53
Cengage Learning Inc Subtotal		\$3,767,175.51			\$24,164,117.74
CeramTec Acquisition Corporation					
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	30-Nov-2016	0.11	\$57.92
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2017	0.36	\$189.54
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-May-2017	0.61	\$321.17
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-Aug-2017	0.86	\$452.80
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	30-Nov-2017	1.11	\$584.42
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2018	1.36	\$716.05
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-May-2018	1.61	\$847.68
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-Aug-2018	1.86	\$979.30
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	30-Nov-2018	2.11	\$1,110.93
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2019	2.36	\$1,242.56
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	31-May-2019	2.61	\$1,374.19

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	30-Sep-2019	2.95	\$1,553.20
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	29-Nov-2019	3.11	\$1,637.44
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	28-Feb-2020	3.36	\$1,769.07
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$526.51	29-May-2020	3.61	\$1,900.69
CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$196,913.96	28-Aug-2020	3.86	\$760,087.89
CeramTec Acquisition Corporation Subtotal		\$204,811.58			\$774,824.85
Charter Communications Operating					
Charter Communications Operating	Term E Loan	\$4,960.50	02-Jan-2017	0.2	\$992.10
Charter Communications Operating	Term E Loan	\$4,960.50	31-Mar-2017	0.44	\$2,182.62
Charter Communications Operating	Term E Loan	\$4,960.50	30-Jun-2017	0.69	\$3,422.75
Charter Communications Operating	Term E Loan	\$4,960.50	02-Oct-2017	0.95	\$4,712.48
Charter Communications Operating	Term E Loan	\$4,960.50	02-Jan-2018	1.2	\$5,952.60
Charter Communications Operating	Term E Loan	\$4,960.50	03-Apr-2018	1.45	\$7,192.73
Charter Communications Operating	Term E Loan	\$4,960.50	02-Jul-2018	1.7	\$8,432.86
Charter Communications Operating	Term E Loan	\$4,960.50	01-Oct-2018	1.95	\$9,672.98
Charter Communications Operating	Term E Loan	\$4,960.50	31-Dec-2018	2.2	\$10,913.11
Charter Communications Operating	Term E Loan	\$4,960.50	02-Apr-2019	2.45	\$12,153.23
Charter Communications Operating	Term E Loan	\$4,960.50	01-Jul-2019	2.7	\$13,393.36
Charter Communications Operating	Term E Loan	\$4,960.50	30-Sep-2019	2.95	\$14,633.49
Charter Communications Operating	Term E Loan	\$4,960.50	31-Dec-2019	3.2	\$15,873.61
Charter Communications Operating	Term E Loan	\$4,960.50	31-Mar-2020	3.45	\$17,113.74
Charter Communications Operating	Term E Loan	\$4,960.50	30-Jun-2020	3.7	\$18,353.86
Charter Communications Operating	Term E Loan	\$1,845,307.38	01-Jul-2020	3.7	\$6,827,637.32
Charter Communications Operating Subtotal		\$1,919,714.94			\$6,972,632.85
Checkout Holding Corp					
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Dec-2016	0.19	\$1,425.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Mar-2017	0.44	\$3,300.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Jun-2017	0.69	\$5,175.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Sep-2017	0.94	\$7,050.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Dec-2017	1.19	\$8,925.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Mar-2018	1.44	\$10,800.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Jun-2018	1.69	\$12,675.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	28-Sep-2018	1.94	\$14,550.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Dec-2018	2.2	\$16,500.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	29-Mar-2019	2.44	\$18,300.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	28-Jun-2019	2.69	\$20,175.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Sep-2019	2.95	\$22,125.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Dec-2019	3.2	\$24,000.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Mar-2020	3.45	\$25,875.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Jun-2020	3.7	\$27,750.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	30-Sep-2020	3.95	\$29,625.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Dec-2020	4.2	\$31,500.00
Checkout Holding Corp	First Lien Term B Loan	\$7,500.00	31-Mar-2021	4.45	\$33,375.00
Checkout Holding Corp	First Lien Term B Loan	\$2,797,500.00	09-Apr-2021	4.47	\$12,504,825.00
Checkout Holding Corp Subtotal		\$2,932,500.00			\$12,817,950.00
Chefs' Warehouse Inc (The)					
Chefs' Warehouse Inc (The)	Delayed Draw Term Loan	\$73,795.28	22-Jun-2022	5.67	\$418,419.21
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	03-Jan-2017	0.21	\$920.63
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	31-Mar-2017	0.44	\$1,928.94
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	30-Jun-2017	0.69	\$3,024.93
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	02-Oct-2017	0.95	\$4,164.75

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	02-Jan-2018	1.2	\$5,260.74
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	02-Apr-2018	1.45	\$6,356.73
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	02-Jul-2018	1.7	\$7,452.71
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	01-Oct-2018	1.95	\$8,548.70
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	31-Dec-2018	2.2	\$9,644.69
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	01-Apr-2019	2.45	\$10,740.68
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	01-Jul-2019	2.7	\$11,836.66
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	30-Sep-2019	2.95	\$12,932.65
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	31-Dec-2019	3.2	\$14,028.64
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	31-Mar-2020	3.45	\$15,124.63
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	30-Jun-2020	3.7	\$16,220.61
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	30-Sep-2020	3.95	\$17,316.60
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	31-Dec-2020	4.2	\$18,412.59
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	31-Mar-2021	4.45	\$19,508.58
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	30-Jun-2021	4.7	\$20,604.56
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	30-Sep-2021	4.95	\$21,700.55
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	03-Jan-2022	5.21	\$22,840.38
Chefs' Warehouse Inc (The)	Term Loan	\$4,383.95	31-Mar-2022	5.45	\$23,892.53
Chefs' Warehouse Inc (The)	Term Loan	\$1,510,881.12	22-Jun-2022	5.67	\$8,566,695.96
Chefs' Warehouse Inc (The) Subtotal		\$1,681,123.30			\$9,257,577.66
CHS/Community Health Systems Inc					
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Dec-2016	0.19	\$493.62
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	31-Mar-2017	0.44	\$1,143.12
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Jun-2017	0.69	\$1,792.62
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Sep-2017	0.94	\$2,442.13
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Dec-2017	1.19	\$3,091.63
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Mar-2018	1.44	\$3,741.13
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Jun-2018	1.69	\$4,390.63
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	28-Sep-2018	1.94	\$5,040.13
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	31-Dec-2018	2.2	\$5,715.61
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	29-Mar-2019	2.44	\$6,339.13
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	28-Jun-2019	2.69	\$6,988.64
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$2,598.01	30-Sep-2019	2.95	\$7,664.12
CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$995,036.17	31-Dec-2019	3.2	\$3,184,115.75
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Dec-2016	0.19	\$908.25
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Mar-2017	0.44	\$2,103.32
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Jun-2017	0.69	\$3,298.38
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Sep-2017	0.94	\$4,493.45
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Dec-2017	1.19	\$5,688.51
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Mar-2018	1.44	\$6,883.58
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Jun-2018	1.69	\$8,078.64
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	28-Sep-2018	1.94	\$9,273.71
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Dec-2018	2.2	\$10,516.58
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	29-Mar-2019	2.44	\$11,663.84
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	28-Jun-2019	2.69	\$12,858.90
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Sep-2019	2.95	\$14,101.77
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Dec-2019	3.2	\$15,296.84
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Mar-2020	3.45	\$16,491.90
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Jun-2020	3.7	\$17,686.97
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	30-Sep-2020	3.95	\$18,882.03
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$4,780.26	31-Dec-2020	4.2	\$20,077.10
CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$1,806,938.94	27-Jan-2021	4.27	\$7,715,629.25

CHS/Community Health Systems Inc Subtotal \$2,914,415.63 \$11,126,891.28

Clover Technologies Group LLC

Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Dec-2016	0.19	\$1,425.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Mar-2017	0.44	\$3,300.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Jun-2017	0.69	\$5,175.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Sep-2017	0.94	\$7,050.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Dec-2017	1.19	\$8,925.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Mar-2018	1.44	\$10,800.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Jun-2018	1.69	\$12,675.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	28-Sep-2018	1.94	\$14,550.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Dec-2018	2.2	\$16,500.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	29-Mar-2019	2.44	\$18,300.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	28-Jun-2019	2.69	\$20,175.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	30-Sep-2019	2.95	\$22,125.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Dec-2019	3.2	\$24,000.00
Clover Technologies Group LLC	Initial Term Loan	\$7,500.00	31-Mar-2020	3.45	\$25,875.00
Clover Technologies Group LLC	Initial Term Loan	\$2,817,284.21	08-May-2020	3.55	\$10,001,358.95

Clover Technologies Group LLC Subtotal \$2,922,284.21 \$10,192,233.95

Colouroz Investment 1 GMBH

Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Dec-2016	0.19	\$168.46
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Mar-2017	0.44	\$390.12
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Jun-2017	0.69	\$611.77
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Sep-2017	0.94	\$833.43
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Dec-2017	1.19	\$1,055.09
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Mar-2018	1.44	\$1,276.74
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Jun-2018	1.69	\$1,498.40
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	28-Sep-2018	1.94	\$1,720.06
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Dec-2018	2.2	\$1,950.58
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	29-Mar-2019	2.44	\$2,163.37
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	28-Jun-2019	2.69	\$2,385.03
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Sep-2019	2.95	\$2,615.55
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Dec-2019	3.2	\$2,837.21
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Mar-2020	3.45	\$3,058.87
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Jun-2020	3.7	\$3,280.52
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Sep-2020	3.95	\$3,502.18
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Dec-2020	4.2	\$3,723.84
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	31-Mar-2021	4.45	\$3,945.50
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$886.63	30-Jun-2021	4.7	\$4,167.15
Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$330,712.31	07-Sep-2021	4.88	\$1,613,876.06

Colouroz Investment 1 GMBH Subtotal \$347,558.24 \$1,655,059.94

Colouroz Midco - Flint Group Incorporated

Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Dec-2016	0.19	\$1,019.04
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Mar-2017	0.44	\$2,359.88
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Jun-2017	0.69	\$3,700.73
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Sep-2017	0.94	\$5,041.57
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Dec-2017	1.19	\$6,382.41
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Mar-2018	1.44	\$7,723.26
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Jun-2018	1.69	\$9,064.10
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	28-Sep-2018	1.94	\$10,404.94
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Dec-2018	2.2	\$11,799.42
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	29-Mar-2019	2.44	\$13,086.63
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	28-Jun-2019	2.69	\$14,427.47
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Sep-2019	2.95	\$15,821.95

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Dec-2019	3.2	\$17,162.79
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Mar-2020	3.45	\$18,503.64
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Jun-2020	3.7	\$19,844.48
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Sep-2020	3.95	\$21,185.32
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Dec-2020	4.2	\$22,526.16
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	31-Mar-2021	4.45	\$23,867.01
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$5,363.37	30-Jun-2021	4.7	\$25,207.85
Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$2,000,537.81	07-Sep-2021	4.88	\$9,762,624.51
Colouroz Midco - Flint Group Incorporated Subtotal		\$2,102,441.89			\$10,011,753.16
Concordia Healthcare Corp					
Concordia Healthcare Corp	Dollar Term Loan	\$8,765.71	30-Dec-2016	0.19	\$1,665.49
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	31-Mar-2017	0.44	\$9,642.28
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	30-Jun-2017	0.69	\$15,120.85
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	29-Sep-2017	0.94	\$20,599.42
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	29-Dec-2017	1.19	\$26,077.99
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	30-Mar-2018	1.44	\$31,556.56
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	29-Jun-2018	1.69	\$37,035.13
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	28-Sep-2018	1.94	\$42,513.70
Concordia Healthcare Corp	Dollar Term Loan	\$21,914.28	31-Dec-2018	2.2	\$48,211.41
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	29-Mar-2019	2.44	\$106,941.68
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	28-Jun-2019	2.69	\$117,898.82
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	30-Sep-2019	2.95	\$129,294.24
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	31-Dec-2019	3.2	\$140,251.38
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	31-Mar-2020	3.45	\$151,208.52
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	30-Jun-2020	3.7	\$162,165.66
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	30-Sep-2020	3.95	\$173,122.80
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	31-Dec-2020	4.2	\$184,079.94
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	31-Mar-2021	4.45	\$195,037.08
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	30-Jun-2021	4.7	\$205,994.22
Concordia Healthcare Corp	Dollar Term Loan	\$43,828.56	30-Sep-2021	4.95	\$216,951.36
Concordia Healthcare Corp	Dollar Term Loan	\$2,813,793.39	21-Oct-2021	5.01	\$14,097,104.89
Concordia Healthcare Corp Subtotal		\$3,479,987.46			\$16,112,473.45
Coty Inc					
Coty Inc	Term B USD Loans	\$1,000.00	03-Jan-2017	0.21	\$210.00
Coty Inc	Term B USD Loans	\$1,000.00	31-Mar-2017	0.44	\$440.00
Coty Inc	Term B USD Loans	\$1,000.00	30-Jun-2017	0.69	\$690.00
Coty Inc	Term B USD Loans	\$1,000.00	02-Oct-2017	0.95	\$950.00
Coty Inc	Term B USD Loans	\$1,000.00	02-Jan-2018	1.2	\$1,200.00
Coty Inc	Term B USD Loans	\$1,000.00	02-Apr-2018	1.45	\$1,450.00
Coty Inc	Term B USD Loans	\$1,000.00	02-Jul-2018	1.7	\$1,700.00
Coty Inc	Term B USD Loans	\$1,000.00	01-Oct-2018	1.95	\$1,950.00
Coty Inc	Term B USD Loans	\$1,000.00	31-Dec-2018	2.2	\$2,200.00
Coty Inc	Term B USD Loans	\$1,000.00	01-Apr-2019	2.45	\$2,450.00
Coty Inc	Term B USD Loans	\$1,000.00	01-Jul-2019	2.7	\$2,700.00
Coty Inc	Term B USD Loans	\$1,000.00	30-Sep-2019	2.95	\$2,950.00
Coty Inc	Term B USD Loans	\$1,000.00	31-Dec-2019	3.2	\$3,200.00
Coty Inc	Term B USD Loans	\$1,000.00	31-Mar-2020	3.45	\$3,450.00
Coty Inc	Term B USD Loans	\$1,000.00	30-Jun-2020	3.7	\$3,700.00
Coty Inc	Term B USD Loans	\$1,000.00	30-Sep-2020	3.95	\$3,950.00
Coty Inc	Term B USD Loans	\$1,000.00	31-Dec-2020	4.2	\$4,200.00
Coty Inc	Term B USD Loans	\$1,000.00	31-Mar-2021	4.45	\$4,450.00
Coty Inc	Term B USD Loans	\$1,000.00	30-Jun-2021	4.7	\$4,700.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Coty Inc	Term B USD Loans	\$1,000.00	30-Sep-2021	4.95	\$4,950.00
Coty Inc	Term B USD Loans	\$1,000.00	03-Jan-2022	5.21	\$5,210.00
Coty Inc	Term B USD Loans	\$1,000.00	31-Mar-2022	5.45	\$5,450.00
Coty Inc	Term B USD Loans	\$1,000.00	30-Jun-2022	5.7	\$5,700.00
Coty Inc	Term B USD Loans	\$1,000.00	30-Sep-2022	5.95	\$5,950.00
Coty Inc	Term B USD Loans	\$374,000.00	27-Oct-2022	6.02	\$2,251,480.00
Coty Inc Subtotal		\$398,000.00			\$2,325,280.00
Creative Artists Agency LLC					
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Dec-2016	0.19	\$703.59
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	31-Mar-2017	0.44	\$1,629.37
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Jun-2017	0.69	\$2,555.16
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	29-Sep-2017	0.94	\$3,480.94
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	29-Dec-2017	1.19	\$4,406.72
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Mar-2018	1.44	\$5,332.50
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	29-Jun-2018	1.69	\$6,258.28
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	28-Sep-2018	1.94	\$7,184.06
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	31-Dec-2018	2.2	\$8,146.87
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	29-Mar-2019	2.44	\$9,035.62
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	28-Jun-2019	2.69	\$9,961.40
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Sep-2019	2.95	\$10,924.22
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	31-Dec-2019	3.2	\$11,850.00
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	31-Mar-2020	3.45	\$12,775.78
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Jun-2020	3.7	\$13,701.56
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Sep-2020	3.95	\$14,627.34
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	31-Dec-2020	4.2	\$15,553.12
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	31-Mar-2021	4.45	\$16,478.90
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Jun-2021	4.7	\$17,404.68
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$3,703.12	30-Sep-2021	4.95	\$18,330.46
Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$1,399,781.27	17-Dec-2021	5.16	\$7,222,871.33
Creative Artists Agency LLC Subtotal		\$1,473,843.75			\$7,413,211.91
CSC Holdings LLC					
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jan-2017	0.24	\$892.61
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Apr-2017	0.48	\$1,785.22
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jul-2017	0.73	\$2,715.02
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Oct-2017	0.99	\$3,682.02
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jan-2018	1.24	\$4,611.82
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Apr-2018	1.48	\$5,504.43
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jul-2018	1.73	\$6,434.23
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Oct-2018	1.99	\$7,401.22
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jan-2019	2.24	\$8,331.02
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Apr-2019	2.48	\$9,223.63
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jul-2019	2.73	\$10,153.44
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Oct-2019	2.99	\$11,120.43
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jan-2020	3.24	\$12,050.23
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Apr-2020	3.49	\$12,980.03
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jul-2020	3.74	\$13,909.84
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Oct-2020	3.99	\$14,839.64
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jan-2021	4.24	\$15,769.44
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Apr-2021	4.49	\$16,699.24
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jul-2021	4.74	\$17,629.04
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Oct-2021	4.99	\$18,558.85
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jan-2022	5.24	\$19,488.65

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Apr-2022	5.49	\$20,418.45
CSC Holdings LLC	Initial Term Loan	\$3,719.21	15-Jul-2022	5.74	\$21,348.25
CSC Holdings LLC	Initial Term Loan	\$1,394,720.27	10-Oct-2022	5.98	\$8,340,427.21
CSC Holdings LLC Subtotal		\$1,480,262.04			\$8,595,973.96
CSM Bakery Solutions LLC					
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	05-Jan-2017	0.21	\$1,257.67
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	05-Apr-2017	0.46	\$2,754.90
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	06-Jul-2017	0.71	\$4,252.13
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Oct-2017	0.96	\$5,749.36
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Jan-2018	1.21	\$7,246.59
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Apr-2018	1.45	\$8,683.93
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	05-Jul-2018	1.71	\$10,241.05
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Oct-2018	1.95	\$11,678.39
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	04-Jan-2019	2.21	\$13,235.51
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Apr-2019	2.45	\$14,672.85
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Jul-2019	2.7	\$16,170.08
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Oct-2019	2.95	\$17,667.31
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	06-Jan-2020	3.21	\$19,224.43
CSM Bakery Solutions LLC	First Lien Term Loan	\$5,988.92	03-Apr-2020	3.45	\$20,661.77
CSM Bakery Solutions LLC	First Lien Term Loan	\$2,238,254.89	03-Jul-2020	3.7	\$8,281,543.11
CSM Bakery Solutions LLC Subtotal		\$2,322,099.74			\$8,435,039.07
Dell International LLC					
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2017	0.28	\$2,362.50
Dell International LLC	Term B Loan	\$8,437.50	28-Apr-2017	0.52	\$4,387.50
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2017	0.78	\$6,581.25
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2017	1.03	\$8,690.63
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2018	1.28	\$10,800.00
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2018	1.53	\$12,909.38
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2018	1.78	\$15,018.75
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2018	2.03	\$17,128.13
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2019	2.28	\$19,237.50
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2019	2.53	\$21,346.88
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2019	2.78	\$23,456.25
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2019	3.03	\$25,565.63
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2020	3.28	\$27,675.00
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2020	3.53	\$29,784.38
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2020	3.78	\$31,893.75
Dell International LLC	Term B Loan	\$8,437.50	30-Oct-2020	4.03	\$34,003.13
Dell International LLC	Term B Loan	\$8,437.50	29-Jan-2021	4.28	\$36,112.50
Dell International LLC	Term B Loan	\$8,437.50	30-Apr-2021	4.53	\$38,221.88
Dell International LLC	Term B Loan	\$8,437.50	30-Jul-2021	4.78	\$40,331.25
Dell International LLC	Term B Loan	\$8,437.50	29-Oct-2021	5.03	\$42,440.63
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2022	5.28	\$44,550.00
Dell International LLC	Term B Loan	\$8,437.50	29-Apr-2022	5.53	\$46,659.38
Dell International LLC	Term B Loan	\$8,437.50	29-Jul-2022	5.78	\$48,768.75
Dell International LLC	Term B Loan	\$8,437.50	31-Oct-2022	6.03	\$50,878.13
Dell International LLC	Term B Loan	\$8,437.50	31-Jan-2023	6.28	\$52,987.50
Dell International LLC	Term B Loan	\$8,437.50	28-Apr-2023	6.52	\$55,012.50
Dell International LLC	Term B Loan	\$8,437.50	31-Jul-2023	6.78	\$57,206.25
Dell International LLC	Term B Loan	\$3,147,187.50	07-Sep-2023	6.88	\$21,652,650.00
Dell International LLC Subtotal		\$3,375,000.00			\$22,456,659.38

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Deluxe Entertainment Services Group Inc					
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Dec-2016	0.19	\$7,123.96
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	31-Mar-2017	0.44	\$16,497.59
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Jun-2017	0.69	\$25,871.23
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Sep-2017	0.94	\$35,244.86
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Dec-2017	1.19	\$44,618.49
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Mar-2018	1.44	\$53,992.12
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Jun-2018	1.69	\$63,365.76
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	28-Sep-2018	1.94	\$72,739.39
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	31-Dec-2018	2.2	\$82,487.97
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	29-Mar-2019	2.44	\$91,486.65
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	28-Jun-2019	2.69	\$100,860.29
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	30-Sep-2019	2.95	\$110,608.86
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$37,494.53	31-Dec-2019	3.2	\$119,982.50
Deluxe Entertainment Services Group Inc	Initial Term Loan	\$5,136,750.65	28-Feb-2020	3.36	\$17,259,482.19
Deluxe Entertainment Services Group Inc Subtotal		\$5,624,179.55			\$18,084,361.86
Diebold Inc					
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Dec-2016	0.19	\$841.15
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2017	0.44	\$1,947.92
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2017	0.69	\$3,054.69
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Sep-2017	0.94	\$4,161.46
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Dec-2017	1.19	\$5,268.23
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Mar-2018	1.44	\$6,375.00
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Jun-2018	1.69	\$7,481.77
Diebold Inc	Dollar Term B Loan	\$4,427.08	28-Sep-2018	1.94	\$8,588.54
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Dec-2018	2.2	\$9,739.58
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Mar-2019	2.44	\$10,802.08
Diebold Inc	Dollar Term B Loan	\$4,427.08	28-Jun-2019	2.69	\$11,908.85
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2019	2.95	\$13,059.89
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Dec-2019	3.2	\$14,166.66
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2020	3.45	\$15,273.43
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2020	3.7	\$16,380.21
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2020	3.95	\$17,486.98
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Dec-2020	4.2	\$18,593.75
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2021	4.45	\$19,700.52
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2021	4.7	\$20,807.29
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2021	4.95	\$21,914.06
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Dec-2021	5.2	\$23,020.83
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2022	5.45	\$24,127.60
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2022	5.7	\$25,234.37
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Sep-2022	5.95	\$26,341.14
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Dec-2022	6.2	\$27,447.91
Diebold Inc	Dollar Term B Loan	\$4,427.08	31-Mar-2023	6.45	\$28,554.68
Diebold Inc	Dollar Term B Loan	\$4,427.08	30-Jun-2023	6.7	\$29,661.45
Diebold Inc	Dollar Term B Loan	\$4,427.08	29-Sep-2023	6.95	\$30,768.22
Diebold Inc	Dollar Term B Loan	\$1,646,874.69	06-Nov-2023	7.05	\$11,610,466.56
Diebold Inc Subtotal		\$1,770,833.00			\$12,053,174.81
Dollar Tree Inc					
Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Jan-2017	0.23	\$163.77
Dollar Tree Inc	Term B-3 Loan	\$712.03	14-Apr-2017	0.48	\$341.77
Dollar Tree Inc	Term B-3 Loan	\$712.03	14-Jul-2017	0.73	\$519.78
Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Oct-2017	0.98	\$697.78

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2018	1.24	\$882.91
Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Apr-2018	1.48	\$1,053.80
Dollar Tree Inc	Term B-3 Loan	\$712.03	13-Jul-2018	1.73	\$1,231.80
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2018	1.99	\$1,416.93
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2019	2.24	\$1,594.94
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2019	2.48	\$1,765.82
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jul-2019	2.73	\$1,943.83
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2019	2.99	\$2,128.96
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2020	3.24	\$2,306.96
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2020	3.49	\$2,484.97
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jul-2020	3.74	\$2,662.97
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2020	3.99	\$2,840.98
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jan-2021	4.24	\$3,018.99
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2021	4.49	\$3,196.99
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Jul-2021	4.74	\$3,375.00
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Oct-2021	4.99	\$3,553.01
Dollar Tree Inc	Term B-3 Loan	\$712.03	14-Jan-2022	5.24	\$3,731.01
Dollar Tree Inc	Term B-3 Loan	\$712.03	15-Apr-2022	5.49	\$3,909.02
Dollar Tree Inc	Term B-3 Loan	\$269,145.57	06-Jul-2022	5.71	\$1,536,821.21
Dollar Tree Inc Subtotal		\$284,810.13			\$1,581,643.20
Donnelley Financial Solutions Inc					
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Dec-2016	0.19	\$1,187.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2017	0.44	\$2,750.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2017	0.69	\$4,312.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Sep-2017	0.94	\$5,875.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Dec-2017	1.19	\$7,437.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Mar-2018	1.44	\$9,000.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Jun-2018	1.69	\$10,562.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	28-Sep-2018	1.94	\$12,125.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2018	2.2	\$13,750.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	29-Mar-2019	2.44	\$15,250.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	28-Jun-2019	2.69	\$16,812.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2019	2.95	\$18,437.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2019	3.2	\$20,000.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2020	3.45	\$21,562.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2020	3.7	\$23,125.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2020	3.95	\$24,687.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2020	4.2	\$26,250.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2021	4.45	\$27,812.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2021	4.7	\$29,375.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2021	4.95	\$30,937.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Dec-2021	5.2	\$32,500.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2022	5.45	\$34,062.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2022	5.7	\$35,625.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Sep-2022	5.95	\$37,187.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Dec-2022	6.2	\$38,750.00
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	31-Mar-2023	6.45	\$40,312.50
Donnelley Financial Solutions Inc	Term B Loan	\$6,250.00	30-Jun-2023	6.7	\$41,875.00
Donnelley Financial Solutions Inc	Term B Loan	\$331,250.00	29-Sep-2023	6.95	\$2,302,187.50
Donnelley Financial Solutions Inc Subtotal		\$500,000.00			\$2,883,750.00
DPX Holdings BV					
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	30-Dec-2016	0.19	\$1,890.40

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	31-Mar-2017	0.44	\$4,377.78
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	30-Jun-2017	0.69	\$6,865.15
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	29-Sep-2017	0.94	\$9,352.53
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	29-Dec-2017	1.19	\$11,839.90
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	30-Mar-2018	1.44	\$14,327.27
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	29-Jun-2018	1.69	\$16,814.65
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	28-Sep-2018	1.94	\$19,302.02
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	31-Dec-2018	2.2	\$21,888.89
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	29-Mar-2019	2.44	\$24,276.77
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	28-Jun-2019	2.69	\$26,764.14
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	30-Sep-2019	2.95	\$29,351.01
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	31-Dec-2019	3.2	\$31,838.38
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	31-Mar-2020	3.45	\$34,325.76
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	30-Jun-2020	3.7	\$36,813.13
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	30-Sep-2020	3.95	\$39,300.50
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$9,949.49	31-Dec-2020	4.2	\$41,787.88
DPX Holdings BV	2015 Incremental Dollar Term Loan	\$3,721,111.11	11-Mar-2021	4.39	\$16,335,677.78
DPX Holdings BV Subtotal		\$3,890,252.52			\$16,706,793.94
DTZ US Borrower LLC					
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Dec-2016	0.19	\$1,896.46
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	31-Mar-2017	0.44	\$4,391.81
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Jun-2017	0.69	\$6,887.16
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	29-Sep-2017	0.94	\$9,382.51
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	29-Dec-2017	1.19	\$11,877.86
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Mar-2018	1.44	\$14,373.21
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	29-Jun-2018	1.69	\$16,868.55
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	28-Sep-2018	1.94	\$19,363.90
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	31-Dec-2018	2.2	\$21,959.07
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	29-Mar-2019	2.44	\$24,354.60
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	28-Jun-2019	2.69	\$26,849.95
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Sep-2019	2.95	\$29,445.11
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	31-Dec-2019	3.2	\$31,940.46
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	31-Mar-2020	3.45	\$34,435.81
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Jun-2020	3.7	\$36,931.16
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Sep-2020	3.95	\$39,426.50
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	31-Dec-2020	4.2	\$41,921.85
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	31-Mar-2021	4.45	\$44,417.20
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Jun-2021	4.7	\$46,912.55
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$9,981.39	30-Sep-2021	4.95	\$49,407.90
DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$3,743,021.84	04-Nov-2021	5.04	\$18,864,830.08
DTZ US Borrower LLC	Second Lien Initial Term Loan	\$1,000,000.00	04-Nov-2022	6.04	\$6,040,000.00
DTZ US Borrower LLC Subtotal		\$4,942,649.71			\$25,417,873.70
Eastern Power LLC					
Eastern Power LLC	Term Loan	\$2,330,630.38	01-Oct-2021	4.95	\$11,536,620.37
Eastern Power LLC Subtotal		\$2,330,630.38			\$11,536,620.37
Endo Luxembourg Finance Company I Sarl					
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Dec-2016	0.19	\$475.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2017	0.44	\$1,100.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2017	0.69	\$1,725.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Sep-2017	0.94	\$2,350.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Dec-2017	1.19	\$2,975.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Mar-2018	1.44	\$3,600.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Jun-2018	1.69	\$4,225.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	28-Sep-2018	1.94	\$4,850.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2018	2.2	\$5,500.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	29-Mar-2019	2.44	\$6,100.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	28-Jun-2019	2.69	\$6,725.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Sep-2019	2.95	\$7,375.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2019	3.2	\$8,000.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2020	3.45	\$8,625.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2020	3.7	\$9,250.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Sep-2020	3.95	\$9,875.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2020	4.2	\$10,500.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2021	4.45	\$11,125.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2021	4.7	\$11,750.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Sep-2021	4.95	\$12,375.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Dec-2021	5.2	\$13,000.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	31-Mar-2022	5.45	\$13,625.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$2,500.00	30-Jun-2022	5.7	\$14,250.00
Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$935,000.00	26-Sep-2022	5.94	\$5,553,900.00
Endo Luxembourg Finance Company I Sarl Subtotal		\$992,500.00			\$5,723,275.00
EnergySolutions LLC					
EnergySolutions LLC	Term Advance	\$1,590,000.00	29-May-2020	3.61	\$5,739,900.00
EnergySolutions LLC Subtotal		\$1,590,000.00			\$5,739,900.00
Engility Corporation					
Engility Corporation	Term B2 Loan	\$833.33	30-Dec-2016	0.19	\$158.33
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2017	0.44	\$366.67
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2017	0.69	\$575.00
Engility Corporation	Term B2 Loan	\$833.33	29-Sep-2017	0.94	\$783.33
Engility Corporation	Term B2 Loan	\$833.33	29-Dec-2017	1.19	\$991.67
Engility Corporation	Term B2 Loan	\$833.33	30-Mar-2018	1.44	\$1,200.00
Engility Corporation	Term B2 Loan	\$833.33	29-Jun-2018	1.69	\$1,408.33
Engility Corporation	Term B2 Loan	\$833.33	28-Sep-2018	1.94	\$1,616.67
Engility Corporation	Term B2 Loan	\$833.33	31-Dec-2018	2.2	\$1,833.33
Engility Corporation	Term B2 Loan	\$833.33	29-Mar-2019	2.44	\$2,033.33
Engility Corporation	Term B2 Loan	\$833.33	28-Jun-2019	2.69	\$2,241.66
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2019	2.95	\$2,458.33
Engility Corporation	Term B2 Loan	\$833.33	31-Dec-2019	3.2	\$2,666.66
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2020	3.45	\$2,875.00
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2020	3.7	\$3,083.33
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2020	3.95	\$3,291.66
Engility Corporation	Term B2 Loan	\$833.33	31-Dec-2020	4.2	\$3,500.00
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2021	4.45	\$3,708.33
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2021	4.7	\$3,916.66
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2021	4.95	\$4,125.00
Engility Corporation	Term B2 Loan	\$833.33	30-Dec-2021	5.2	\$4,333.33
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2022	5.45	\$4,541.66
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2022	5.7	\$4,750.00
Engility Corporation	Term B2 Loan	\$833.33	30-Sep-2022	5.95	\$4,958.33
Engility Corporation	Term B2 Loan	\$833.33	30-Dec-2022	6.2	\$5,166.66
Engility Corporation	Term B2 Loan	\$833.33	31-Mar-2023	6.45	\$5,374.99
Engility Corporation	Term B2 Loan	\$833.33	30-Jun-2023	6.7	\$5,583.33
Engility Corporation	Term B2 Loan	\$291,225.19	14-Aug-2023	6.82	\$1,986,155.78

Engility Corporation Subtotal		\$313,725.16			\$2,063,697.36
Epicor Software Corporation					
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Dec-2016	0.19	\$954.77
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2017	0.44	\$2,211.06
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Jun-2017	0.69	\$3,467.34
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Sep-2017	0.94	\$4,723.62
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Dec-2017	1.19	\$5,979.90
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Mar-2018	1.44	\$7,236.18
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Jun-2018	1.69	\$8,492.46
Epicor Software Corporation	Term B Loan	\$5,025.13	28-Sep-2018	1.94	\$9,748.74
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2018	2.2	\$11,055.28
Epicor Software Corporation	Term B Loan	\$5,025.13	29-Mar-2019	2.44	\$12,261.31
Epicor Software Corporation	Term B Loan	\$5,025.13	28-Jun-2019	2.69	\$13,517.59
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Sep-2019	2.95	\$14,824.12
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2019	3.2	\$16,080.40
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2020	3.45	\$17,336.68
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Jun-2020	3.7	\$18,592.96
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Sep-2020	3.95	\$19,849.25
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2020	4.2	\$21,105.53
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2021	4.45	\$22,361.81
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Jun-2021	4.7	\$23,618.09
Epicor Software Corporation	Term B Loan	\$5,025.13	30-Sep-2021	4.95	\$24,874.37
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Dec-2021	5.2	\$26,130.65
Epicor Software Corporation	Term B Loan	\$5,025.13	31-Mar-2022	5.45	\$27,386.93
Epicor Software Corporation	Term B Loan	\$1,874,371.86	01-Jun-2022	5.62	\$10,533,969.85
Epicor Software Corporation Subtotal		\$1,984,924.62			\$10,845,778.89

Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)

Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	03-Jan-2017	0.21	\$525.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2017	0.44	\$1,100.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2017	0.69	\$1,725.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Oct-2017	0.95	\$2,375.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Jan-2018	1.2	\$3,000.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Apr-2018	1.45	\$3,625.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	02-Jul-2018	1.7	\$4,250.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	01-Oct-2018	1.95	\$4,875.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2018	2.2	\$5,500.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	01-Apr-2019	2.45	\$6,125.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	01-Jul-2019	2.7	\$6,750.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2019	2.95	\$7,375.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2019	3.2	\$8,000.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2020	3.45	\$8,625.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2020	3.7	\$9,250.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2020	3.95	\$9,875.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2020	4.2	\$10,500.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2021	4.45	\$11,125.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2021	4.7	\$11,750.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2021	4.95	\$12,375.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Dec-2021	5.2	\$13,000.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	31-Mar-2022	5.45	\$13,625.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Jun-2022	5.7	\$14,250.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	30-Sep-2022	5.95	\$14,875.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$2,500.00	03-Jan-2023	6.21	\$15,525.00
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$932,500.00	01-Mar-2023	6.36	\$5,930,700.00

Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) Subtotal		\$995,000.00			\$6,130,700.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)					
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Dec-2016	0.19	\$1,425.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Mar-2017	0.44	\$3,300.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Jun-2017	0.69	\$5,175.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Sep-2017	0.94	\$7,050.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Dec-2017	1.19	\$8,925.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Mar-2018	1.44	\$10,800.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Jun-2018	1.69	\$12,675.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	28-Sep-2018	1.94	\$14,550.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Dec-2018	2.2	\$16,500.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	29-Mar-2019	2.44	\$18,300.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	28-Jun-2019	2.69	\$20,175.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Sep-2019	2.95	\$22,125.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Dec-2019	3.2	\$24,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	31-Mar-2020	3.45	\$25,875.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Jun-2020	3.7	\$27,750.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$7,500.00	30-Sep-2020	3.95	\$29,625.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$2,797,500.00	15-Jan-2021	4.24	\$11,861,400.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) Subtotal		\$2,917,500.00			\$12,109,650.00
Expro Finservices SARL					
Expro Finservices SARL	Initial Term Loan	\$2,230.96	30-Dec-2016	0.19	\$423.88
Expro Finservices SARL	Initial Term Loan	\$2,230.96	31-Mar-2017	0.44	\$981.62
Expro Finservices SARL	Initial Term Loan	\$2,230.96	30-Jun-2017	0.69	\$1,539.37
Expro Finservices SARL	Initial Term Loan	\$2,230.96	29-Sep-2017	0.94	\$2,097.11
Expro Finservices SARL	Initial Term Loan	\$2,230.96	29-Dec-2017	1.19	\$2,654.85
Expro Finservices SARL	Initial Term Loan	\$2,230.96	30-Mar-2018	1.44	\$3,212.59
Expro Finservices SARL	Initial Term Loan	\$2,230.96	29-Jun-2018	1.69	\$3,770.33
Expro Finservices SARL	Initial Term Loan	\$2,230.96	28-Sep-2018	1.94	\$4,328.07
Expro Finservices SARL	Initial Term Loan	\$2,230.96	31-Dec-2018	2.2	\$4,908.12
Expro Finservices SARL	Initial Term Loan	\$2,230.96	29-Mar-2019	2.44	\$5,443.55
Expro Finservices SARL	Initial Term Loan	\$2,230.96	28-Jun-2019	2.69	\$6,001.29
Expro Finservices SARL	Initial Term Loan	\$2,230.96	30-Sep-2019	2.95	\$6,581.35
Expro Finservices SARL	Initial Term Loan	\$2,230.96	31-Dec-2019	3.2	\$7,139.09
Expro Finservices SARL	Initial Term Loan	\$2,230.96	31-Mar-2020	3.45	\$7,696.83
Expro Finservices SARL	Initial Term Loan	\$2,230.96	30-Jun-2020	3.7	\$8,254.57
Expro Finservices SARL	Initial Term Loan	\$2,230.96	30-Sep-2020	3.95	\$8,812.31
Expro Finservices SARL	Initial Term Loan	\$2,230.96	31-Dec-2020	4.2	\$9,370.05
Expro Finservices SARL	Initial Term Loan	\$2,230.96	31-Mar-2021	4.45	\$9,927.79
Expro Finservices SARL	Initial Term Loan	\$2,230.96	30-Jun-2021	4.7	\$10,485.53
Expro Finservices SARL	Initial Term Loan	\$832,149.75	02-Sep-2021	4.87	\$4,052,569.31
Expro Finservices SARL Subtotal		\$874,538.08			\$4,156,197.61
Faenza Acquisition GmbH					
Faenza Acquisition GmbH	Initial Dollar Term B-1 Loan	\$1,847,776.07	30-Aug-2020	3.86	\$7,132,415.65
Faenza Acquisition GmbH	Initial Dollar Term B-3 Loan	\$564,766.90	28-Aug-2020	3.86	\$2,180,000.23
Faenza Acquisition GmbH Subtotal		\$2,412,542.97			\$9,312,415.88
Filtration Group Corporation					
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Dec-2016	0.2	\$1,763.10
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Mar-2017	0.44	\$3,878.81
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Jun-2017	0.69	\$6,082.68
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Sep-2017	0.95	\$8,374.71
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Dec-2017	1.2	\$10,578.58

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Mar-2018	1.44	\$12,694.30
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Jun-2018	1.69	\$14,898.17
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Sep-2018	1.95	\$17,190.19
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Dec-2018	2.2	\$19,394.07
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Mar-2019	2.44	\$21,509.78
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Jun-2019	2.69	\$23,713.65
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Sep-2019	2.95	\$26,005.68
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Dec-2019	3.2	\$28,209.55
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	31-Mar-2020	3.45	\$30,413.42
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Jun-2020	3.7	\$32,617.29
Filtration Group Corporation	First Lien Initial Term Loan	\$8,815.48	30-Sep-2020	3.95	\$34,821.16
Filtration Group Corporation	First Lien Initial Term Loan	\$3,281,871.77	20-Nov-2020	4.09	\$13,422,855.53
Filtration Group Corporation Subtotal		\$3,422,919.52			\$13,715,000.68
Financiere Lully C - Lully Finance LLC					
Financiere Lully C - Lully Finance LLC	Second Lien Initial Term B-1 Loan	\$2,000,000.00	16-Oct-2023	6.99	\$13,980,000.00
Financiere Lully C - Lully Finance LLC Subtotal		\$2,000,000.00			\$13,980,000.00
First Data Corporation					
First Data Corporation	2021C New Dollar Term Loan	\$2,539,518.56	24-Mar-2021	4.43	\$11,250,067.20
First Data Corporation Subtotal		\$2,539,518.56			\$11,250,067.20
Flavors Holdings Inc					
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	30-Dec-2016	0.19	\$4,750.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	31-Mar-2017	0.44	\$11,000.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	30-Jun-2017	0.69	\$17,250.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	29-Sep-2017	0.94	\$23,500.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	29-Dec-2017	1.19	\$29,750.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	30-Mar-2018	1.44	\$36,000.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	29-Jun-2018	1.69	\$42,250.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	28-Sep-2018	1.94	\$48,500.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	31-Dec-2018	2.2	\$55,000.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	29-Mar-2019	2.44	\$61,000.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	28-Jun-2019	2.69	\$67,250.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	30-Sep-2019	2.95	\$73,750.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	31-Dec-2019	3.2	\$80,000.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$25,000.00	31-Mar-2020	3.45	\$86,250.00
Flavors Holdings Inc	First Lien Tranche B Term Loan	\$1,450,000.00	03-Apr-2020	3.45	\$5,002,500.00
Flavors Holdings Inc Subtotal		\$1,800,000.00			\$5,638,750.00
Flexera Software LLC					
Flexera Software LLC	Second Lien Term Loan	\$1,000,000.00	02-Apr-2021	4.45	\$4,450,000.00
Flexera Software LLC Subtotal		\$1,000,000.00			\$4,450,000.00
Floor And Decor Outlets Of America Inc					
Floor And Decor Outlets Of America Inc	Term Loan	\$1,200,000.00	29-Sep-2023	6.95	\$8,340,000.00
Floor And Decor Outlets Of America Inc Subtotal		\$1,200,000.00			\$8,340,000.00
FMG Resources (August 2006) Pty Ltd.					
FMG Resources (August 2006) Pty Ltd.	Term Loan	\$2,417,151.46	30-Jun-2019	2.69	\$6,502,137.42
FMG Resources (August 2006) Pty Ltd. Subtotal		\$2,417,151.46			\$6,502,137.42
FR Dixie Acquisition Corp					

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Dec-2016	0.19	\$1,425.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	31-Mar-2017	0.44	\$3,300.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Jun-2017	0.69	\$5,175.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	29-Sep-2017	0.94	\$7,050.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	29-Dec-2017	1.19	\$8,925.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Mar-2018	1.44	\$10,800.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	29-Jun-2018	1.69	\$12,675.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	28-Sep-2018	1.94	\$14,550.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	31-Dec-2018	2.2	\$16,500.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	29-Mar-2019	2.44	\$18,300.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	28-Jun-2019	2.69	\$20,175.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Sep-2019	2.95	\$22,125.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	31-Dec-2019	3.2	\$24,000.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	31-Mar-2020	3.45	\$25,875.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Jun-2020	3.7	\$27,750.00
FR Dixie Acquisition Corp	Initial Term Loan	\$7,500.00	30-Sep-2020	3.95	\$29,625.00
FR Dixie Acquisition Corp	Initial Term Loan	\$2,797,500.00	18-Dec-2020	4.16	\$11,637,600.00
FR Dixie Acquisition Corp Subtotal		\$2,917,500.00			\$11,885,850.00
Galleria Company					
Galleria Company	Term B Loan	\$800,000.00	26-Jan-2023	6.27	\$5,016,000.00
Galleria Company Subtotal		\$800,000.00			\$5,016,000.00
Getty Images, Inc.					
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Dec-2016	0.19	\$1,439.39
Getty Images, Inc.	Initial Term Loan	\$7,575.76	31-Mar-2017	0.44	\$3,333.33
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Jun-2017	0.69	\$5,227.27
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Sep-2017	0.94	\$7,121.21
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Dec-2017	1.19	\$9,015.15
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Mar-2018	1.44	\$10,909.09
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Jun-2018	1.69	\$12,803.03
Getty Images, Inc.	Initial Term Loan	\$7,575.76	28-Sep-2018	1.94	\$14,696.97
Getty Images, Inc.	Initial Term Loan	\$7,575.76	31-Dec-2018	2.2	\$16,666.67
Getty Images, Inc.	Initial Term Loan	\$7,575.76	29-Mar-2019	2.44	\$18,484.85
Getty Images, Inc.	Initial Term Loan	\$7,575.76	28-Jun-2019	2.69	\$20,378.79
Getty Images, Inc.	Initial Term Loan	\$7,575.76	30-Sep-2019	2.95	\$22,348.48
Getty Images, Inc.	Initial Term Loan	\$2,825,757.57	18-Oct-2019	2.99	\$8,449,015.14
Getty Images, Inc. Subtotal		\$2,916,666.66			\$8,591,439.38
Global Healthcare Exchange LLC					
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Dec-2016	0.19	\$660.02
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2017	0.44	\$1,528.47
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2017	0.69	\$2,396.92
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Sep-2017	0.94	\$3,265.37
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Dec-2017	1.19	\$4,133.81
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Mar-2018	1.44	\$5,002.26
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Jun-2018	1.69	\$5,870.71
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	28-Sep-2018	1.94	\$6,739.16
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2018	2.2	\$7,642.35
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	29-Mar-2019	2.44	\$8,476.06
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	28-Jun-2019	2.69	\$9,344.51
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Sep-2019	2.95	\$10,247.69
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2019	3.2	\$11,116.14
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2020	3.45	\$11,984.59

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2020	3.7	\$12,853.04
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Sep-2020	3.95	\$13,721.49
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2020	4.2	\$14,589.93
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2021	4.45	\$15,458.38
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2021	4.7	\$16,326.83
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Sep-2021	4.95	\$17,195.28
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Dec-2021	5.2	\$18,063.73
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	31-Mar-2022	5.45	\$18,932.18
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$3,473.79	30-Jun-2022	5.7	\$19,800.62
Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$1,306,146.45	15-Aug-2022	5.82	\$7,601,772.34
Global Healthcare Exchange LLC Subtotal		\$1,386,043.71			\$7,837,121.87
GOBP Holdings Inc					
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Dec-2016	0.19	\$1,427.43
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2017	0.44	\$3,305.63
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2017	0.69	\$5,183.82
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2017	0.95	\$7,137.15
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2017	1.2	\$9,015.34
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2018	1.44	\$10,818.41
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2018	1.69	\$12,696.61
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	28-Sep-2018	1.94	\$14,574.80
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2018	2.2	\$16,528.13
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2019	2.44	\$18,331.19
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2019	2.69	\$20,209.39
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2019	2.95	\$22,162.71
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2019	3.2	\$24,040.91
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2020	3.45	\$25,919.11
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2020	3.7	\$27,797.30
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2020	3.95	\$29,675.50
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Dec-2020	4.2	\$31,553.69
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	31-Mar-2021	4.45	\$33,431.89
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Jun-2021	4.7	\$35,310.09
GOBP Holdings Inc	First Lien Initial Term Loan	\$7,512.78	30-Sep-2021	4.95	\$37,188.28
GOBP Holdings Inc	First Lien Initial Term Loan	\$2,809,718.74	21-Oct-2021	5.01	\$14,076,690.90
GOBP Holdings Inc Subtotal		\$2,959,974.43			\$14,462,998.27
Greatbatch Ltd					
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Dec-2016	0.19	\$1,187.50
Greatbatch Ltd	Term B Loan	\$6,250.00	31-Mar-2017	0.44	\$2,750.00
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Jun-2017	0.69	\$4,312.50
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Sep-2017	0.94	\$5,875.00
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Dec-2017	1.19	\$7,437.50
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Mar-2018	1.44	\$9,000.00
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Jun-2018	1.69	\$10,562.50
Greatbatch Ltd	Term B Loan	\$6,250.00	28-Sep-2018	1.94	\$12,125.00
Greatbatch Ltd	Term B Loan	\$6,250.00	28-Dec-2018	2.19	\$13,687.50
Greatbatch Ltd	Term B Loan	\$6,250.00	29-Mar-2019	2.44	\$15,250.00
Greatbatch Ltd	Term B Loan	\$6,250.00	28-Jun-2019	2.69	\$16,812.50
Greatbatch Ltd	Term B Loan	\$6,250.00	27-Sep-2019	2.94	\$18,375.00
Greatbatch Ltd	Term B Loan	\$6,250.00	03-Jan-2020	3.21	\$20,062.50
Greatbatch Ltd	Term B Loan	\$6,250.00	03-Apr-2020	3.45	\$21,562.50
Greatbatch Ltd	Term B Loan	\$6,250.00	06-Jul-2020	3.71	\$23,187.50
Greatbatch Ltd	Term B Loan	\$6,250.00	02-Oct-2020	3.95	\$24,687.50
Greatbatch Ltd	Term B Loan	\$6,250.00	04-Jan-2021	4.21	\$26,312.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Greatbatch Ltd	Term B Loan	\$6,250.00	02-Apr-2021	4.45	\$27,812.50
Greatbatch Ltd	Term B Loan	\$6,250.00	02-Jul-2021	4.7	\$29,375.00
Greatbatch Ltd	Term B Loan	\$6,250.00	01-Oct-2021	4.95	\$30,937.50
Greatbatch Ltd	Term B Loan	\$6,250.00	03-Jan-2022	5.21	\$32,562.50
Greatbatch Ltd	Term B Loan	\$6,250.00	01-Apr-2022	5.45	\$34,062.50
Greatbatch Ltd	Term B Loan	\$6,250.00	01-Jul-2022	5.7	\$35,625.00
Greatbatch Ltd	Term B Loan	\$6,250.00	30-Sep-2022	5.95	\$37,187.50
Greatbatch Ltd	Term B Loan	\$2,331,250.00	27-Oct-2022	6.02	\$14,034,125.00
Greatbatch Ltd Subtotal		\$2,481,250.00			\$14,494,875.00
Hampton Rubber Company					
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Nov-2016	0.11	\$1,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2017	0.36	\$3,600.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-May-2017	0.61	\$6,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-Aug-2017	0.86	\$8,600.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Nov-2017	1.11	\$11,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2018	1.36	\$13,600.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-May-2018	1.61	\$16,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-Aug-2018	1.86	\$18,600.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Nov-2018	2.11	\$21,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2019	2.36	\$23,600.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-May-2019	2.61	\$26,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Aug-2019	2.86	\$28,600.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	29-Nov-2019	3.11	\$31,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	28-Feb-2020	3.36	\$33,600.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	29-May-2020	3.61	\$36,100.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	31-Aug-2020	3.87	\$38,700.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	30-Nov-2020	4.12	\$41,200.00
Hampton Rubber Company	First Lien Term Loan	\$10,000.00	26-Feb-2021	4.36	\$43,600.00
Hampton Rubber Company	First Lien Term Loan	\$3,730,000.00	26-Mar-2021	4.43	\$16,523,900.00
Hampton Rubber Company Subtotal		\$3,910,000.00			\$16,926,400.00
Harbor Freight Tools USA Inc					
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2016	0.03	\$86.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2017	0.28	\$805.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	28-Apr-2017	0.52	\$1,495.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2017	0.78	\$2,242.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2017	1.03	\$2,961.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2018	1.28	\$3,680.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2018	1.53	\$4,398.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2018	1.78	\$5,117.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2018	2.03	\$5,836.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2019	2.28	\$6,555.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2019	2.53	\$7,273.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2019	2.78	\$7,992.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2019	3.03	\$8,711.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2020	3.28	\$9,430.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2020	3.53	\$10,148.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2020	3.78	\$10,867.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Oct-2020	4.03	\$11,586.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Jan-2021	4.28	\$12,305.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Apr-2021	4.53	\$13,023.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	30-Jul-2021	4.78	\$13,742.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Oct-2021	5.03	\$14,461.25

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2022	5.28	\$15,180.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Apr-2022	5.53	\$15,898.75
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	29-Jul-2022	5.78	\$16,617.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Oct-2022	6.03	\$17,336.25
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jan-2023	6.28	\$18,055.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	28-Apr-2023	6.52	\$18,745.00
Harbor Freight Tools USA Inc	Initial Term Loan	\$2,875.00	31-Jul-2023	6.78	\$19,492.50
Harbor Freight Tools USA Inc	Initial Term Loan	\$1,069,500.00	18-Aug-2023	6.83	\$7,304,685.00
Harbor Freight Tools USA Inc Subtotal		\$1,150,000.00			\$7,578,730.00
Hilex Poly Co LLC					
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	03-Jan-2017	0.21	\$1,018.36
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	03-Apr-2017	0.45	\$2,182.20
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	03-Jul-2017	0.7	\$3,394.53
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	02-Oct-2017	0.95	\$4,606.86
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	02-Jan-2018	1.2	\$5,819.20
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	02-Apr-2018	1.45	\$7,031.53
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	02-Jul-2018	1.7	\$8,243.86
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Oct-2018	1.95	\$9,456.19
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	02-Jan-2019	2.2	\$10,668.53
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Apr-2019	2.45	\$11,880.86
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Jul-2019	2.7	\$13,093.19
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Oct-2019	2.95	\$14,305.52
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	02-Jan-2020	3.2	\$15,517.86
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Apr-2020	3.45	\$16,730.19
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Jul-2020	3.7	\$17,942.52
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Oct-2020	3.95	\$19,154.86
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	04-Jan-2021	4.21	\$20,415.68
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Apr-2021	4.45	\$21,579.52
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Jul-2021	4.7	\$22,791.85
Hilex Poly Co LLC	First Lien Term Loan	\$4,849.33	01-Oct-2021	4.95	\$24,004.19
Hilex Poly Co LLC	First Lien Term Loan	\$2,850,513.40	03-Dec-2021	5.12	\$14,594,628.62
Hilex Poly Co LLC Subtotal		\$2,947,500.01			\$14,844,466.12
Horizon Pharma Inc					
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Dec-2016	0.19	\$475.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Mar-2017	0.44	\$1,100.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Jun-2017	0.69	\$1,725.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Sep-2017	0.94	\$2,350.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Dec-2017	1.19	\$2,975.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Mar-2018	1.44	\$3,600.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Jun-2018	1.69	\$4,225.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	28-Sep-2018	1.94	\$4,850.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Dec-2018	2.2	\$5,500.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	29-Mar-2019	2.44	\$6,100.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	28-Jun-2019	2.69	\$6,725.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Sep-2019	2.95	\$7,375.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Dec-2019	3.2	\$8,000.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Mar-2020	3.45	\$8,625.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Jun-2020	3.7	\$9,250.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	30-Sep-2020	3.95	\$9,875.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Dec-2020	4.2	\$10,500.00
Horizon Pharma Inc	2015 Term Loan	\$2,500.00	31-Mar-2021	4.45	\$11,125.00
Horizon Pharma Inc	2015 Term Loan	\$942,500.00	07-May-2021	4.55	\$4,288,375.00

	Horizon Pharma Inc Subtotal	\$987,500.00			\$4,392,750.00
Hudson's Bay Company					
Hudson's Bay Company	Initial Term Loan	\$2,152,073.73	30-Sep-2022	5.95	\$12,804,838.69
	Hudson's Bay Company Subtotal	\$2,152,073.73			\$12,804,838.69
Huntsman International LLC					
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Dec-2016	0.19	\$950.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	31-Mar-2017	0.44	\$2,200.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Jun-2017	0.69	\$3,450.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	02-Oct-2017	0.95	\$4,750.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	02-Jan-2018	1.2	\$6,000.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Mar-2018	1.44	\$7,200.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	02-Jul-2018	1.7	\$8,500.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	01-Oct-2018	1.95	\$9,750.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	31-Dec-2018	2.2	\$11,000.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	01-Apr-2019	2.45	\$12,250.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	01-Jul-2019	2.7	\$13,500.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Sep-2019	2.95	\$14,750.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	31-Dec-2019	3.2	\$16,000.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	31-Mar-2020	3.45	\$17,250.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Jun-2020	3.7	\$18,500.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Sep-2020	3.95	\$19,750.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	31-Dec-2020	4.2	\$21,000.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	31-Mar-2021	4.45	\$22,250.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Jun-2021	4.7	\$23,500.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Sep-2021	4.95	\$24,750.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	04-Jan-2022	5.21	\$26,050.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	31-Mar-2022	5.45	\$27,250.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Jun-2022	5.7	\$28,500.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	30-Sep-2022	5.95	\$29,750.00
Huntsman International LLC	2016 Term B Loan	\$5,000.00	03-Jan-2023	6.21	\$31,050.00
Huntsman International LLC	2016 Term B Loan	\$1,865,000.00	03-Apr-2023	6.45	\$12,029,250.00
	Huntsman International LLC Subtotal	\$1,990,000.00			\$12,429,150.00
Husky Injection Molding Systems Ltd					
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Dec-2016	0.19	\$478.02
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2017	0.44	\$1,107.00
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2017	0.69	\$1,735.98
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	29-Sep-2017	0.94	\$2,364.96
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	29-Dec-2017	1.19	\$2,993.93
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Mar-2018	1.44	\$3,622.91
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2018	1.69	\$4,251.89
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Sep-2018	1.95	\$4,906.03
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Dec-2018	2.2	\$5,535.00
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2019	2.44	\$6,138.82
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2019	2.69	\$6,767.80
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Sep-2019	2.95	\$7,421.94
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Dec-2019	3.2	\$8,050.91
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2020	3.45	\$8,679.89
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Jun-2020	3.7	\$9,308.87
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	30-Sep-2020	3.95	\$9,937.85
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Dec-2020	4.2	\$10,566.82
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$2,515.91	31-Mar-2021	4.45	\$11,195.80
Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$940,950.57	30-Jun-2021	4.7	\$4,422,467.66

Husky Injection Molding Systems Ltd Subtotal	\$986,236.96			\$4,527,532.09
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Ineos Styrolution US Holding LLC

Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Dec-2016	0.19	\$570.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Mar-2017	0.44	\$1,320.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Jun-2017	0.69	\$2,070.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Sep-2017	0.94	\$2,820.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Dec-2017	1.19	\$3,570.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Mar-2018	1.44	\$4,320.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Jun-2018	1.69	\$5,070.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	28-Sep-2018	1.94	\$5,820.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Dec-2018	2.2	\$6,600.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	29-Mar-2019	2.44	\$7,320.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	28-Jun-2019	2.69	\$8,070.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Sep-2019	2.95	\$8,850.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Dec-2019	3.2	\$9,600.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Mar-2020	3.45	\$10,350.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Jun-2020	3.7	\$11,100.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Sep-2020	3.95	\$11,850.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Dec-2020	4.2	\$12,600.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	31-Mar-2021	4.45	\$13,350.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$3,000.00	30-Jun-2021	4.7	\$14,100.00
Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$1,143,000.00	30-Sep-2021	4.95	\$5,657,850.00

Ineos Styrolution US Holding LLC Subtotal	\$1,200,000.00			\$5,797,200.00
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Ineos US Finance LLC

Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Dec-2016	0.19	\$1,879.27
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Mar-2017	0.44	\$4,352.00
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Jun-2017	0.69	\$6,824.73
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Sep-2017	0.94	\$9,297.46
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Dec-2017	1.19	\$11,770.18
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Mar-2018	1.44	\$14,242.91
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Jun-2018	1.69	\$16,715.64
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	28-Sep-2018	1.94	\$19,188.37
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Dec-2018	2.2	\$21,760.01
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	29-Mar-2019	2.44	\$24,133.82
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	28-Jun-2019	2.69	\$26,606.55
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Sep-2019	2.95	\$29,178.19
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Dec-2019	3.2	\$31,650.92
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	31-Mar-2020	3.45	\$34,123.65
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Jun-2020	3.7	\$36,596.37
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$9,890.91	30-Sep-2020	3.95	\$39,069.10
Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$3,732,321.54	15-Dec-2020	4.16	\$15,526,457.62

Ineos US Finance LLC Subtotal	\$3,890,576.13			\$15,853,846.79
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Infiltrator Water Technologies LLC

Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Dec-2016	0.19	\$959.60
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2017	0.44	\$2,222.22
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Jun-2017	0.69	\$3,484.85
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Sep-2017	0.94	\$4,747.47
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Dec-2017	1.19	\$6,010.10
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Mar-2018	1.44	\$7,272.73
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Jun-2018	1.69	\$8,535.35
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	28-Sep-2018	1.94	\$9,797.98
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Dec-2018	2.2	\$11,111.11
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	29-Mar-2019	2.44	\$12,323.23

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	28-Jun-2019	2.69	\$13,585.86
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Sep-2019	2.95	\$14,898.99
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Dec-2019	3.2	\$16,161.62
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2020	3.45	\$17,424.24
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Jun-2020	3.7	\$18,686.87
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Sep-2020	3.95	\$19,949.50
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Dec-2020	4.2	\$21,212.12
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2021	4.45	\$22,474.75
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Jun-2021	4.7	\$23,737.37
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Sep-2021	4.95	\$25,000.00
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	30-Dec-2021	5.2	\$26,262.63
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$5,050.51	31-Mar-2022	5.45	\$27,525.25
Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$1,883,838.38	27-May-2022	5.6	\$10,549,494.95
Infiltrator Water Technologies LLC Subtotal		\$1,994,949.50			\$10,862,878.79
Infor (US) Inc					
Infor (US) Inc	Tranche B-3 Term Loan	\$2,582.01	31-Dec-2019	3.2	\$8,262.43
Infor (US) Inc	Tranche B-3 Term Loan	\$4,277.46	31-Mar-2020	3.45	\$14,757.23
Infor (US) Inc	Tranche B-3 Term Loan	\$1,595,492.04	03-Jun-2020	3.62	\$5,775,681.18
Infor (US) Inc	Tranche B-5 Term Loan	\$478.04	31-Mar-2020	3.45	\$1,649.24
Infor (US) Inc	Tranche B-5 Term Loan	\$332,933.25	03-Jun-2020	3.62	\$1,205,218.38
Infor (US) Inc Subtotal		\$1,935,762.80			\$7,005,568.46
Informatica Corporation					
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Dec-2016	0.19	\$1,191.08
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2017	0.44	\$2,758.29
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2017	0.69	\$4,325.50
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Sep-2017	0.94	\$5,892.71
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Dec-2017	1.19	\$7,459.92
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Mar-2018	1.44	\$9,027.14
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Jun-2018	1.69	\$10,594.35
Informatica Corporation	Dollar Term Loan	\$6,268.84	28-Sep-2018	1.94	\$12,161.56
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2018	2.2	\$13,791.46
Informatica Corporation	Dollar Term Loan	\$6,268.84	29-Mar-2019	2.44	\$15,295.98
Informatica Corporation	Dollar Term Loan	\$6,268.84	28-Jun-2019	2.69	\$16,863.19
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Sep-2019	2.95	\$18,493.09
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2019	3.2	\$20,060.30
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2020	3.45	\$21,627.51
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2020	3.7	\$23,194.72
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Sep-2020	3.95	\$24,761.93
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2020	4.2	\$26,329.15
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2021	4.45	\$27,896.36
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2021	4.7	\$29,463.57
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Sep-2021	4.95	\$31,030.78
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Dec-2021	5.2	\$32,597.99
Informatica Corporation	Dollar Term Loan	\$6,268.84	31-Mar-2022	5.45	\$34,165.20
Informatica Corporation	Dollar Term Loan	\$6,268.84	30-Jun-2022	5.7	\$35,732.41
Informatica Corporation	Dollar Term Loan	\$2,338,278.89	05-Aug-2022	5.79	\$13,538,634.80
Informatica Corporation Subtotal		\$2,482,462.31			\$13,963,348.99
Information Resources Inc					
Information Resources Inc	Term Loan	\$3,734.65	31-Dec-2016	0.2	\$746.93
Information Resources Inc	Term Loan	\$9,174.98	31-Mar-2017	0.44	\$4,036.99
Information Resources Inc	Term Loan	\$9,174.98	30-Jun-2017	0.69	\$6,330.73

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Information Resources Inc	Term Loan	\$9,174.98	29-Sep-2017	0.94	\$8,624.48
Information Resources Inc	Term Loan	\$9,174.98	29-Dec-2017	1.19	\$10,918.22
Information Resources Inc	Term Loan	\$9,174.98	30-Mar-2018	1.44	\$13,211.97
Information Resources Inc	Term Loan	\$9,174.98	29-Jun-2018	1.69	\$15,505.71
Information Resources Inc	Term Loan	\$9,174.98	28-Sep-2018	1.94	\$17,799.46
Information Resources Inc	Term Loan	\$9,174.98	31-Dec-2018	2.2	\$20,184.95
Information Resources Inc	Term Loan	\$9,174.98	29-Mar-2019	2.44	\$22,386.95
Information Resources Inc	Term Loan	\$9,174.98	28-Jun-2019	2.69	\$24,680.69
Information Resources Inc	Term Loan	\$9,174.98	30-Sep-2019	2.95	\$27,066.18
Information Resources Inc	Term Loan	\$9,174.98	31-Dec-2019	3.2	\$29,359.93
Information Resources Inc	Term Loan	\$9,174.98	31-Mar-2020	3.45	\$31,653.67
Information Resources Inc	Term Loan	\$9,174.98	30-Jun-2020	3.7	\$33,947.42
Information Resources Inc	Term Loan	\$3,422,266.74	30-Sep-2020	3.95	\$13,517,953.63
Information Resources Inc Subtotal		\$3,554,451.09			\$13,784,407.92
InVentiv Health Inc					
InVentiv Health Inc	First Lien Term Loan B	\$1,500,000.00	29-Sep-2023	6.95	\$10,425,000.00
InVentiv Health Inc Subtotal		\$1,500,000.00			\$10,425,000.00
Ion Media Networks Inc					
Ion Media Networks Inc	Term B-1 Loan	\$3,162.89	28-Jun-2019	2.69	\$8,508.17
Ion Media Networks Inc	Term B-1 Loan	\$9,925.00	30-Sep-2019	2.95	\$29,278.75
Ion Media Networks Inc	Term B-1 Loan	\$9,925.00	31-Dec-2019	3.2	\$31,760.00
Ion Media Networks Inc	Term B-1 Loan	\$9,925.00	31-Mar-2020	3.45	\$34,241.25
Ion Media Networks Inc	Term B-1 Loan	\$9,925.00	30-Jun-2020	3.7	\$36,722.50
Ion Media Networks Inc	Term B-1 Loan	\$9,925.00	30-Sep-2020	3.95	\$39,203.75
Ion Media Networks Inc	Term B-1 Loan	\$3,741,725.00	18-Dec-2020	4.16	\$15,565,576.00
Ion Media Networks Inc Subtotal		\$3,794,512.89			\$15,745,290.42
IPC Corp					
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Dec-2016	0.2	\$750.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Mar-2017	0.44	\$1,650.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Jun-2017	0.69	\$2,587.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Sep-2017	0.94	\$3,525.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Dec-2017	1.19	\$4,462.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Mar-2018	1.44	\$5,400.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Jun-2018	1.69	\$6,337.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	28-Sep-2018	1.94	\$7,275.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Dec-2018	2.2	\$8,250.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	29-Mar-2019	2.44	\$9,150.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	28-Jun-2019	2.69	\$10,087.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Sep-2019	2.95	\$11,062.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Dec-2019	3.2	\$12,000.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Mar-2020	3.45	\$12,937.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Jun-2020	3.7	\$13,875.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Sep-2020	3.95	\$14,812.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Dec-2020	4.2	\$15,750.00
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	31-Mar-2021	4.45	\$16,687.50
IPC Corp	First Lien Term B-1 Loan	\$3,750.00	30-Jun-2021	4.7	\$17,625.00
IPC Corp	First Lien Term B-1 Loan	\$1,406,250.00	06-Aug-2021	4.8	\$6,750,000.00
IPC Corp Subtotal		\$1,477,500.00			\$6,924,225.00
JD Power and Associates					

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
JD Power and Associates	First Lien Initial Term Loan	\$533,334.00	07-Sep-2023	6.88	\$3,669,337.92
JD Power and Associates Subtotal		\$533,334.00			\$3,669,337.92
KAR Auction Services Inc					
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Dec-2016	0.19	\$1,068.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2017	0.44	\$2,475.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2017	0.69	\$3,881.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Sep-2017	0.94	\$5,287.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Dec-2017	1.19	\$6,693.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Mar-2018	1.44	\$8,100.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Jun-2018	1.69	\$9,506.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	28-Sep-2018	1.94	\$10,912.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2018	2.2	\$12,375.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	29-Mar-2019	2.44	\$13,725.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	28-Jun-2019	2.69	\$15,131.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2019	2.95	\$16,593.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2019	3.2	\$18,000.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2020	3.45	\$19,406.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2020	3.7	\$20,812.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2020	3.95	\$22,218.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2020	4.2	\$23,625.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2021	4.45	\$25,031.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2021	4.7	\$26,437.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2021	4.95	\$27,843.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Dec-2021	5.2	\$29,250.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	31-Mar-2022	5.45	\$30,656.25
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Jun-2022	5.7	\$32,062.50
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Sep-2022	5.95	\$33,468.75
KAR Auction Services Inc	Tranche B-3 Term Loan	\$5,625.00	30-Dec-2022	6.2	\$34,875.00
KAR Auction Services Inc	Tranche B-3 Term Loan	\$2,098,125.00	09-Mar-2023	6.39	\$13,407,018.75
KAR Auction Services Inc Subtotal		\$2,238,750.00			\$13,856,456.25
Keurig Green Mountain Inc					
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Dec-2016	0.18	\$1,716.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Mar-2017	0.42	\$4,004.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Jun-2017	0.67	\$6,387.33
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Sep-2017	0.93	\$8,866.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Mar-2018	1.42	\$13,537.33
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Jun-2018	1.67	\$15,920.67
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Sep-2018	1.93	\$18,399.33
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Dec-2018	2.18	\$20,782.67
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	31-Dec-2018	2.2	\$20,973.33
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Mar-2019	2.42	\$23,070.67
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Jun-2019	2.67	\$25,454.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Sep-2019	2.93	\$27,932.67
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Dec-2019	3.18	\$30,316.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Mar-2020	3.42	\$32,604.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Jun-2020	3.68	\$35,082.67
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Sep-2020	3.93	\$37,466.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Dec-2020	4.18	\$39,849.33
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Mar-2021	4.42	\$42,137.33
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Jun-2021	4.68	\$44,616.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Sep-2021	4.93	\$46,999.33
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Dec-2021	5.18	\$49,382.67

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Mar-2022	5.42	\$51,670.67
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Sep-2022	5.93	\$56,532.67
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	23-Dec-2022	6.18	\$58,916.00
Keurig Green Mountain Inc	Term B USD Loan	\$9,533.33	03-Jan-2023	6.21	\$59,202.00
Keurig Green Mountain Inc	Term B USD Loan	\$3,565,466.67	03-Mar-2023	6.37	\$22,712,022.67
Keurig Green Mountain Inc Subtotal		\$3,803,800.00			\$23,483,841.33
Kindred Healthcare Inc					
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	30-Dec-2016	0.19	\$1,435.78
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	31-Mar-2017	0.44	\$3,324.97
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	30-Jun-2017	0.69	\$5,214.15
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	29-Sep-2017	0.94	\$7,103.33
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	29-Dec-2017	1.19	\$8,992.52
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	30-Mar-2018	1.44	\$10,881.70
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	29-Jun-2018	1.69	\$12,770.89
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	28-Sep-2018	1.94	\$14,660.07
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	31-Dec-2018	2.2	\$16,624.83
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	29-Mar-2019	2.44	\$18,438.44
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	28-Jun-2019	2.69	\$20,327.63
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	30-Sep-2019	2.95	\$22,292.38
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	31-Dec-2019	3.2	\$24,181.56
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	31-Mar-2020	3.45	\$26,070.75
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	30-Jun-2020	3.7	\$27,959.93
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	30-Sep-2020	3.95	\$29,849.12
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	31-Dec-2020	4.2	\$31,738.30
Kindred Healthcare Inc	2016 Incremental Term Loan	\$7,556.74	31-Mar-2021	4.45	\$33,627.49
Kindred Healthcare Inc	2016 Incremental Term Loan	\$2,821,150.89	09-Apr-2021	4.47	\$12,610,544.46
Kindred Healthcare Inc Subtotal		\$2,957,172.19			\$12,926,038.32
Kronos Acquisition Holdings Inc					
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Dec-2016	0.19	\$712.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Mar-2017	0.44	\$1,650.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Jun-2017	0.69	\$2,587.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Sep-2017	0.94	\$3,525.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Dec-2017	1.19	\$4,462.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Mar-2018	1.44	\$5,400.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Jun-2018	1.69	\$6,337.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	28-Sep-2018	1.94	\$7,275.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2018	2.2	\$8,250.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Mar-2019	2.44	\$9,150.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	28-Jun-2019	2.69	\$10,087.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	27-Sep-2019	2.94	\$11,025.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2019	3.2	\$12,000.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Mar-2020	3.44	\$12,900.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	29-Jun-2020	3.69	\$13,837.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	28-Sep-2020	3.94	\$14,775.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2020	4.2	\$15,750.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Mar-2021	4.45	\$16,687.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Jun-2021	4.7	\$17,625.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Sep-2021	4.95	\$18,562.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Dec-2021	5.2	\$19,500.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	31-Mar-2022	5.45	\$20,437.50
Kronos Acquisition Holdings Inc	Initial Term Loan	\$3,750.00	30-Jun-2022	5.7	\$21,375.00
Kronos Acquisition Holdings Inc	Initial Term Loan	\$1,398,750.00	26-Aug-2022	5.85	\$8,182,687.50

	Kronos Acquisition Holdings Inc Subtotal	\$1,485,000.00			\$8,436,600.00
Landslide Holdings Inc					
Landslide Holdings Inc	First Lien Term Loan	\$1,000,000.00	27-Sep-2022	5.94	\$5,940,000.00
	Landslide Holdings Inc Subtotal	\$1,000,000.00			\$5,940,000.00
Lannett Company, Inc.					
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	30-Dec-2016	0.19	\$3,562.50
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	31-Mar-2017	0.44	\$8,250.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	30-Jun-2017	0.69	\$12,937.50
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	29-Sep-2017	0.94	\$17,625.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$18,750.00	29-Dec-2017	1.19	\$22,312.50
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Mar-2018	1.44	\$54,000.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	29-Jun-2018	1.69	\$63,375.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	28-Sep-2018	1.94	\$72,750.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	31-Dec-2018	2.2	\$82,500.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	29-Mar-2019	2.44	\$91,500.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	28-Jun-2019	2.69	\$100,875.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Sep-2019	2.95	\$110,625.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	31-Dec-2019	3.2	\$120,000.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	31-Mar-2020	3.45	\$129,375.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Jun-2020	3.7	\$138,750.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$37,500.00	30-Sep-2020	3.95	\$148,125.00
Lannett Company, Inc.	Initial Tranche A Term Loan	\$937,500.02	25-Nov-2020	4.1	\$3,843,750.08
	Lannett Company, Inc. Subtotal	\$1,443,750.03			\$5,020,312.60
Lanyon Solutions Inc					
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	30-Dec-2016	0.19	\$1,424.45
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	31-Mar-2017	0.44	\$3,298.72
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	30-Jun-2017	0.69	\$5,172.99
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	29-Sep-2017	0.94	\$7,047.26
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	29-Dec-2017	1.19	\$8,921.53
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	30-Mar-2018	1.44	\$10,795.80
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	29-Jun-2018	1.69	\$12,670.07
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	28-Sep-2018	1.94	\$14,544.34
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	31-Dec-2018	2.2	\$16,493.58
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	29-Mar-2019	2.44	\$18,292.88
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	28-Jun-2019	2.69	\$20,167.15
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	30-Sep-2019	2.95	\$22,116.39
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	31-Dec-2019	3.2	\$23,990.66
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	31-Mar-2020	3.45	\$25,864.93
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	30-Jun-2020	3.7	\$27,739.20
Lanyon Solutions Inc	First Lien Term Loan	\$7,497.08	30-Sep-2020	3.95	\$29,613.47
Lanyon Solutions Inc	First Lien Term Loan	\$2,797,575.89	13-Nov-2020	4.07	\$11,386,133.88
	Lanyon Solutions Inc Subtotal	\$2,917,529.18			\$11,634,287.25
Lions Gate Entertainment Corp					
Lions Gate Entertainment Corp	First Lien Tranche B Term Loan	\$1,254,901.96	13-Oct-2023	6.98	\$8,759,215.68
	Lions Gate Entertainment Corp Subtotal	\$1,254,901.96			\$8,759,215.68
LTI Holdings Inc					
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Dec-2016	0.19	\$1,186.30
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2017	0.44	\$2,747.23
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Jun-2017	0.69	\$4,308.15
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Sep-2017	0.94	\$5,869.08
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Dec-2017	1.19	\$7,430.01

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Mar-2018	1.44	\$8,990.93
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Jun-2018	1.69	\$10,551.86
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	28-Sep-2018	1.94	\$12,112.78
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2018	2.2	\$13,736.15
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	29-Mar-2019	2.44	\$15,234.63
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	28-Jun-2019	2.69	\$16,795.56
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Sep-2019	2.95	\$18,418.92
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2019	3.2	\$19,979.85
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2020	3.45	\$21,540.77
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Jun-2020	3.7	\$23,101.70
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Sep-2020	3.95	\$24,662.63
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2020	4.2	\$26,223.55
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2021	4.45	\$27,784.48
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Jun-2021	4.7	\$29,345.40
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	30-Sep-2021	4.95	\$30,906.33
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Dec-2021	5.2	\$32,467.25
LTI Holdings Inc	First Lien Initial Term Loan	\$6,243.70	31-Mar-2022	5.45	\$34,028.18
LTI Holdings Inc	First Lien Initial Term Loan	\$2,328,901.13	15-Apr-2022	5.49	\$12,785,667.22
LTI Holdings Inc Subtotal		\$2,466,262.60			\$13,173,088.98
Macdermid Inc					
Macdermid Inc	Tranche B Term Loan (First Lien)	\$1,763,592.45	08-Jun-2020	3.64	\$6,419,476.52
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	30-Dec-2016	0.19	\$950.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	31-Mar-2017	0.44	\$2,200.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	30-Jun-2017	0.69	\$3,450.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	29-Sep-2017	0.94	\$4,700.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	29-Dec-2017	1.19	\$5,950.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	30-Mar-2018	1.44	\$7,200.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	29-Jun-2018	1.69	\$8,450.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	28-Sep-2018	1.94	\$9,700.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	31-Dec-2018	2.2	\$11,000.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	29-Mar-2019	2.44	\$12,200.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	28-Jun-2019	2.69	\$13,450.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	30-Sep-2019	2.95	\$14,750.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	31-Dec-2019	3.2	\$16,000.00
Macdermid Inc	Tranche B-3 Term Loan	\$5,000.00	31-Mar-2020	3.45	\$17,250.00
Macdermid Inc	Tranche B-3 Term Loan	\$1,910,000.00	08-Jun-2020	3.64	\$6,952,400.00
Macdermid Inc Subtotal		\$3,743,592.45			\$13,499,126.52
Magic Newco LLC					
Magic Newco LLC	First Lien Term Loan B	\$222,222.22	04-Oct-2023	6.96	\$1,546,666.65
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	30-Nov-2016	0.11	\$518.61
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	28-Feb-2017	0.36	\$1,697.27
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	31-May-2017	0.61	\$2,875.93
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	31-Aug-2017	0.86	\$4,054.59
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	30-Nov-2017	1.11	\$5,233.25
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	28-Feb-2018	1.36	\$6,411.90
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	30-May-2018	1.61	\$7,590.56
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	31-Aug-2018	1.86	\$8,769.22
Magic Newco LLC	First Lien USD Term Loan	\$4,714.64	30-Nov-2018	2.11	\$9,947.88
Magic Newco LLC	First Lien USD Term Loan	\$1,770,242.19	12-Dec-2018	2.15	\$3,806,020.70
Magic Newco LLC Subtotal		\$2,034,896.12			\$5,399,786.56
Match Group Inc					

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Match Group Inc	Term B-1 Loan	\$1,218,750.00	16-Nov-2022	6.08	\$7,410,000.00
Match Group Inc Subtotal		\$1,218,750.00			\$7,410,000.00
Mcgraw-Hill Global Education Holdings LLC					
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Dec-2016	0.19	\$712.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	31-Mar-2017	0.44	\$1,650.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Jun-2017	0.69	\$2,587.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	29-Sep-2017	0.94	\$3,525.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	29-Dec-2017	1.19	\$4,462.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Mar-2018	1.44	\$5,400.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	29-Jun-2018	1.69	\$6,337.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	28-Sep-2018	1.94	\$7,275.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	31-Dec-2018	2.2	\$8,250.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	29-Mar-2019	2.44	\$9,150.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	28-Jun-2019	2.69	\$10,087.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Sep-2019	2.95	\$11,062.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	31-Dec-2019	3.2	\$12,000.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	31-Mar-2020	3.45	\$12,937.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Jun-2020	3.7	\$13,875.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Sep-2020	3.95	\$14,812.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	31-Dec-2020	4.2	\$15,750.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	31-Mar-2021	4.45	\$16,687.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Jun-2021	4.7	\$17,625.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Sep-2021	4.95	\$18,562.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	30-Dec-2021	5.2	\$19,500.00
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$3,750.00	31-Mar-2022	5.45	\$20,437.50
Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$1,413,750.00	04-May-2022	5.54	\$7,832,175.00
Mcgraw-Hill Global Education Holdings LLC Subtotal		\$1,496,250.00			\$8,064,862.50
Medpace Holdings Inc					
Medpace Holdings Inc	Initial Term Loan	\$903,138.43	01-Apr-2021	4.45	\$4,018,966.00
Medpace Holdings Inc Subtotal		\$903,138.43			\$4,018,966.00
Midas Intermediate Holdco II LLC					
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Dec-2016	0.19	\$1,430.20
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Mar-2017	0.44	\$3,312.05
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Jun-2017	0.69	\$5,193.90
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Sep-2017	0.94	\$7,075.75
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Dec-2017	1.19	\$8,957.59
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Mar-2018	1.44	\$10,839.44
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Jun-2018	1.69	\$12,721.29
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	28-Sep-2018	1.94	\$14,603.14
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Dec-2018	2.2	\$16,560.26
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	29-Mar-2019	2.44	\$18,366.83
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	28-Jun-2019	2.69	\$20,248.68
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Sep-2019	2.95	\$22,205.80
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Dec-2019	3.2	\$24,087.65
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Mar-2020	3.45	\$25,969.50
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Jun-2020	3.7	\$27,851.34
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Sep-2020	3.95	\$29,733.19
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Dec-2020	4.2	\$31,615.04
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	31-Mar-2021	4.45	\$33,496.89
Midas Intermediate Holdco II LLC	Initial Term Loan	\$7,527.39	30-Jun-2021	4.7	\$35,378.74
Midas Intermediate Holdco II LLC	Initial Term Loan	\$2,807,716.04	18-Aug-2021	4.83	\$13,561,268.47

Midas Intermediate Holdco II LLC Subtotal

\$2,950,736.46

\$13,910,915.76

Milk Specialties Company (d/b/a MSG Nutritional Ingredients)

Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Dec-2016	0.19	\$712.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2017	0.44	\$1,650.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2017	0.69	\$2,587.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Sep-2017	0.94	\$3,525.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Dec-2017	1.19	\$4,462.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Mar-2018	1.44	\$5,400.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Jun-2018	1.69	\$6,337.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	28-Sep-2018	1.94	\$7,275.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2018	2.2	\$8,250.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	29-Mar-2019	2.44	\$9,150.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	28-Jun-2019	2.69	\$10,087.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2019	2.95	\$11,062.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2019	3.2	\$12,000.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2020	3.45	\$12,937.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2020	3.7	\$13,875.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2020	3.95	\$14,812.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2020	4.2	\$15,750.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2021	4.45	\$16,687.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2021	4.7	\$17,625.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2021	4.95	\$18,562.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Dec-2021	5.2	\$19,500.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2022	5.45	\$20,437.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2022	5.7	\$21,375.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Sep-2022	5.95	\$22,312.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Dec-2022	6.2	\$23,250.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	31-Mar-2023	6.45	\$24,187.50
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$3,750.00	30-Jun-2023	6.7	\$25,125.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$1,398,750.00	16-Aug-2023	6.82	\$9,539,475.00

Milk Specialties Company (d/b/a MSG Nutritional Ingredients) Subtotal**\$1,500,000.00****\$9,888,412.50****MPH Acquisition Holdings LLC**

MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Dec-2016	0.19	\$380.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2017	0.44	\$880.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2017	0.69	\$1,380.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Sep-2017	0.94	\$1,880.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Dec-2017	1.19	\$2,380.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Mar-2018	1.44	\$2,880.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Jun-2018	1.69	\$3,380.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	28-Sep-2018	1.94	\$3,880.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2018	2.2	\$4,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	29-Mar-2019	2.44	\$4,880.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	28-Jun-2019	2.69	\$5,380.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2019	2.95	\$5,900.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2019	3.2	\$6,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2020	3.45	\$6,900.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2020	3.7	\$7,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2020	3.95	\$7,900.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2020	4.2	\$8,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2021	4.45	\$8,900.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2021	4.7	\$9,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2021	4.95	\$9,900.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Dec-2021	5.2	\$10,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2022	5.45	\$10,900.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Jun-2022	5.7	\$11,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Sep-2022	5.95	\$11,900.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	30-Dec-2022	6.2	\$12,400.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$2,000.00	31-Mar-2023	6.45	\$12,900.00
MPH Acquisition Holdings LLC	Initial Term Loan	\$713,417.87	07-Jun-2023	6.63	\$4,729,960.46
MPH Acquisition Holdings LLC Subtotal		\$765,417.87			\$4,902,660.46
MSC Software Corporation					
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Dec-2016	0.19	\$1,408.08
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Mar-2017	0.44	\$3,260.81
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Jun-2017	0.69	\$5,113.55
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Sep-2017	0.94	\$6,966.29
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Dec-2017	1.19	\$8,819.02
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Mar-2018	1.44	\$10,671.76
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Jun-2018	1.69	\$12,524.49
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	28-Sep-2018	1.94	\$14,377.23
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Dec-2018	2.2	\$16,304.07
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	29-Mar-2019	2.44	\$18,082.70
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	28-Jun-2019	2.69	\$19,935.43
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	30-Sep-2019	2.95	\$21,862.28
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Dec-2019	3.2	\$23,715.01
MSC Software Corporation	First Lien Initial Term Loan	\$7,410.94	31-Mar-2020	3.45	\$25,567.75
MSC Software Corporation	First Lien Initial Term Loan	\$2,793,924.94	29-May-2020	3.61	\$10,086,069.02
MSC Software Corporation Subtotal		\$2,897,678.12			\$10,274,677.48
Natel Engineering Company Inc					
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Oct-2016	0.03	\$281.25
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Jan-2017	0.28	\$2,625.00
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	28-Apr-2017	0.52	\$4,875.00
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Jul-2017	0.78	\$7,312.50
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Oct-2017	1.03	\$9,656.25
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Jan-2018	1.28	\$12,000.00
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	30-Apr-2018	1.53	\$14,343.75
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Jul-2018	1.78	\$16,687.50
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Oct-2018	2.03	\$19,031.25
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Jan-2019	2.28	\$21,375.00
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	30-Apr-2019	2.53	\$23,718.75
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Jul-2019	2.78	\$26,062.50
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Oct-2019	3.03	\$28,406.25
Natel Engineering Company Inc	Initial Term Loan	\$9,375.00	31-Jan-2020	3.28	\$30,750.00
Natel Engineering Company Inc	Initial Term Loan	\$566,875.00	10-Apr-2020	3.47	\$1,967,056.25
Natel Engineering Company Inc Subtotal		\$698,125.00			\$2,184,181.25
Nexeo Solutions LLC					
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Dec-2016	0.19	\$610.71
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2017	0.44	\$1,414.29
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2017	0.69	\$2,217.86
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Sep-2017	0.94	\$3,021.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Dec-2017	1.19	\$3,825.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Mar-2018	1.44	\$4,628.57
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Jun-2018	1.69	\$5,432.14
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	28-Sep-2018	1.94	\$6,235.71
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Dec-2018	2.2	\$7,071.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	29-Mar-2019	2.44	\$7,842.86

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	28-Jun-2019	2.69	\$8,646.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2019	2.95	\$9,482.14
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Dec-2019	3.2	\$10,285.71
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2020	3.45	\$11,089.29
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2020	3.7	\$11,892.86
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2020	3.95	\$12,696.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Dec-2020	4.2	\$13,500.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2021	4.45	\$14,303.57
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2021	4.7	\$15,107.14
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2021	4.95	\$15,910.71
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Dec-2021	5.2	\$16,714.29
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	31-Mar-2022	5.45	\$17,517.86
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Jun-2022	5.7	\$18,321.43
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Sep-2022	5.95	\$19,125.00
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Dec-2022	6.2	\$19,928.57
Nexeo Solutions LLC	Initial Term Loan	\$3,214.29	30-Mar-2023	6.44	\$20,700.00
Nexeo Solutions LLC	Initial Term Loan	\$1,198,928.58	09-Jun-2023	6.64	\$7,960,885.74
Nexeo Solutions LLC Subtotal		\$1,282,500.00			\$8,238,407.17
Numericable US LLC					
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Oct-2016	0.03	\$75.19
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jan-2017	0.28	\$701.75
Numericable US LLC	USD Term Loan B6	\$2,506.27	28-Apr-2017	0.52	\$1,303.26
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jul-2017	0.78	\$1,954.89
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Oct-2017	1.03	\$2,581.45
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jan-2018	1.28	\$3,208.02
Numericable US LLC	USD Term Loan B6	\$2,506.27	30-Apr-2018	1.53	\$3,834.59
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jul-2018	1.78	\$4,461.15
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Oct-2018	2.03	\$5,087.72
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jan-2019	2.28	\$5,714.29
Numericable US LLC	USD Term Loan B6	\$2,506.27	30-Apr-2019	2.53	\$6,340.85
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jul-2019	2.78	\$6,967.42
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Oct-2019	3.03	\$7,593.99
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jan-2020	3.28	\$8,220.55
Numericable US LLC	USD Term Loan B6	\$2,506.27	30-Apr-2020	3.53	\$8,847.12
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jul-2020	3.78	\$9,473.68
Numericable US LLC	USD Term Loan B6	\$2,506.27	30-Oct-2020	4.03	\$10,100.25
Numericable US LLC	USD Term Loan B6	\$2,506.27	29-Jan-2021	4.28	\$10,726.82
Numericable US LLC	USD Term Loan B6	\$2,506.27	30-Apr-2021	4.53	\$11,353.38
Numericable US LLC	USD Term Loan B6	\$2,506.27	30-Jul-2021	4.78	\$11,979.95
Numericable US LLC	USD Term Loan B6	\$2,506.27	29-Oct-2021	5.03	\$12,606.52
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Jan-2022	5.28	\$13,233.08
Numericable US LLC	USD Term Loan B6	\$2,506.27	29-Apr-2022	5.53	\$13,859.65
Numericable US LLC	USD Term Loan B6	\$2,506.27	29-Jul-2022	5.78	\$14,486.22
Numericable US LLC	USD Term Loan B6	\$2,506.27	31-Oct-2022	6.03	\$15,112.78
Numericable US LLC	USD Term Loan B6	\$934,837.09	10-Feb-2023	6.31	\$5,898,822.05
Numericable US LLC Subtotal		\$997,493.74			\$6,088,646.62
Numericable-SFR SA					
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2016	0.03	\$112.36
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2017	0.28	\$1,048.69
Numericable-SFR SA	USD TLB-7	\$3,745.31	28-Apr-2017	0.52	\$1,947.56
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2017	0.78	\$2,921.34
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2017	1.03	\$3,857.67

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2018	1.28	\$4,793.99
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2018	1.53	\$5,730.32
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2018	1.78	\$6,666.65
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2018	2.03	\$7,602.97
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2019	2.28	\$8,539.30
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2019	2.53	\$9,475.63
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2019	2.78	\$10,411.95
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2019	3.03	\$11,348.28
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2020	3.28	\$12,284.61
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2020	3.53	\$13,220.93
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2020	3.78	\$14,157.26
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Oct-2020	4.03	\$15,093.59
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Jan-2021	4.28	\$16,029.91
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Apr-2021	4.53	\$16,966.24
Numericable-SFR SA	USD TLB-7	\$3,745.31	30-Jul-2021	4.78	\$17,902.57
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Oct-2021	5.03	\$18,838.89
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2022	5.28	\$19,775.22
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Apr-2022	5.53	\$20,711.55
Numericable-SFR SA	USD TLB-7	\$3,745.31	29-Jul-2022	5.78	\$21,647.87
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2022	6.03	\$22,584.20
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jan-2023	6.28	\$23,520.53
Numericable-SFR SA	USD TLB-7	\$3,745.31	28-Apr-2023	6.52	\$24,419.40
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Jul-2023	6.78	\$25,393.18
Numericable-SFR SA	USD TLB-7	\$3,745.31	31-Oct-2023	7.03	\$26,329.51
Numericable-SFR SA	USD TLB-7	\$1,385,763.45	15-Jan-2024	7.24	\$10,032,927.39
Numericable-SFR SA Subtotal		\$1,494,377.34			\$10,416,259.52
NVA Holdings Inc					
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Dec-2016	0.19	\$1,181.96
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Mar-2017	0.44	\$2,737.17
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Jun-2017	0.69	\$4,292.38
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Sep-2017	0.94	\$5,847.59
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Dec-2017	1.19	\$7,402.80
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Mar-2018	1.44	\$8,958.01
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Jun-2018	1.69	\$10,513.22
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	28-Sep-2018	1.94	\$12,068.42
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Dec-2018	2.2	\$13,685.84
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	29-Mar-2019	2.44	\$15,178.84
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	28-Jun-2019	2.69	\$16,734.05
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Sep-2019	2.95	\$18,351.47
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Dec-2019	3.2	\$19,906.68
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Mar-2020	3.45	\$21,461.89
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Jun-2020	3.7	\$23,017.10
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Sep-2020	3.95	\$24,572.31
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Dec-2020	4.2	\$26,127.52
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	31-Mar-2021	4.45	\$27,682.73
NVA Holdings Inc	First Lien Term Loan	\$6,220.84	30-Jun-2021	4.7	\$29,237.94
NVA Holdings Inc	First Lien Term Loan	\$2,324,512.73	13-Aug-2021	4.82	\$11,204,151.34
NVA Holdings Inc Subtotal		\$2,442,708.63			\$11,493,109.23
NXP BV					
NXP BV	Tranche F Loans	\$2,666.00	30-Dec-2016	0.19	\$506.54
NXP BV	Tranche F Loans	\$2,666.00	31-Mar-2017	0.44	\$1,173.04
NXP BV	Tranche F Loans	\$2,666.00	30-Jun-2017	0.69	\$1,839.54

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
NXP BV	Tranche F Loans	\$2,666.00	29-Sep-2017	0.94	\$2,506.04
NXP BV	Tranche F Loans	\$2,666.00	29-Dec-2017	1.19	\$3,172.54
NXP BV	Tranche F Loans	\$2,666.00	30-Mar-2018	1.44	\$3,839.05
NXP BV	Tranche F Loans	\$2,666.00	29-Jun-2018	1.69	\$4,505.55
NXP BV	Tranche F Loans	\$2,666.00	28-Sep-2018	1.94	\$5,172.05
NXP BV	Tranche F Loans	\$2,666.00	31-Dec-2018	2.2	\$5,865.21
NXP BV	Tranche F Loans	\$2,666.00	29-Mar-2019	2.44	\$6,505.05
NXP BV	Tranche F Loans	\$2,666.00	28-Jun-2019	2.69	\$7,171.55
NXP BV	Tranche F Loans	\$2,666.00	30-Sep-2019	2.95	\$7,864.71
NXP BV	Tranche F Loans	\$2,666.00	31-Dec-2019	3.2	\$8,531.21
NXP BV	Tranche F Loans	\$2,666.00	31-Mar-2020	3.45	\$9,197.71
NXP BV	Tranche F Loans	\$2,666.00	30-Jun-2020	3.7	\$9,864.21
NXP BV	Tranche F Loans	\$2,666.00	30-Sep-2020	3.95	\$10,530.71
NXP BV	Tranche F Loans	\$1,023,745.33	07-Dec-2020	4.13	\$4,228,068.23
NXP BV Subtotal		\$1,066,401.39			\$4,316,312.94
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp					
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Dec-2016	0.19	\$947.31
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	31-Mar-2017	0.44	\$2,193.77
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Jun-2017	0.69	\$3,440.23
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Sep-2017	0.94	\$4,686.69
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Dec-2017	1.19	\$5,933.15
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Mar-2018	1.44	\$7,179.61
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Jun-2018	1.69	\$8,426.07
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	28-Sep-2018	1.94	\$9,672.53
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	31-Dec-2018	2.2	\$10,968.85
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	29-Mar-2019	2.44	\$12,165.45
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	28-Jun-2019	2.69	\$13,411.91
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$4,985.84	30-Sep-2019	2.95	\$14,708.23
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$1,879,661.81	18-Oct-2019	2.99	\$5,620,188.80
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp Subtotal		\$1,939,491.89			\$5,713,922.60
Outerwall Inc					
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2016	0.2	\$1,354.17
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2017	0.44	\$2,979.17
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2017	0.69	\$4,671.88
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2017	0.95	\$6,432.29
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2017	1.2	\$8,125.00
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2018	1.44	\$9,750.00
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2018	1.69	\$11,442.71
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2018	1.95	\$13,203.13
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2018	2.2	\$14,895.83
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2019	2.44	\$16,520.83
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2019	2.69	\$18,213.54
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2019	2.95	\$19,973.96
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2019	3.2	\$21,666.67
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2020	3.45	\$23,359.38
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2020	3.7	\$25,052.08
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2020	3.95	\$26,744.79
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2020	4.2	\$28,437.50
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2021	4.45	\$30,130.21
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2021	4.7	\$31,822.92
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2021	4.95	\$33,515.63
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2021	5.2	\$35,208.33

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2022	5.45	\$36,901.04
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2022	5.7	\$38,593.75
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Sep-2022	5.95	\$40,286.46
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Dec-2022	6.2	\$41,979.17
Outerwall Inc	First Lien Term B Loan	\$6,770.83	31-Mar-2023	6.45	\$43,671.88
Outerwall Inc	First Lien Term B Loan	\$6,770.83	30-Jun-2023	6.7	\$45,364.58
Outerwall Inc	First Lien Term B Loan	\$2,525,520.84	26-Sep-2023	6.94	\$17,527,114.63
Outerwall Inc Subtotal		\$2,708,333.34			\$18,157,411.51
Packers Holdings LLC					
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Dec-2016	0.19	\$1,425.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	31-Mar-2017	0.44	\$3,300.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Jun-2017	0.69	\$5,175.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	29-Sep-2017	0.94	\$7,050.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	29-Dec-2017	1.19	\$8,925.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Mar-2018	1.44	\$10,800.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	29-Jun-2018	1.69	\$12,675.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	28-Sep-2018	1.94	\$14,550.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	31-Dec-2018	2.2	\$16,500.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	29-Mar-2019	2.44	\$18,300.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	28-Jun-2019	2.69	\$20,175.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Sep-2019	2.95	\$22,125.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	31-Dec-2019	3.2	\$24,000.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	31-Mar-2020	3.45	\$25,875.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Jun-2020	3.7	\$27,750.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Sep-2020	3.95	\$29,625.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	31-Dec-2020	4.2	\$31,500.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	31-Mar-2021	4.45	\$33,375.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Jun-2021	4.7	\$35,250.00
Packers Holdings LLC	Initial Term Loan	\$7,500.00	30-Sep-2021	4.95	\$37,125.00
Packers Holdings LLC	Initial Term Loan	\$2,797,500.00	02-Dec-2021	5.12	\$14,323,200.00
Packers Holdings LLC Subtotal		\$2,947,500.00			\$14,708,700.00
Petco Animal Supplies Inc					
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2016	0.03	\$90.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2017	0.28	\$840.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	28-Apr-2017	0.52	\$1,560.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2017	0.78	\$2,340.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2017	1.03	\$3,090.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2018	1.28	\$3,840.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2018	1.53	\$4,590.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2018	1.78	\$5,340.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2018	2.03	\$6,090.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2019	2.28	\$6,840.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2019	2.53	\$7,590.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2019	2.78	\$8,340.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2019	3.03	\$9,090.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2020	3.28	\$9,840.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2020	3.53	\$10,590.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jul-2020	3.78	\$11,340.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Oct-2020	4.03	\$12,090.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Jan-2021	4.28	\$12,840.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Apr-2021	4.53	\$13,590.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	30-Jul-2021	4.78	\$14,340.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Oct-2021	5.03	\$15,090.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Jan-2022	5.28	\$15,840.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Apr-2022	5.53	\$16,590.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	29-Jul-2022	5.78	\$17,340.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$3,000.00	31-Oct-2022	6.03	\$18,090.00
Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$1,119,000.00	26-Jan-2023	6.27	\$7,016,130.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2016	0.03	\$75.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2017	0.28	\$700.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	28-Apr-2017	0.52	\$1,300.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2017	0.78	\$1,950.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2017	1.03	\$2,575.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2018	1.28	\$3,200.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2018	1.53	\$3,825.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2018	1.78	\$4,450.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2018	2.03	\$5,075.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2019	2.28	\$5,700.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2019	2.53	\$6,325.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2019	2.78	\$6,950.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2019	3.03	\$7,575.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2020	3.28	\$8,200.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2020	3.53	\$8,825.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jul-2020	3.78	\$9,450.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Oct-2020	4.03	\$10,075.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Jan-2021	4.28	\$10,700.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Apr-2021	4.53	\$11,325.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	30-Jul-2021	4.78	\$11,950.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Oct-2021	5.03	\$12,575.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Jan-2022	5.28	\$13,200.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Apr-2022	5.53	\$13,825.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	29-Jul-2022	5.78	\$14,450.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$2,500.00	31-Oct-2022	6.03	\$15,075.00
Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$932,500.00	26-Jan-2023	6.27	\$5,846,775.00
Petco Animal Supplies Inc Subtotal		\$2,189,000.00			\$13,279,475.00
PetSmart Inc					
PetSmart Inc	Tranche B-2 Loan	\$3,450,018.99	11-Mar-2022	5.39	\$18,595,602.34
PetSmart Inc Subtotal		\$3,450,018.99			\$18,595,602.34
PFS Holding Corporation					
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Dec-2016	0.19	\$2,137.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Mar-2017	0.44	\$4,950.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Jun-2017	0.69	\$7,762.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Sep-2017	0.94	\$10,575.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Dec-2017	1.19	\$13,387.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Mar-2018	1.44	\$16,200.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Jun-2018	1.69	\$19,012.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	28-Sep-2018	1.94	\$21,825.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Dec-2018	2.2	\$24,750.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	29-Mar-2019	2.44	\$27,450.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	28-Jun-2019	2.69	\$30,262.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Sep-2019	2.95	\$33,187.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Dec-2019	3.2	\$36,000.00
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Mar-2020	3.45	\$38,812.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Jun-2020	3.7	\$41,625.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	30-Sep-2020	3.95	\$44,437.50
PFS Holding Corporation	First Lien Term Loan	\$11,250.00	31-Dec-2020	4.2	\$47,250.00
PFS Holding Corporation	First Lien Term Loan	\$4,196,250.00	29-Jan-2021	4.28	\$17,959,950.00
PFS Holding Corporation Subtotal		\$4,387,500.00			\$18,379,575.00
PQ Corporation					
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Dec-2016	0.19	\$356.25
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Mar-2017	0.44	\$825.00
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Jun-2017	0.69	\$1,293.75
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	29-Sep-2017	0.94	\$1,762.50
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	29-Dec-2017	1.19	\$2,231.25
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Mar-2018	1.44	\$2,700.00
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	29-Jun-2018	1.69	\$3,168.75
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	28-Sep-2018	1.94	\$3,637.50
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Dec-2018	2.2	\$4,125.00
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	29-Mar-2019	2.44	\$4,575.00
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	28-Jun-2019	2.69	\$5,043.75
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Sep-2019	2.95	\$5,531.25
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Dec-2019	3.2	\$6,000.00
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Mar-2020	3.45	\$6,468.75
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Jun-2020	3.7	\$6,937.50
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Sep-2020	3.95	\$7,406.25
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Dec-2020	4.2	\$7,875.00
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Mar-2021	4.45	\$8,343.75
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Jun-2021	4.7	\$8,812.50
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Sep-2021	4.95	\$9,281.25
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Dec-2021	5.2	\$9,750.00
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	31-Mar-2022	5.45	\$10,218.75
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Jun-2022	5.7	\$10,687.50
PQ Corporation	Dollar Tranche B1 Loan	\$1,875.00	30-Sep-2022	5.95	\$11,156.25
PQ Corporation	Dollar Tranche B1 Loan	\$703,125.00	04-Nov-2022	6.04	\$4,246,875.00
PQ Corporation Subtotal		\$748,125.00			\$4,385,062.50
Precyse Acquisition Corp					
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Dec-2016	0.19	\$712.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2017	0.44	\$1,650.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2017	0.69	\$2,587.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Sep-2017	0.94	\$3,525.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Dec-2017	1.19	\$4,462.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Mar-2018	1.44	\$5,400.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Jun-2018	1.69	\$6,337.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	28-Sep-2018	1.94	\$7,275.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2018	2.2	\$8,250.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	29-Mar-2019	2.44	\$9,150.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	28-Jun-2019	2.69	\$10,087.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2019	2.95	\$11,062.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2019	3.2	\$12,000.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2020	3.45	\$12,937.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2020	3.7	\$13,875.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2020	3.95	\$14,812.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2020	4.2	\$15,750.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2021	4.45	\$16,687.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2021	4.7	\$17,625.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2021	4.95	\$18,562.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Dec-2021	5.2	\$19,500.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	31-Mar-2022	5.45	\$20,437.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Jun-2022	5.7	\$21,375.00
Precyse Acquisition Corp	First Lien Initial Term Loan	\$3,750.00	30-Sep-2022	5.95	\$22,312.50
Precyse Acquisition Corp	First Lien Initial Term Loan	\$1,406,250.00	20-Oct-2022	6	\$8,437,500.00
Precyse Acquisition Corp Subtotal		\$1,496,250.00			\$8,713,875.00
Presidio Inc					
Presidio Inc	Term B Loan	\$10,214.65	30-Dec-2016	0.19	\$1,940.78
Presidio Inc	Term B Loan	\$10,214.65	31-Mar-2017	0.44	\$4,494.44
Presidio Inc	Term B Loan	\$10,214.65	30-Jun-2017	0.69	\$7,048.11
Presidio Inc	Term B Loan	\$10,214.65	29-Sep-2017	0.94	\$9,601.77
Presidio Inc	Term B Loan	\$10,214.65	29-Dec-2017	1.19	\$12,155.43
Presidio Inc	Term B Loan	\$10,214.65	30-Mar-2018	1.44	\$14,709.09
Presidio Inc	Term B Loan	\$10,214.65	29-Jun-2018	1.69	\$17,262.75
Presidio Inc	Term B Loan	\$10,214.65	28-Sep-2018	1.94	\$19,816.41
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2018	2.2	\$22,472.22
Presidio Inc	Term B Loan	\$10,214.65	29-Mar-2019	2.44	\$24,923.73
Presidio Inc	Term B Loan	\$10,214.65	28-Jun-2019	2.69	\$27,477.40
Presidio Inc	Term B Loan	\$10,214.65	30-Sep-2019	2.95	\$30,133.20
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2019	3.2	\$32,686.87
Presidio Inc	Term B Loan	\$10,214.65	31-Mar-2020	3.45	\$35,240.53
Presidio Inc	Term B Loan	\$10,214.65	30-Jun-2020	3.7	\$37,794.19
Presidio Inc	Term B Loan	\$10,214.65	30-Sep-2020	3.95	\$40,347.85
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2020	4.2	\$42,901.51
Presidio Inc	Term B Loan	\$10,214.65	31-Mar-2021	4.45	\$45,455.17
Presidio Inc	Term B Loan	\$10,214.65	30-Jun-2021	4.7	\$48,008.83
Presidio Inc	Term B Loan	\$10,214.65	30-Sep-2021	4.95	\$50,562.49
Presidio Inc	Term B Loan	\$10,214.65	31-Dec-2021	5.2	\$53,116.16
Presidio Inc	Term B Loan	\$3,810,059.97	02-Feb-2022	5.29	\$20,155,217.22
Presidio Inc Subtotal		\$4,024,567.52			\$20,733,366.15
Prime Security Services Borrower LLC					
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Dec-2016	0.19	\$558.13
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2017	0.44	\$1,292.50
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Jun-2017	0.69	\$2,026.88
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Sep-2017	0.94	\$2,761.25
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Dec-2017	1.19	\$3,495.63
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Mar-2018	1.44	\$4,230.00
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Jun-2018	1.69	\$4,964.38
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	28-Sep-2018	1.94	\$5,698.75
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Dec-2018	2.2	\$6,462.50
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	29-Mar-2019	2.44	\$7,167.50
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	28-Jun-2019	2.69	\$7,901.88
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Sep-2019	2.95	\$8,665.63
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Dec-2019	3.2	\$9,400.00
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2020	3.45	\$10,134.38
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Jun-2020	3.7	\$10,868.75
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Sep-2020	3.95	\$11,603.13
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Dec-2020	4.2	\$12,337.50
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2021	4.45	\$13,071.88
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Jun-2021	4.7	\$13,806.25
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Sep-2021	4.95	\$14,540.63
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	30-Dec-2021	5.2	\$15,275.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$2,937.50	31-Mar-2022	5.45	\$16,009.38
Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$1,107,437.50	02-May-2022	5.53	\$6,124,129.38
Prime Security Services Borrower LLC Subtotal		\$1,172,062.50			\$6,306,401.25
Printpack Holdings Inc					
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Dec-2016	0.19	\$1,011.17
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2017	0.44	\$2,341.66
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2017	0.69	\$3,672.14
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Sep-2017	0.94	\$5,002.63
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Dec-2017	1.19	\$6,333.11
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Mar-2018	1.44	\$7,663.60
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Jun-2018	1.69	\$8,994.09
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	28-Sep-2018	1.94	\$10,324.57
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Dec-2018	2.2	\$11,708.28
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	29-Mar-2019	2.44	\$12,985.54
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	28-Jun-2019	2.69	\$14,316.03
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2019	2.95	\$15,699.74
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Dec-2019	3.2	\$17,030.22
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2020	3.45	\$18,360.71
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2020	3.7	\$19,691.19
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2020	3.95	\$21,021.68
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Dec-2020	4.2	\$22,352.17
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2021	4.45	\$23,682.65
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2021	4.7	\$25,013.14
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2021	4.95	\$26,343.62
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Dec-2021	5.2	\$27,674.11
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2022	5.45	\$29,004.60
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2022	5.7	\$30,335.08
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Sep-2022	5.95	\$31,665.57
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Dec-2022	6.2	\$32,996.06
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	31-Mar-2023	6.45	\$34,326.54
Printpack Holdings Inc	First Lien Term Loan	\$5,321.94	30-Jun-2023	6.7	\$35,657.03
Printpack Holdings Inc	First Lien Term Loan	\$1,985,085.28	26-Jul-2023	6.77	\$13,439,027.33
Printpack Holdings Inc Subtotal		\$2,128,777.78			\$13,934,234.26
Quorum Health Corporation					
Quorum Health Corporation	Term Loan	\$3,750.00	30-Dec-2016	0.19	\$712.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2017	0.44	\$1,650.00
Quorum Health Corporation	Term Loan	\$3,750.00	30-Jun-2017	0.69	\$2,587.50
Quorum Health Corporation	Term Loan	\$3,750.00	29-Sep-2017	0.94	\$3,525.00
Quorum Health Corporation	Term Loan	\$3,750.00	29-Dec-2017	1.19	\$4,462.50
Quorum Health Corporation	Term Loan	\$3,750.00	30-Mar-2018	1.44	\$5,400.00
Quorum Health Corporation	Term Loan	\$3,750.00	29-Jun-2018	1.69	\$6,337.50
Quorum Health Corporation	Term Loan	\$3,750.00	28-Sep-2018	1.94	\$7,275.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2018	2.2	\$8,250.00
Quorum Health Corporation	Term Loan	\$3,750.00	29-Mar-2019	2.44	\$9,150.00
Quorum Health Corporation	Term Loan	\$3,750.00	28-Jun-2019	2.69	\$10,087.50
Quorum Health Corporation	Term Loan	\$3,750.00	30-Sep-2019	2.95	\$11,062.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2019	3.2	\$12,000.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2020	3.45	\$12,937.50
Quorum Health Corporation	Term Loan	\$3,750.00	30-Jun-2020	3.7	\$13,875.00
Quorum Health Corporation	Term Loan	\$3,750.00	30-Sep-2020	3.95	\$14,812.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2020	4.2	\$15,750.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2021	4.45	\$16,687.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Quorum Health Corporation	Term Loan	\$3,750.00	30-Jun-2021	4.7	\$17,625.00
Quorum Health Corporation	Term Loan	\$3,750.00	30-Sep-2021	4.95	\$18,562.50
Quorum Health Corporation	Term Loan	\$3,750.00	31-Dec-2021	5.2	\$19,500.00
Quorum Health Corporation	Term Loan	\$3,750.00	31-Mar-2022	5.45	\$20,437.50
Quorum Health Corporation	Term Loan	\$1,410,000.00	29-Apr-2022	5.53	\$7,797,300.00
Quorum Health Corporation Subtotal		\$1,492,500.00			\$8,029,987.50
Raley's					
Raley's	Initial Term Loan	\$43,910.26	30-Dec-2016	0.19	\$8,342.95
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2017	0.44	\$19,320.51
Raley's	Initial Term Loan	\$43,910.26	30-Jun-2017	0.69	\$30,298.08
Raley's	Initial Term Loan	\$43,910.26	29-Sep-2017	0.94	\$41,275.64
Raley's	Initial Term Loan	\$43,910.26	29-Dec-2017	1.19	\$52,253.21
Raley's	Initial Term Loan	\$43,910.26	30-Mar-2018	1.44	\$63,230.77
Raley's	Initial Term Loan	\$43,910.26	29-Jun-2018	1.69	\$74,208.33
Raley's	Initial Term Loan	\$43,910.26	28-Sep-2018	1.94	\$85,185.90
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2018	2.2	\$96,602.56
Raley's	Initial Term Loan	\$43,910.26	29-Mar-2019	2.44	\$107,141.03
Raley's	Initial Term Loan	\$43,910.26	28-Jun-2019	2.69	\$118,118.59
Raley's	Initial Term Loan	\$43,910.26	30-Sep-2019	2.95	\$129,535.26
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2019	3.2	\$140,512.82
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2020	3.45	\$151,490.38
Raley's	Initial Term Loan	\$43,910.26	30-Jun-2020	3.7	\$162,467.95
Raley's	Initial Term Loan	\$43,910.26	30-Sep-2020	3.95	\$173,445.51
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2020	4.2	\$184,423.08
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2021	4.45	\$195,400.64
Raley's	Initial Term Loan	\$43,910.26	30-Jun-2021	4.7	\$206,378.21
Raley's	Initial Term Loan	\$43,910.26	30-Sep-2021	4.95	\$217,355.77
Raley's	Initial Term Loan	\$43,910.26	31-Dec-2021	5.2	\$228,333.33
Raley's	Initial Term Loan	\$43,910.26	31-Mar-2022	5.45	\$239,310.90
Raley's	Initial Term Loan	\$1,878,076.79	18-May-2022	5.58	\$10,479,668.52
Raley's Subtotal		\$2,844,102.44			\$13,204,299.93
Redtop Acquisitions Limited					
Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$750,000.00	03-Dec-2020	4.12	\$3,090,000.00
Redtop Acquisitions Limited Subtotal		\$750,000.00			\$3,090,000.00
Royal Holdings Inc					
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Dec-2016	0.19	\$237.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2017	0.44	\$550.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Jun-2017	0.69	\$862.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Sep-2017	0.94	\$1,175.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Dec-2017	1.19	\$1,487.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Mar-2018	1.44	\$1,800.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Jun-2018	1.69	\$2,112.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	28-Sep-2018	1.94	\$2,425.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2018	2.2	\$2,750.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	29-Mar-2019	2.44	\$3,050.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	28-Jun-2019	2.69	\$3,362.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Sep-2019	2.95	\$3,687.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2019	3.2	\$4,000.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2020	3.45	\$4,312.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Jun-2020	3.7	\$4,625.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Sep-2020	3.95	\$4,937.50

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2020	4.2	\$5,250.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2021	4.45	\$5,562.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Jun-2021	4.7	\$5,875.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	30-Sep-2021	4.95	\$6,187.50
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Dec-2021	5.2	\$6,500.00
Royal Holdings Inc	First Lien Initial Term Loan	\$1,250.00	31-Mar-2022	5.45	\$6,812.50
Royal Holdings Inc	First Lien Initial Term Loan	\$466,250.00	20-Jun-2022	5.67	\$2,643,637.50
Royal Holdings Inc Subtotal		\$493,750.00			\$2,721,200.00
Sabre Inc					
Sabre Inc	Incremental Term Loan	\$1,921,617.54	19-Feb-2019	2.33	\$4,477,368.87
Sabre Inc Subtotal		\$1,921,617.54			\$4,477,368.87
Securus Technologies Holdings Inc					
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Dec-2016	0.19	\$423.87
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Mar-2017	0.44	\$981.59
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Jun-2017	0.69	\$1,539.30
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Sep-2017	0.94	\$2,097.02
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Dec-2017	1.19	\$2,654.74
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Mar-2018	1.44	\$3,212.46
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Jun-2018	1.69	\$3,770.18
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	28-Sep-2018	1.94	\$4,327.90
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Dec-2018	2.2	\$4,907.93
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	29-Mar-2019	2.44	\$5,443.34
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	28-Jun-2019	2.69	\$6,001.06
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	30-Sep-2019	2.95	\$6,581.08
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Dec-2019	3.2	\$7,138.80
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$2,230.88	31-Mar-2020	3.45	\$7,696.52
Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$834,504.90	30-Apr-2020	3.53	\$2,945,802.29
Securus Technologies Holdings Inc Subtotal		\$865,737.16			\$3,002,578.07
Select Medical Corp					
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	31-Mar-2017	0.44	\$2,015.73
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	30-Jun-2017	0.69	\$3,161.03
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	30-Sep-2017	0.95	\$4,352.15
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	31-Dec-2017	1.2	\$5,497.45
Select Medical Corp	Series E Tranche B Term Loan	\$4,581.21	30-Mar-2018	1.44	\$6,596.94
Select Medical Corp	Series E Tranche B Term Loan	\$1,950,083.95	01-Jun-2018	1.61	\$3,139,635.17
Select Medical Corp Subtotal		\$1,972,990.00			\$3,161,258.47
Shearer's Foods LLC					
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Dec-2016	0.19	\$701.65
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Mar-2017	0.44	\$1,624.87
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Jun-2017	0.69	\$2,548.10
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Sep-2017	0.94	\$3,471.32
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Dec-2017	1.19	\$4,394.54
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Mar-2018	1.44	\$5,317.77
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Jun-2018	1.69	\$6,240.99
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	28-Sep-2018	1.94	\$7,164.21
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Dec-2018	2.2	\$8,124.37
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	29-Mar-2019	2.44	\$9,010.66
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	28-Jun-2019	2.69	\$9,933.88
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Sep-2019	2.95	\$10,894.04

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Dec-2019	3.2	\$11,817.26
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Mar-2020	3.45	\$12,740.48
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Jun-2020	3.7	\$13,663.71
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	30-Sep-2020	3.95	\$14,586.93
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Dec-2020	4.2	\$15,510.15
Shearer's Foods LLC	First Lien Term Loan	\$3,692.89	31-Mar-2021	4.45	\$16,433.38
Shearer's Foods LLC	First Lien Term Loan	\$1,381,142.13	30-Jun-2021	4.7	\$6,491,368.02
Shearer's Foods LLC	Second Lien Term Loan	\$1,000,000.00	30-Jun-2022	5.7	\$5,700,000.00
Shearer's Foods LLC Subtotal		\$2,447,614.21			\$12,345,546.32
Sitel Worldwide Corporation					
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Dec-2016	0.19	\$950.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Mar-2017	0.44	\$2,200.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Jun-2017	0.69	\$3,450.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Sep-2017	0.94	\$4,700.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Dec-2017	1.19	\$5,950.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Mar-2018	1.44	\$7,200.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Jun-2018	1.69	\$8,450.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	28-Sep-2018	1.94	\$9,700.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Dec-2018	2.2	\$11,000.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	29-Mar-2019	2.44	\$12,200.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	28-Jun-2019	2.69	\$13,450.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Sep-2019	2.95	\$14,750.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Dec-2019	3.2	\$16,000.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Mar-2020	3.45	\$17,250.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Jun-2020	3.7	\$18,500.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Sep-2020	3.95	\$19,750.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Dec-2020	4.2	\$21,000.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	31-Mar-2021	4.45	\$22,250.00
Sitel Worldwide Corporation	First Lien Term Loan	\$5,000.00	30-Jun-2021	4.7	\$23,500.00
Sitel Worldwide Corporation	First Lien Term Loan	\$1,885,000.00	20-Sep-2021	4.92	\$9,274,200.00
Sitel Worldwide Corporation Subtotal		\$1,980,000.00			\$9,506,450.00
SiteOne Landscape Supply, LLC					
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Dec-2016	0.19	\$285.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	31-Mar-2017	0.44	\$660.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Jun-2017	0.69	\$1,035.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	29-Sep-2017	0.94	\$1,410.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	29-Dec-2017	1.19	\$1,785.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Mar-2018	1.44	\$2,160.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	29-Jun-2018	1.69	\$2,535.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	28-Sep-2018	1.94	\$2,910.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	31-Dec-2018	2.2	\$3,300.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	29-Mar-2019	2.44	\$3,660.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	28-Jun-2019	2.69	\$4,035.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Sep-2019	2.95	\$4,425.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	31-Dec-2019	3.2	\$4,800.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	31-Mar-2020	3.45	\$5,175.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Jun-2020	3.7	\$5,550.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Sep-2020	3.95	\$5,925.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	31-Dec-2020	4.2	\$6,300.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	31-Mar-2021	4.45	\$6,675.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Jun-2021	4.7	\$7,050.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Sep-2021	4.95	\$7,425.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	30-Dec-2021	5.2	\$7,800.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$1,500.00	31-Mar-2022	5.45	\$8,175.00
SiteOne Landscape Supply, LLC	Initial Term Loan	\$564,000.00	29-Apr-2022	5.53	\$3,118,920.00
SiteOne Landscape Supply, LLC Subtotal		\$597,000.00			\$3,211,995.00
SK Spice Sarl					
SK Spice Sarl	Term Loan A	\$19,230.77	03-Jan-2017	0.21	\$4,038.46
SK Spice Sarl	Term Loan A	\$19,230.77	31-Mar-2017	0.44	\$8,461.54
SK Spice Sarl	Term Loan A	\$19,230.77	30-Jun-2017	0.69	\$13,269.23
SK Spice Sarl	Term Loan A	\$19,230.77	02-Oct-2017	0.95	\$18,269.23
SK Spice Sarl	Term Loan A	\$19,230.77	02-Jan-2018	1.2	\$23,076.92
SK Spice Sarl	Term Loan A	\$19,230.77	30-Mar-2018	1.44	\$27,692.31
SK Spice Sarl	Term Loan A	\$19,230.77	02-Jul-2018	1.7	\$32,692.31
SK Spice Sarl	Term Loan A	\$38,461.54	01-Oct-2018	1.95	\$75,000.00
SK Spice Sarl	Term Loan A	\$38,461.54	31-Dec-2018	2.2	\$84,615.38
SK Spice Sarl	Term Loan A	\$38,461.54	01-Apr-2019	2.45	\$94,230.77
SK Spice Sarl	Term Loan A	\$38,461.54	01-Jul-2019	2.7	\$103,846.15
SK Spice Sarl	Term Loan A	\$38,461.54	30-Sep-2019	2.95	\$113,461.54
SK Spice Sarl	Term Loan A	\$38,461.54	31-Dec-2019	3.2	\$123,076.92
SK Spice Sarl	Term Loan A	\$38,461.54	31-Mar-2020	3.45	\$132,692.31
SK Spice Sarl	Term Loan A	\$1,038,461.54	01-Jul-2020	3.7	\$3,842,307.69
SK Spice Sarl Subtotal		\$1,442,307.69			\$4,696,730.76
SolarWinds Holdings Inc					
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Dec-2016	0.19	\$570.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2017	0.44	\$1,320.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2017	0.69	\$2,070.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Sep-2017	0.94	\$2,820.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Dec-2017	1.19	\$3,570.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Mar-2018	1.44	\$4,320.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Jun-2018	1.69	\$5,070.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	28-Sep-2018	1.94	\$5,820.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Dec-2018	2.2	\$6,600.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	29-Mar-2019	2.44	\$7,320.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	28-Jun-2019	2.69	\$8,070.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2019	2.95	\$8,850.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Dec-2019	3.2	\$9,600.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2020	3.45	\$10,350.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2020	3.7	\$11,100.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2020	3.95	\$11,850.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Dec-2020	4.2	\$12,600.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2021	4.45	\$13,350.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2021	4.7	\$14,100.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2021	4.95	\$14,850.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Dec-2021	5.2	\$15,600.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	31-Mar-2022	5.45	\$16,350.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Jun-2022	5.7	\$17,100.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Sep-2022	5.95	\$17,850.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$3,000.00	30-Dec-2022	6.2	\$18,600.00
SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$1,122,000.00	03-Feb-2023	6.29	\$7,057,380.00
SolarWinds Holdings Inc Subtotal		\$1,197,000.00			\$7,297,080.00
Solera, LLC (Solera Finance, Inc.)					
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Dec-2016	0.19	\$855.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2017	0.44	\$1,980.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2017	0.69	\$3,105.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Sep-2017	0.94	\$4,230.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Dec-2017	1.19	\$5,355.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Mar-2018	1.44	\$6,480.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Jun-2018	1.69	\$7,605.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	28-Sep-2018	1.94	\$8,730.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2018	2.2	\$9,900.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	29-Mar-2019	2.44	\$10,980.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	28-Jun-2019	2.69	\$12,105.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2019	2.95	\$13,275.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2019	3.2	\$14,400.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2020	3.45	\$15,525.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2020	3.7	\$16,650.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2020	3.95	\$17,775.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2020	4.2	\$18,900.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2021	4.45	\$20,025.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2021	4.7	\$21,150.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2021	4.95	\$22,275.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Dec-2021	5.2	\$23,400.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	31-Mar-2022	5.45	\$24,525.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Jun-2022	5.7	\$25,650.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Sep-2022	5.95	\$26,775.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$4,500.00	30-Dec-2022	6.2	\$27,900.00
Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$1,678,500.00	03-Mar-2023	6.37	\$10,692,045.00
Solera, LLC (Solera Finance, Inc.) Subtotal		\$1,791,000.00			\$11,051,595.00

Sophia LP					
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Dec-2016	0.19	\$1,191.09
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2017	0.44	\$2,758.31
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2017	0.69	\$4,325.54
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Sep-2017	0.94	\$5,892.76
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Dec-2017	1.19	\$7,459.98
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Mar-2018	1.44	\$9,027.20
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Jun-2018	1.69	\$10,594.43
Sophia LP	Closing Date Term Loan	\$6,268.89	28-Sep-2018	1.94	\$12,161.65
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2018	2.2	\$13,791.56
Sophia LP	Closing Date Term Loan	\$6,268.89	29-Mar-2019	2.44	\$15,296.10
Sophia LP	Closing Date Term Loan	\$6,268.89	28-Jun-2019	2.69	\$16,863.32
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Sep-2019	2.95	\$18,493.23
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2019	3.2	\$20,060.45
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2020	3.45	\$21,627.68
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2020	3.7	\$23,194.90
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Sep-2020	3.95	\$24,762.12
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2020	4.2	\$26,329.35
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2021	4.45	\$27,896.57
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2021	4.7	\$29,463.79
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Sep-2021	4.95	\$31,031.01
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Dec-2021	5.2	\$32,598.24
Sophia LP	Closing Date Term Loan	\$6,268.89	31-Mar-2022	5.45	\$34,165.46
Sophia LP	Closing Date Term Loan	\$6,268.89	30-Jun-2022	5.7	\$35,732.68
Sophia LP	Closing Date Term Loan	\$2,320,615.11	30-Sep-2022	5.95	\$13,807,659.91
Sophia LP Subtotal		\$2,464,799.62			\$14,232,377.32

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
SourceHOV LLC					
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Dec-2016	0.19	\$7,125.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	31-Mar-2017	0.44	\$16,500.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Jun-2017	0.69	\$25,875.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Sep-2017	0.94	\$35,250.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Dec-2017	1.19	\$44,625.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Mar-2018	1.44	\$54,000.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Jun-2018	1.69	\$63,375.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	28-Sep-2018	1.94	\$72,750.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	31-Dec-2018	2.2	\$82,500.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	29-Mar-2019	2.44	\$91,500.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	28-Jun-2019	2.69	\$100,875.00
SourceHOV LLC	First Lien Term B Loan	\$37,500.00	30-Sep-2019	2.95	\$110,625.00
SourceHOV LLC	First Lien Term B Loan	\$2,343,750.00	31-Oct-2019	3.03	\$7,101,562.50
SourceHOV LLC Subtotal		\$2,793,750.00			\$7,806,562.50
Spin Holdco Inc					
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Dec-2016	0.19	\$1,417.89
Spin Holdco Inc	Initial Term Loan	\$7,462.56	31-Mar-2017	0.44	\$3,283.53
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Jun-2017	0.69	\$5,149.17
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Sep-2017	0.94	\$7,014.81
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Dec-2017	1.19	\$8,880.45
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Mar-2018	1.44	\$10,746.09
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Jun-2018	1.69	\$12,611.73
Spin Holdco Inc	Initial Term Loan	\$7,462.56	28-Sep-2018	1.94	\$14,477.37
Spin Holdco Inc	Initial Term Loan	\$7,462.56	31-Dec-2018	2.2	\$16,417.64
Spin Holdco Inc	Initial Term Loan	\$7,462.56	29-Mar-2019	2.44	\$18,208.65
Spin Holdco Inc	Initial Term Loan	\$7,462.56	28-Jun-2019	2.69	\$20,074.29
Spin Holdco Inc	Initial Term Loan	\$7,462.56	30-Sep-2019	2.95	\$22,014.56
Spin Holdco Inc	Initial Term Loan	\$2,843,236.43	14-Nov-2019	3.07	\$8,728,735.85
Spin Holdco Inc Subtotal		\$2,932,787.19			\$8,869,032.03
Springer Science & Business Media GMBH					
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	30-Dec-2016	0.19	\$34.11
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Mar-2017	0.44	\$3,300.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	30-Jun-2017	0.69	\$5,175.00
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	29-Sep-2017	0.94	\$168.77
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	29-Dec-2017	1.19	\$213.66
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	30-Mar-2018	1.44	\$258.55
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	29-Jun-2018	1.69	\$303.43
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	28-Sep-2018	1.94	\$348.32
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Dec-2018	2.2	\$16,499.99
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	29-Mar-2019	2.44	\$438.10
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	28-Jun-2019	2.69	\$482.98
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	30-Sep-2019	2.95	\$22,124.99
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Dec-2019	3.2	\$23,999.99
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$7,500.00	31-Mar-2020	3.45	\$25,874.99
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$179.55	30-Jun-2020	3.7	\$664.33
Springer Science & Business Media GMBH	Initial Term B9 Loan	\$2,908,389.41	14-Aug-2020	3.82	\$11,110,047.55
Springer Science & Business Media GMBH Subtotal		\$2,955,005.32			\$11,209,934.78
St. George's University Scholastic Services LLC					
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Dec-2016	0.19	\$2,731.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2017	0.44	\$6,325.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2017	0.69	\$9,918.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Sep-2017	0.94	\$13,512.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Dec-2017	1.19	\$17,106.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2018	1.44	\$20,700.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Jun-2018	1.69	\$24,293.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	28-Sep-2018	1.94	\$27,887.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2018	2.2	\$31,625.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	29-Mar-2019	2.44	\$35,075.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	28-Jun-2019	2.69	\$38,668.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Sep-2019	2.95	\$42,406.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2019	3.2	\$46,000.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2020	3.45	\$49,593.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2020	3.7	\$53,187.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Sep-2020	3.95	\$56,781.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2020	4.2	\$60,375.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2021	4.45	\$63,968.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2021	4.7	\$67,562.50
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Sep-2021	4.95	\$71,156.25
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Dec-2021	5.2	\$74,750.00
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	31-Mar-2022	5.45	\$78,343.75
St. George's University Scholastic Services LLC	Term Loan	\$14,375.00	30-Jun-2022	5.7	\$81,937.50
St. George's University Scholastic Services LLC	Term Loan	\$819,375.00	06-Jul-2022	5.71	\$4,678,631.25
St. George's University Scholastic Services LLC Subtotal		\$1,150,000.00			\$5,652,537.50
Sterigenics-Nordion Holdings LLC					
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Dec-2016	0.19	\$1,187.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	31-Mar-2017	0.44	\$2,750.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Jun-2017	0.69	\$4,312.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	29-Sep-2017	0.94	\$5,875.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	29-Dec-2017	1.19	\$7,437.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Mar-2018	1.44	\$9,000.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	29-Jun-2018	1.69	\$10,562.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	28-Sep-2018	1.94	\$12,125.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	31-Dec-2018	2.2	\$13,750.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	29-Mar-2019	2.44	\$15,250.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	28-Jun-2019	2.69	\$16,812.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Sep-2019	2.95	\$18,437.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	31-Dec-2019	3.2	\$20,000.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	31-Mar-2020	3.45	\$21,562.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Jun-2020	3.7	\$23,125.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Sep-2020	3.95	\$24,687.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	31-Dec-2020	4.2	\$26,250.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	31-Mar-2021	4.45	\$27,812.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Jun-2021	4.7	\$29,375.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Sep-2021	4.95	\$30,937.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	30-Dec-2021	5.2	\$32,500.00
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$6,250.00	31-Mar-2022	5.45	\$34,062.50
Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$2,337,500.00	16-May-2022	5.57	\$13,019,875.00
Sterigenics-Nordion Holdings LLC Subtotal		\$2,475,000.00			\$13,407,687.50
Stratose Intermediate Holdings II LLC					
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Dec-2016	0.19	\$475.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Mar-2017	0.44	\$1,100.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Jun-2017	0.69	\$1,725.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Sep-2017	0.87	\$2,175.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Jan-2018	1.2	\$3,000.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Apr-2018	1.45	\$3,625.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	02-Jul-2018	1.7	\$4,250.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	01-Oct-2018	1.95	\$4,875.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2018	2.2	\$5,500.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	01-Apr-2019	2.45	\$6,125.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	01-Jul-2019	2.7	\$6,750.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Sep-2019	2.95	\$7,375.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2019	3.2	\$8,000.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Mar-2020	3.45	\$8,625.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Jun-2020	3.7	\$9,250.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Sep-2020	3.95	\$9,875.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2020	4.2	\$10,500.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Mar-2021	4.45	\$11,125.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Jun-2021	4.7	\$11,750.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	30-Sep-2021	4.95	\$12,375.00
Stratose Intermediate Holdings II LLC	Term Loan	\$2,500.00	31-Dec-2021	5.2	\$13,000.00
Stratose Intermediate Holdings II LLC	Term Loan	\$940,000.01	26-Jan-2022	5.27	\$4,953,800.05
Stratose Intermediate Holdings II LLC Subtotal		\$992,500.01			\$5,095,275.05
STS Operating Inc					
STS Operating Inc	Term Loan	\$2,517.50	29-Jun-2018	1.69	\$4,254.58
STS Operating Inc	Term Loan	\$2,517.50	28-Sep-2018	1.94	\$4,883.95
STS Operating Inc	Term Loan	\$2,517.50	31-Dec-2018	2.2	\$5,538.50
STS Operating Inc	Term Loan	\$2,517.50	29-Mar-2019	2.44	\$6,142.70
STS Operating Inc	Term Loan	\$2,517.50	28-Jun-2019	2.69	\$6,772.08
STS Operating Inc	Term Loan	\$2,517.50	30-Sep-2019	2.95	\$7,426.63
STS Operating Inc	Term Loan	\$2,517.50	31-Dec-2019	3.2	\$8,056.01
STS Operating Inc	Term Loan	\$2,517.50	31-Mar-2020	3.45	\$8,685.38
STS Operating Inc	Term Loan	\$2,517.50	30-Jun-2020	3.7	\$9,314.76
STS Operating Inc	Term Loan	\$2,517.50	30-Sep-2020	3.95	\$9,944.13
STS Operating Inc	Term Loan	\$2,517.50	31-Dec-2020	4.2	\$10,573.51
STS Operating Inc	Term Loan	\$925,448.66	12-Feb-2021	4.32	\$3,997,938.21
STS Operating Inc Subtotal		\$953,141.18			\$4,079,530.43
Tank Holding Corp					
Tank Holding Corp	Initial Term Loan	\$1,863,961.29	16-Mar-2022	5.41	\$10,084,030.57
Tank Holding Corp Subtotal		\$1,863,961.29			\$10,084,030.57
Telenet Financing USD LLC					
Telenet Financing USD LLC	Term Loan AD	\$600,000.00	28-Jun-2024	7.69	\$4,614,000.00
Telenet Financing USD LLC Subtotal		\$600,000.00			\$4,614,000.00
Tribune Media Company					
Tribune Media Company	Term B Loan	\$1,586.05	30-Dec-2016	0.19	\$301.35
Tribune Media Company	Term B Loan	\$1,586.05	31-Mar-2017	0.44	\$697.86
Tribune Media Company	Term B Loan	\$1,586.05	30-Jun-2017	0.69	\$1,094.37
Tribune Media Company	Term B Loan	\$1,586.05	29-Sep-2017	0.94	\$1,490.89
Tribune Media Company	Term B Loan	\$1,586.05	29-Dec-2017	1.19	\$1,887.40
Tribune Media Company	Term B Loan	\$1,586.05	30-Mar-2018	1.44	\$2,283.91
Tribune Media Company	Term B Loan	\$1,586.05	29-Jun-2018	1.69	\$2,680.42
Tribune Media Company	Term B Loan	\$1,586.05	28-Sep-2018	1.94	\$3,076.93

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Tribune Media Company	Term B Loan	\$1,586.05	31-Dec-2018	2.2	\$3,489.31
Tribune Media Company	Term B Loan	\$1,586.05	29-Mar-2019	2.44	\$3,869.96
Tribune Media Company	Term B Loan	\$1,586.05	28-Jun-2019	2.69	\$4,266.47
Tribune Media Company	Term B Loan	\$1,586.05	30-Sep-2019	2.95	\$4,678.84
Tribune Media Company	Term B Loan	\$1,586.05	31-Dec-2019	3.2	\$5,075.35
Tribune Media Company	Term B Loan	\$1,586.05	31-Mar-2020	3.45	\$5,471.87
Tribune Media Company	Term B Loan	\$1,586.05	30-Jun-2020	3.7	\$5,868.38
Tribune Media Company	Term B Loan	\$1,586.05	30-Sep-2020	3.95	\$6,264.89
Tribune Media Company	Term B Loan	\$601,112.34	25-Dec-2020	4.18	\$2,512,649.56
Tribune Media Company Subtotal		\$626,489.11			\$2,565,147.77
Trugreen Limited Partnership					
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Dec-2016	0.19	\$380.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2017	0.44	\$880.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2017	0.69	\$1,380.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Sep-2017	0.94	\$1,880.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Dec-2017	1.19	\$2,380.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Mar-2018	1.44	\$2,880.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Jun-2018	1.69	\$3,380.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	28-Sep-2018	1.94	\$3,880.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2018	2.2	\$4,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	29-Mar-2019	2.44	\$4,880.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	28-Jun-2019	2.69	\$5,380.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2019	2.95	\$5,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2019	3.2	\$6,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2020	3.45	\$6,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2020	3.7	\$7,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2020	3.95	\$7,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2020	4.2	\$8,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2021	4.45	\$8,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2021	4.7	\$9,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2021	4.95	\$9,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Dec-2021	5.2	\$10,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2022	5.45	\$10,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Jun-2022	5.7	\$11,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Sep-2022	5.95	\$11,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	30-Dec-2022	6.2	\$12,400.00
Trugreen Limited Partnership	First Lien Term Loan	\$2,000.00	31-Mar-2023	6.45	\$12,900.00
Trugreen Limited Partnership	First Lien Term Loan	\$746,000.00	13-Apr-2023	6.48	\$4,834,080.00
Trugreen Limited Partnership Subtotal		\$798,000.00			\$5,006,780.00
U.S. Renal Care Inc					
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Dec-2016	0.19	\$1,214.64
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2017	0.44	\$2,812.86
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2017	0.69	\$4,411.07
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Sep-2017	0.94	\$6,009.29
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Dec-2017	1.19	\$7,607.50
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Mar-2018	1.44	\$9,205.71
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Jun-2018	1.69	\$10,803.93
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	28-Sep-2018	1.94	\$12,402.14
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2018	2.2	\$14,064.29
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	29-Mar-2019	2.44	\$15,598.57
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	28-Jun-2019	2.69	\$17,196.79
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2019	2.95	\$18,858.93

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2019	3.2	\$20,457.14
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2020	3.45	\$22,055.36
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2020	3.7	\$23,653.57
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2020	3.95	\$25,251.79
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2020	4.2	\$26,850.00
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2021	4.45	\$28,448.21
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2021	4.7	\$30,046.43
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2021	4.95	\$31,644.64
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Dec-2021	5.2	\$33,242.86
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	31-Mar-2022	5.45	\$34,841.07
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Jun-2022	5.7	\$36,439.29
U.S. Renal Care Inc	First Lien Initial Term Loan	\$6,392.86	30-Sep-2022	5.95	\$38,037.50
U.S. Renal Care Inc	First Lien Initial Term Loan	\$2,384,535.71	30-Dec-2022	6.2	\$14,784,121.43
U.S. Renal Care Inc	Second Lien Term Loan	\$800,000.00	29-Dec-2023	7.19	\$5,752,000.00
U.S. Renal Care Inc Subtotal		\$3,337,964.28			\$21,007,275.00
UFC Holdings LLC					
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	03-Jan-2017	0.21	\$1,050.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2017	0.44	\$2,200.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2017	0.69	\$3,450.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Oct-2017	0.95	\$4,750.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Jan-2018	1.2	\$6,000.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Apr-2018	1.45	\$7,250.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	02-Jul-2018	1.7	\$8,500.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	01-Oct-2018	1.95	\$9,750.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2018	2.2	\$11,000.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	01-Apr-2019	2.45	\$12,250.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	01-Jul-2019	2.7	\$13,500.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2019	2.95	\$14,750.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2019	3.2	\$16,000.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2020	3.45	\$17,250.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2020	3.7	\$18,500.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2020	3.95	\$19,750.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2020	4.2	\$21,000.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2021	4.45	\$22,250.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2021	4.7	\$23,500.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2021	4.95	\$24,750.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Dec-2021	5.2	\$26,000.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	31-Mar-2022	5.45	\$27,250.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2022	5.7	\$28,500.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Sep-2022	5.95	\$29,750.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	03-Jan-2023	6.21	\$31,050.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	03-Apr-2023	6.45	\$32,250.00
UFC Holdings LLC	First Lien Term Loan	\$5,000.00	30-Jun-2023	6.7	\$33,500.00
UFC Holdings LLC	First Lien Term Loan	\$1,865,000.00	18-Aug-2023	6.83	\$12,737,950.00
UFC Holdings LLC Subtotal		\$2,000,000.00			\$13,203,700.00
Univar USA Inc					
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Dec-2016	0.19	\$950.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2017	0.44	\$2,200.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Jun-2017	0.69	\$3,450.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Sep-2017	0.94	\$4,700.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Dec-2017	1.19	\$5,950.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Mar-2018	1.44	\$7,200.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Jun-2018	1.69	\$8,450.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	28-Sep-2018	1.94	\$9,700.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2018	2.2	\$11,000.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	29-Mar-2019	2.44	\$12,200.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	28-Jun-2019	2.69	\$13,450.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Sep-2019	2.95	\$14,750.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2019	3.2	\$16,000.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2020	3.45	\$17,250.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Jun-2020	3.7	\$18,500.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Sep-2020	3.95	\$19,750.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2020	4.2	\$21,000.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2021	4.45	\$22,250.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Jun-2021	4.7	\$23,500.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	30-Sep-2021	4.95	\$24,750.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Dec-2021	5.2	\$26,000.00
Univar USA Inc	Initial Dollar Term Loan	\$5,000.00	31-Mar-2022	5.45	\$27,250.00
Univar USA Inc	Initial Dollar Term Loan	\$1,870,000.00	01-Jul-2022	5.7	\$10,659,000.00
Univar USA Inc Subtotal		\$1,980,000.00			\$10,969,250.00
USIC Holdings Inc					
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	30-Dec-2016	0.19	\$1,431.81
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	31-Mar-2017	0.44	\$3,315.78
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	30-Jun-2017	0.69	\$5,199.75
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	29-Sep-2017	0.94	\$7,083.72
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	29-Dec-2017	1.19	\$8,967.68
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	30-Mar-2018	1.44	\$10,851.65
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	29-Jun-2018	1.69	\$12,735.62
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	28-Sep-2018	1.94	\$14,619.58
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	31-Dec-2018	2.2	\$16,578.91
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	29-Mar-2019	2.44	\$18,387.52
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	28-Jun-2019	2.69	\$20,271.48
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	30-Sep-2019	2.95	\$22,230.81
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	31-Dec-2019	3.2	\$24,114.78
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	31-Mar-2020	3.45	\$25,998.74
USIC Holdings Inc	Initial Term Loan (First Lien)	\$7,535.87	30-Jun-2020	3.7	\$27,882.71
USIC Holdings Inc	Initial Term Loan (First Lien)	\$2,803,340.59	10-Jul-2020	3.72	\$10,428,427.00
USIC Holdings Inc Subtotal		\$2,916,378.60			\$10,648,097.53
Valeant Pharmaceuticals International					
Valeant Pharmaceuticals International	Series E-1 Tranche B Term Loan	\$2,508,574.62	05-Aug-2020	3.79	\$9,507,497.82
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	29-Dec-2017	1.19	\$4,327.75
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	30-Mar-2018	1.44	\$5,236.94
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	29-Jun-2018	1.69	\$6,146.13
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	28-Sep-2018	1.94	\$7,055.32
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	31-Dec-2018	2.2	\$8,000.88
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	29-Mar-2019	2.44	\$8,873.70
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	28-Jun-2019	2.69	\$9,782.89
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	30-Sep-2019	2.95	\$10,728.45
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	31-Dec-2019	3.2	\$11,637.64
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	31-Mar-2020	3.45	\$12,546.83
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	30-Jun-2020	3.7	\$13,456.02
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	30-Sep-2020	3.95	\$14,365.21
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	31-Dec-2020	4.2	\$15,274.40
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	31-Mar-2021	4.45	\$16,183.59

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	30-Jun-2021	4.7	\$17,092.79
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	30-Sep-2021	4.95	\$18,001.98
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	31-Dec-2021	5.2	\$18,911.17
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$3,636.76	31-Mar-2022	5.45	\$19,820.36
Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$1,352,875.81	01-Apr-2022	5.45	\$7,373,173.17
Valeant Pharmaceuticals International Subtotal		\$3,926,912.17			\$17,098,113.04
VCVH Holding Corp					
VCVH Holding Corp	First Lien Initial Term Loan	\$1,197,000.00	01-Jun-2023	6.62	\$7,924,140.00
VCVH Holding Corp Subtotal		\$1,197,000.00			\$7,924,140.00
Velocity Pooling Vehicle LLC					
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Dec-2016	0.19	\$1,900.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Mar-2017	0.44	\$4,400.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Jun-2017	0.69	\$6,900.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Sep-2017	0.94	\$9,400.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Dec-2017	1.19	\$11,900.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Mar-2018	1.44	\$14,400.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Jun-2018	1.69	\$16,900.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	28-Sep-2018	1.94	\$19,400.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Dec-2018	2.2	\$22,000.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	29-Mar-2019	2.44	\$24,400.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	28-Jun-2019	2.69	\$26,900.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Sep-2019	2.95	\$29,500.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Dec-2019	3.2	\$32,000.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Mar-2020	3.45	\$34,500.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Jun-2020	3.7	\$37,000.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	30-Sep-2020	3.95	\$39,500.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Dec-2020	4.2	\$42,000.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$10,000.00	31-Mar-2021	4.45	\$44,500.00
Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$3,730,000.00	14-May-2021	4.57	\$17,046,100.00
Velocity Pooling Vehicle LLC Subtotal		\$3,910,000.00			\$17,463,600.00
Vencore Inc					
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Dec-2016	0.19	\$360.65
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	31-Mar-2017	0.44	\$835.20
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Jun-2017	0.69	\$1,309.75
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Sep-2017	0.94	\$1,784.29
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Dec-2017	1.19	\$2,258.84
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Mar-2018	1.44	\$2,733.38
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Jun-2018	1.69	\$3,207.93
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	28-Sep-2018	1.94	\$3,682.47
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	31-Dec-2018	2.2	\$4,176.00
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	29-Mar-2019	2.44	\$4,631.56
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	28-Jun-2019	2.69	\$5,106.11
Vencore Inc	Initial Term Loan (First Lien)	\$1,898.18	30-Sep-2019	2.95	\$5,599.63
Vencore Inc	Initial Term Loan (First Lien)	\$697,542.82	22-Nov-2019	3.09	\$2,155,407.33
Vencore Inc Subtotal		\$720,321.00			\$2,191,093.13
Vertiv Co					
Vertiv Co	Term Loan	\$1,000,000.00	29-Sep-2023	6.95	\$6,950,000.00
Vertiv Co Subtotal		\$1,000,000.00			\$6,950,000.00

Issuer	Facility	Amortization Amount	Amort Date	Years Difference	Product Of Amort Amount & Years Diff
Vizient Inc					
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Dec-2016	0.2	\$842.15
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Mar-2017	0.44	\$1,852.72
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Jun-2017	0.69	\$2,905.40
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Sep-2017	0.95	\$4,000.19
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Dec-2017	1.2	\$5,052.87
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Mar-2018	1.44	\$6,063.44
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Jun-2018	1.69	\$7,116.12
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Sep-2018	1.95	\$8,210.91
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Dec-2018	2.2	\$9,263.59
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Mar-2019	2.44	\$10,274.17
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Jun-2019	2.69	\$11,326.85
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Sep-2019	2.95	\$12,421.64
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Dec-2019	3.2	\$13,474.32
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Mar-2020	3.45	\$14,527.00
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Jun-2020	3.7	\$15,579.68
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Sep-2020	3.95	\$16,632.36
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Dec-2020	4.2	\$17,685.04
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Mar-2021	4.45	\$18,737.73
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Jun-2021	4.7	\$19,790.41
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Sep-2021	4.95	\$20,843.09
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Dec-2021	5.2	\$21,895.77
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Mar-2022	5.45	\$22,948.45
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Jun-2022	5.7	\$24,001.13
Vizient Inc	Term B-2 Loan	\$4,210.72	30-Sep-2022	5.95	\$25,053.81
Vizient Inc	Term B-2 Loan	\$4,210.72	31-Dec-2022	6.2	\$26,106.49
Vizient Inc	Term B-2 Loan	\$1,566,448.28	13-Feb-2023	6.32	\$9,899,953.12
Vizient Inc Subtotal		\$1,671,716.40			\$10,236,558.46
Wand Intermediate I LP					
Wand Intermediate I LP	Second Lien Initial Term Loan	\$2,000,000.00	19-Sep-2022	5.92	\$11,840,000.00
Wand Intermediate I LP Subtotal		\$2,000,000.00			\$11,840,000.00
WD Wolverine Holdings LLC					
WD Wolverine Holdings LLC	First Lien Term B	\$1,500,000.00	17-Oct-2023	6.99	\$10,485,000.00
WD Wolverine Holdings LLC Subtotal		\$1,500,000.00			\$10,485,000.00
Weight Watchers International Inc					
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	30-Dec-2016	0.19	\$1,433.36
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	31-Mar-2017	0.44	\$3,319.37
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	30-Jun-2017	0.69	\$5,205.37
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	29-Sep-2017	0.94	\$7,091.38
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	29-Dec-2017	1.19	\$8,977.38
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	30-Mar-2018	1.44	\$10,863.38
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	29-Jun-2018	1.69	\$12,749.39
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	28-Sep-2018	1.94	\$14,635.39
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	31-Dec-2018	2.2	\$16,596.84
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	29-Mar-2019	2.44	\$18,407.40
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	28-Jun-2019	2.69	\$20,293.41
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	30-Sep-2019	2.95	\$22,254.85
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	31-Dec-2019	3.2	\$24,140.86
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$7,544.02	31-Mar-2020	3.45	\$26,026.86
Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$2,806,374.44	02-Apr-2020	3.45	\$9,681,991.81

		Weight Watchers International Inc Subtotal	\$2,911,990.68		\$9,873,987.05
Western Digital Corporation					
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Dec-2016	0.19	\$1,140.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Mar-2017	0.44	\$2,640.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Jun-2017	0.69	\$4,140.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Sep-2017	0.94	\$5,640.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Dec-2017	1.19	\$7,140.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Mar-2018	1.44	\$8,640.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Jun-2018	1.69	\$10,140.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	28-Sep-2018	1.94	\$11,640.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	28-Dec-2018	2.19	\$13,140.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	29-Mar-2019	2.44	\$14,640.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	28-Jun-2019	2.69	\$16,140.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	04-Oct-2019	2.96	\$17,760.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	03-Jan-2020	3.21	\$19,260.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	03-Apr-2020	3.45	\$20,700.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	03-Jul-2020	3.7	\$22,200.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	02-Oct-2020	3.95	\$23,700.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Dec-2020	4.2	\$25,200.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	02-Apr-2021	4.45	\$26,700.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	02-Jul-2021	4.7	\$28,200.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	01-Oct-2021	4.95	\$29,700.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Dec-2021	5.2	\$31,200.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	01-Apr-2022	5.45	\$32,700.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	01-Jul-2022	5.7	\$34,200.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Sep-2022	5.95	\$35,700.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	30-Dec-2022	6.2	\$37,200.00
Western Digital Corporation	US Term B-1 Loan	\$6,000.00	31-Mar-2023	6.45	\$38,700.00
Western Digital Corporation	US Term B-1 Loan	\$2,238,000.00	01-May-2023	6.53	\$14,614,140.00
		Western Digital Corporation Subtotal	\$2,394,000.00		\$15,132,300.00
William Morris Endeavor Entertainment LLC					
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	30-Dec-2016	0.19	\$1,227.70
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	31-Mar-2017	0.44	\$2,843.09
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	30-Jun-2017	0.69	\$4,458.49
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	29-Sep-2017	0.94	\$6,073.88
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	29-Dec-2017	1.19	\$7,689.28
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	30-Mar-2018	1.44	\$9,304.67
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	29-Jun-2018	1.69	\$10,920.07
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	28-Sep-2018	1.94	\$12,535.46
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	31-Dec-2018	2.2	\$14,215.47
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	31-Mar-2019	2.44	\$15,766.25
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	30-Jun-2019	2.69	\$17,381.65
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	30-Sep-2019	2.95	\$19,061.66
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	31-Dec-2019	3.2	\$20,677.05
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	31-Mar-2020	3.45	\$22,292.45
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	30-Jun-2020	3.7	\$23,907.84
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	30-Sep-2020	3.95	\$25,523.23
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	31-Dec-2020	4.2	\$27,138.63
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$6,461.58	31-Mar-2021	4.45	\$28,754.02
William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$2,816,191.58	06-May-2021	4.55	\$12,813,671.68
		William Morris Endeavor Entertainment LLC Subtotal	\$2,932,499.99		\$13,083,442.58
World Kitchen LLC					
World Kitchen LLC	New Term Loan	\$1,660,000.00	22-Jun-2023	6.67	\$11,072,200.00

	World Kitchen LLC Subtotal	\$1,660,000.00			\$11,072,200.00
XPO Logistics Inc					
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Dec-2016	0.19	\$567.15
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	31-Mar-2017	0.44	\$1,313.40
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Jun-2017	0.69	\$2,059.65
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	29-Sep-2017	0.94	\$2,805.90
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	29-Dec-2017	1.19	\$3,552.15
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Mar-2018	1.44	\$4,298.40
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	29-Jun-2018	1.69	\$5,044.65
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	28-Sep-2018	1.94	\$5,790.90
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	31-Dec-2018	2.2	\$6,567.00
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	29-Mar-2019	2.44	\$7,283.40
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	28-Jun-2019	2.69	\$8,029.65
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Sep-2019	2.95	\$8,805.75
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	31-Dec-2019	3.2	\$9,552.00
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	31-Mar-2020	3.45	\$10,298.25
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Jun-2020	3.7	\$11,044.50
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Sep-2020	3.95	\$11,790.75
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	31-Dec-2020	4.2	\$12,537.00
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	31-Mar-2021	4.45	\$13,283.25
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Jun-2021	4.7	\$14,029.50
XPO Logistics Inc	Refinanced Term Loan	\$2,985.00	30-Sep-2021	4.95	\$14,775.75
XPO Logistics Inc	Refinanced Term Loan	\$1,131,315.00	31-Oct-2021	5.03	\$5,690,514.45
	XPO Logistics Inc Subtotal	\$1,191,015.00			\$5,843,943.45
Zebra Technologies Corporation					
Zebra Technologies Corporation	New Term Loan	\$1,636,363.64	27-Oct-2021	5.02	\$8,214,545.45
	Zebra Technologies Corporation Subtotal	\$1,636,363.64			\$8,214,545.45
Ziggo Secured Finance Partnership					
Ziggo Secured Finance Partnership	Term D Loan	\$2,432,340.42	02-Sep-2024	7.87	\$19,142,519.13
	Ziggo Secured Finance Partnership Subtotal	\$2,432,340.42			\$19,142,519.13
	Grand Total	\$346,902,212.20			\$1,686,737,870.79

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
Acosta Inc									
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,965,125.00		United States	Aaa	No	B2	B	Loan
Acosta Inc Subtotal		\$1,965,125.00							
AdvancePierre Foods Inc									
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	\$1,263,461.54		United States	Aaa	No	B1	B+	Loan
AdvancePierre Foods Inc Subtotal		\$1,263,461.54							
Advantage Sales & Marketing Inc									
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31		United States	Aaa	No	B2	B	Loan
Advantage Sales & Marketing Inc Subtotal		\$492,462.31							
AF Borrower LLC									
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00		United States	Aaa	No	B3	B	Loan
AF Borrower LLC Subtotal		\$2,955,000.00							
Affordable Care Holding Corp									
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00		United States	Aaa	No	B3	B-	Loan
Affordable Care Holding Corp Subtotal		\$2,481,250.00							
Albany Molecular Research Inc									
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54		United States	Aaa	No	B3	B	Loan
Albany Molecular Research Inc Subtotal		\$935,138.54							
Albaugh LLC									
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43		United States	Aaa	No	B1	B+	Loan
Albaugh LLC Subtotal		\$2,604,130.43							
Albertson's LLC									
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19		United States	Aaa	No	B1	B+	Loan
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66		United States	Aaa	No	B1	B+	Loan
Albertson's LLC Subtotal		\$3,182,286.85							
Alfred Fueling Systems Inc									
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	\$1,940,503.40		United States	Aaa	No	B1	B+	Loan
Alfred Fueling Systems Inc Subtotal		\$1,940,503.40							
Alix Partners LLP									
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00		United States	Aaa	No	B2	B+	Loan
Alix Partners LLP Subtotal		\$1,856,250.00							
Allied Universal Holdco LLC									
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00		United States	Aaa	No	B3	B+	Loan
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00		United States	Aaa	No	B3	B+	Loan
Allied Universal Holdco LLC Subtotal		\$3,985,000.00							
Allnex (Luxembourg) & Cy SCA									

Security	Security ID	Principal Balance	Moody's Region	Country	Moody's Country Rating	Sovereign	Moody's DP Rating	S&P Rating	Security Type
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	\$1,783,925.76		Luxembourg	Aaa	No	B1	B+	Loan
Allnex (Luxembourg) & Cy SCA Subtotal		\$1,783,925.76							
Allnex Sarl									
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$165,668.30		Luxembourg	Aaa	No	B1	B+	Loan
Allnex Sarl Subtotal		\$165,668.30							
Allnex USA Inc									
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	\$925,593.02		Luxembourg	Aaa	No	B1	B+	Loan
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$124,812.89		Luxembourg	Aaa	No	B1	B+	Loan
Allnex USA Inc Subtotal		\$1,050,405.91							
Alorica Inc.									
Alorica Inc. - Term B Loan	LX153037	\$249,375.00		United States	Aaa	No	B1	BB-	Loan
Alorica Inc. Subtotal		\$249,375.00							
Amaya Gaming Group Inc - Amaya Holdings BV									
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13		United States	Aaa	No	B2	B+	Loan
Amaya Gaming Group Inc - Amaya Holdings BV Subtotal		\$3,430,328.13							
American Bath Group LLC									
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00		United States	Aaa	No	B3	B	Loan
American Bath Group LLC Subtotal		\$750,000.00							
Amneal Pharmaceuticals LLC									
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65		United States	Aaa	No	B1	BB-	Loan
Amneal Pharmaceuticals LLC Subtotal		\$1,954,323.65							
Applied Systems Inc									
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59		United States	Aaa	No	B3	B	Loan
Applied Systems Inc Subtotal		\$1,373,582.59							
Atrium Innovations Inc									
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00		Canada	Aaa	No	B3	B	Loan
Atrium Innovations Inc Subtotal		\$1,950,000.00							
Auris Luxembourg III SARL									
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06		Germany	Aaa	No	B2	B+	Loan
Auris Luxembourg III SARL Subtotal		\$1,231,289.06							
Avantor Performance Materials Holdings Inc									
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19		United States	Aaa	No	B1	B	Loan
Avantor Performance Materials Holdings Inc Subtotal		\$1,796,407.19							
AVSC Holding Corp									
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40		United States	Aaa	No	B2	B	Loan
AVSC Holding Corp Subtotal		\$2,922,556.40							
Bass Pro Group LLC									
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91		United States	Aaa	No	B1	B+	Loan

		Bass Pro Group LLC Subtotal	\$3,359,294.91						
Bats Global Markets Inc									
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47	United States	Aaa	No	Ba2	BB	Loan	
		Bats Global Markets Inc Subtotal	\$2,503,607.47						
BC Luxembourg Sarl									
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,024,157.69	United States	Aaa	No	Ba1	BB+	Loan	
		BC Luxembourg Sarl Subtotal	\$2,024,157.69						
Blount International, Inc.									
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	United States	Aaa	No	B1	B+	Loan	
		Blount International, Inc. Subtotal	\$1,596,000.00						
BMC Software Finance Inc									
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	United States	Aaa	No	B3	B	Loan	
		BMC Software Finance Inc Subtotal	\$4,688,888.89						
Calpine Construction Finance Company L P									
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	\$4,861,809.04	United States	Aaa	No	Ba3	B+	Loan	
		Calpine Construction Finance Company L P Subtotal	\$4,861,809.04						
Camelot US Acquisition I Co									
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$1,564,000.00	United States	Aaa	No	B3	B+	Loan	
		Camelot US Acquisition I Co Subtotal	\$1,564,000.00						
Catalent Pharma Solutions Inc									
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	\$2,942,382.54	United States	Aaa	No	B1	BB-	Loan	
		Catalent Pharma Solutions Inc Subtotal	\$2,942,382.54						
Cengage Learning Inc									
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.51	United States	Aaa	No	B2	B	Loan	
		Cengage Learning Inc Subtotal	\$3,767,175.51						
CeramTec Acquisition Corporation									
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,811.58	Germany	Aaa	No	B2	B	Loan	
		CeramTec Acquisition Corporation Subtotal	\$204,811.58						
Charter Communications Operating									
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	United States	Aaa	No	Ba2	BBB-	Loan	
		Charter Communications Operating Subtotal	\$1,919,714.94						
Checkout Holding Corp									
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	United States	Aaa	No	B3	CCC+	Loan	
		Checkout Holding Corp Subtotal	\$2,932,500.00						
Chefs' Warehouse Inc (The)									
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	United States	Aaa	No	B2	B	Loan	
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	United States	Aaa	No	B2	B	Loan	
		Chefs' Warehouse Inc (The) Subtotal	\$1,681,123.29						
Clover Technologies Group LLC									
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	United States	Aaa	No	B2	B+	Loan	

Clover Technologies Group LLC Subtotal		\$2,922,284.21						
Colouroz Investment 1 GMBH								
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	Germany	Aaa	No	B2	B	Loan
Colouroz Investment 1 GMBH Subtotal		\$347,558.24						
Colouroz Midco - Flint Group Incorporated								
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	Germany	Aaa	No	B2	B	Loan
Colouroz Midco - Flint Group Incorporated Subtotal		\$2,102,441.89						
Community Health Systems Inc								
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	United States	Aaa	No	B2	B	Loan
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	United States	Aaa	No	B2	B	Loan
Community Health Systems Inc Subtotal		\$2,914,415.63						
Concordia Healthcare Corp								
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,479,987.46	Canada	Aaa	No	B3	B	Loan
Concordia Healthcare Corp Subtotal		\$3,479,987.46						
Coty Inc								
Coty Inc - Term B USD Loans	LX148101	\$398,000.00	United States	Aaa	No	Ba1	BB+	Loan
Coty Inc Subtotal		\$398,000.00						
Creative Artists Agency LLC								
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$1,473,843.75	United States	Aaa	No	B2	B+	Loan
Creative Artists Agency LLC Subtotal		\$1,473,843.75						
CSC Holdings LLC								
CSC Holdings LLC - Initial Term Loan	LX154963	\$1,480,263.16	United States	Aaa	No	B1	B	Loan
CSC Holdings LLC Subtotal		\$1,480,263.16						
CSM Bakery Solutions LLC								
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	United States	Aaa	No	B2	B	Loan
CSM Bakery Solutions LLC Subtotal		\$2,322,099.74						
Dell International LLC								
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	United States	Aaa	No	Ba1	BB+	Loan
Dell International LLC Subtotal		\$3,375,000.00						
Deluxe Entertainment Services Group Inc								
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	United States	Aaa	No	B2	B-	Loan
Deluxe Entertainment Services Group Inc Subtotal		\$5,624,179.55						
Diebold Inc								
Diebold Inc - Dollar Term B Loan	LX151920	\$1,770,833.00	United States	Aaa	No	Ba3	BB-	Loan
Diebold Inc Subtotal		\$1,770,833.00						
Dollar Tree Inc								
Dollar Tree Inc - Term B-3 Loan	LX145028	\$284,810.13	United States	Aaa	No	Ba2	BB+	Loan
Dollar Tree Inc Subtotal		\$284,810.13						
Donnelley Financial Solutions Inc								
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	United States	Aaa	No	B1	BB-	Loan

Donnelley Financial Solutions Inc Subtotal		\$500,000.00							
DPX Holdings BV									
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	United States	Aaa	No	B3	B	Loan	
DPX Holdings BV Subtotal		\$3,890,252.53							
DTZ US Borrower LLC									
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$3,942,649.71	United States	Aaa	No	B2	B+	Loan	
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$1,000,000.00	United States	Aaa	No	B2	B+	Loan	
DTZ US Borrower LLC Subtotal		\$4,942,649.71							
Eastern Power LLC									
Eastern Power LLC - Term Loan	LX140953	\$2,330,630.38	United States	Aaa	No	B2	BB-	Loan	
Eastern Power LLC Subtotal		\$2,330,630.38							
Endo Luxembourg Finance Company I Sarl									
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	Luxembourg	Aaa	No	B1	B+	Loan	
Endo Luxembourg Finance Company I Sarl Subtotal		\$992,500.00							
EnergySolutions LLC									
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	United States	Aaa	No	B3	B-	Loan	
EnergySolutions LLC Subtotal		\$1,590,000.00							
Engility Corporation									
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	United States	Aaa	No	B2	B+	Loan	
Engility Corporation Subtotal		\$313,725.16							
Epicor Software Corporation									
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	United States	Aaa	No	B3	B-	Loan	
Epicor Software Corporation Subtotal		\$1,984,924.62							
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)									
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	United States	Aaa	No	B2	B	Loan	
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) Subtotal		\$995,000.00							
EWT Holdings III Corp. (fka WTG Holdings III Corp.)									
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	United States	Aaa	No	B2	B	Loan	
EWT Holdings III Corp. (fka WTG Holdings III Corp.) Subtotal		\$2,917,500.00							
Expro Finservices SARL									
Expro Finservices SARL - Initial Term Loan	LX139588	\$874,538.08	United States	Aaa	No	Caa1	CCC+	Loan	
Expro Finservices SARL Subtotal		\$874,538.08							
Faenza Acquisition GmbH									
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,847,776.07	Germany	Aaa	No	B2	B	Loan	
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$564,766.90	Germany	Aaa	No	B2	B	Loan	
Faenza Acquisition GmbH Subtotal		\$2,412,542.97							
Filtration Group Corporation									
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	\$3,422,919.52	United States	Aaa	No	B2	B	Loan	
Filtration Group Corporation Subtotal		\$3,422,919.52							
Financiere Lully C - Lully Finance LLC									
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	France	Aa1	No	B2	B	Loan	

	Financiere Lully C - Lully Finance LLC Subtotal	\$2,000,000.00							
First Data Corporation									
First Data Corporation - 2021C New Dollar Term Loan	LX135219	\$2,539,518.56	United States	Aaa	No	B1	B+	Loan	
	First Data Corporation Subtotal	\$2,539,518.56							
Flavors Holdings Inc									
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	United States	Aaa	No	B3	B-	Loan	
	Flavors Holdings Inc Subtotal	\$1,800,000.00							
Flexera Software LLC									
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	United States	Aaa	No	B2	B	Loan	
	Flexera Software LLC Subtotal	\$1,000,000.00							
Floor And Decor Outlets Of America Inc									
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	United States	Aaa	No	B2	B	Loan	
	Floor And Decor Outlets Of America Inc Subtotal	\$1,200,000.00							
FMG Resources (August 2006) Pty Ltd.									
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	Australia	Aaa	No	Ba2	BB	Loan	
	FMG Resources (August 2006) Pty Ltd. Subtotal	\$2,417,151.46							
FR Dixie Acquisition Corp									
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	United States	Aaa	No	Ca	B-	Loan	
	FR Dixie Acquisition Corp Subtotal	\$2,917,500.00							
Galleria Company									
Galleria Company - Term B Loan	LX148185	\$800,000.00	United States	Aaa	No	Ba1	BB+	Loan	
	Galleria Company Subtotal	\$800,000.00							
Getty Images, Inc.									
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	United States	Aaa	No	Caa1	CCC+	Loan	
	Getty Images, Inc. Subtotal	\$2,916,666.66							
Global Healthcare Exchange LLC									
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71	United States	Aaa	No	B2	B	Loan	
	Global Healthcare Exchange LLC Subtotal	\$1,386,043.71							
GOBP Holdings Inc									
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	United States	Aaa	No	B3	B-	Loan	
	GOBP Holdings Inc Subtotal	\$2,959,974.43							
Greatbatch Ltd									
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	United States	Aaa	No	B3	B	Loan	
	Greatbatch Ltd Subtotal	\$2,481,250.00							
Hampton Rubber Company									
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,910,000.00	United States	Aaa	No	Caa1	CCC+	Loan	
	Hampton Rubber Company Subtotal	\$3,910,000.00							
Harbor Freight Tools USA Inc									
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,150,000.00	United States	Aaa	No	Ba3	BB-	Loan	

Harbor Freight Tools USA Inc Subtotal		\$1,150,000.00							
Hilex Poly Co LLC									
Hilex Poly Co LLC - First Lien Term Loan	LX142207	\$2,947,500.01	United States	Aaa	No	B2	B	Loan	
Hilex Poly Co LLC Subtotal		\$2,947,500.01							
Horizon Pharma Inc									
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	United States	Aaa	No	B2	B	Loan	
Horizon Pharma Inc Subtotal		\$987,500.00							
Hudson's Bay Company									
Hudson's Bay Company - Initial Term Loan	LX147151	\$2,152,073.73	Canada	Aaa	No	B1	B+	Loan	
Hudson's Bay Company Subtotal		\$2,152,073.73							
Huntsman LLC									
Huntsman International LLC - 2016 Term B Loan	LX152019	\$1,990,000.00	United States	Aaa	No	Ba3	BB-	Loan	
Huntsman LLC Subtotal		\$1,990,000.00							
Husky Injection Molding Systems Ltd									
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	Canada	Aaa	No	B2	B	Loan	
Husky Injection Molding Systems Ltd Subtotal		\$986,236.96							
Ineos Group Limited									
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	Germany	Aaa	No	B1	B+	Loan	
Ineos Group Limited Subtotal		\$3,890,576.13							
Ineos Styrolution US Holding LLC									
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	\$1,200,000.00	United States	Aaa	No	B1	B+	Loan	
Ineos Styrolution US Holding LLC Subtotal		\$1,200,000.00							
Infiltrator Water Technologies LLC									
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	United States	Aaa	No	B2	B	Loan	
Infiltrator Water Technologies LLC Subtotal		\$1,994,949.49							
Infor (US) Inc									
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	United States	Aaa	No	B2	B	Loan	
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	United States	Aaa	No	B2	B	Loan	
Infor (US) Inc Subtotal		\$1,935,762.80							
Informatica Corporation									
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	United States	Aaa	No	B3	B	Loan	
Informatica Corporation Subtotal		\$2,482,462.31							
Information Resources Inc									
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	United States	Aaa	No	B2	B	Loan	
Information Resources Inc Subtotal		\$3,554,451.09							
InVentiv Health Inc									
InVentiv Health Inc - First Lien Term Loan B	LX154353	\$1,500,000.00	United States	Aaa	No	B3	B	Loan	
InVentiv Health Inc Subtotal		\$1,500,000.00							
Ion Media Networks Inc									
Ion Media Networks Inc - Term B-1 Loan	LX142415	\$3,794,512.89	United States	Aaa	No	B1	B+	Loan	

		Ion Media Networks Inc Subtotal	\$3,794,512.89						
IPC Corp									
IPC Corp - First Lien Term B-1 Loan	LX144340	\$1,477,500.00	United States	Aaa	No	B3	B	Loan	
		IPC Corp Subtotal	\$1,477,500.00						
JD Power and Associates									
JD Power and Associates - First Lien Initial Term Loan	LX152918	\$533,334.00	United States	Aaa	No	B2	CCC+	Loan	
		JD Power and Associates Subtotal	\$533,334.00						
KAR Auction Services Inc									
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	United States	Aaa	No	B1	BB-	Loan	
		KAR Auction Services Inc Subtotal	\$2,238,750.00						
Keurig Green Mountain Inc									
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$3,803,800.00	United States	Aaa	No	Ba3	BB-	Loan	
		Keurig Green Mountain Inc Subtotal	\$3,803,800.00						
Kindred Healthcare Inc									
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$2,957,172.19	United States	Aaa	No	B1	B+	Loan	
		Kindred Healthcare Inc Subtotal	\$2,957,172.19						
Kronos Acquisition Holdings Inc									
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	United States	Aaa	No	B3	B-	Loan	
		Kronos Acquisition Holdings Inc Subtotal	\$1,485,000.00						
Landslide Holdings Inc									
Landslide Holdings Inc - First Lien Term Loan	LX154954	\$1,000,000.00	United States	Aaa	No	B2	B	Loan	
		Landslide Holdings Inc Subtotal	\$1,000,000.00						
Lannett Company, Inc.									
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	United States	Aaa	No	B2	B+	Loan	
		Lannett Company, Inc. Subtotal	\$1,443,750.03						
Lanyon Solutions Inc									
Lanyon Solutions Inc - First Lien Term Loan	LX133143	\$2,917,529.18	United States	Aaa	No	B3	B	Loan	
		Lanyon Solutions Inc Subtotal	\$2,917,529.18						
Lions Gate Entertainment Corp									
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	\$1,254,901.96	United States	Aaa	No	Ba3	B+	Loan	
		Lions Gate Entertainment Corp Subtotal	\$1,254,901.96						
LTI Holdings Inc									
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	United States	Aaa	No	B3	B	Loan	
		LTI Holdings Inc Subtotal	\$2,466,262.59						
Macdermid Inc									
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	\$1,763,592.45	United States	Aaa	No	B2	BB-	Loan	
Macdermid Inc - Tranche B-3 Term Loan	LX148873	\$1,980,000.00	United States	Aaa	No	B2	BB-	Loan	
		Macdermid Inc Subtotal	\$3,743,592.45						
Magic Newco LLC									
Magic Newco LLC - First Lien Term Loan B	LX155219	\$222,222.22	United Kingdom	Aa1	No	B1	B+	Loan	
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,812,673.90	United Kingdom	Aa1	No	B1	B+	Loan	

		Magic Newco LLC Subtotal	\$2,034,896.12						
Match Group Inc									
Match Group Inc - Term B-1 Loan	LX148815	\$1,218,750.00	United States	Aaa	No	Ba2	BB	Loan	
		Match Group Inc Subtotal	\$1,218,750.00						
Mcgraw-Hill Global Education Holdings LLC									
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,496,250.00	United States	Aaa	No	B2	B	Loan	
		Mcgraw-Hill Global Education Holdings LLC Subtotal	\$1,496,250.00						
Medpace Holdings Inc									
Medpace Holdings Inc - Initial Term Loan	LX136043	\$903,138.43	United States	Aaa	No	B1	BB-	Loan	
		Medpace Holdings Inc Subtotal	\$903,138.43						
Midas Intermediate Holdco II LLC									
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	United States	Aaa	No	B2	B-	Loan	
		Midas Intermediate Holdco II LLC Subtotal	\$2,950,736.46						
Milk Specialties Company (d/b/a MSG Nutritional Ingredients)									
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	United States	Aaa	No	B2	B+	Loan	
		Milk Specialties Company (d/b/a MSG Nutritional Ingredients) Subtotal	\$1,500,000.00						
MPH Acquisition Holdings LLC									
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	United States	Aaa	No	B2	B+	Loan	
		MPH Acquisition Holdings LLC Subtotal	\$765,417.87						
MSC Software Corporation									
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	United States	Aaa	No	B3	B-	Loan	
		MSC Software Corporation Subtotal	\$2,897,678.12						
Natel Engineering Company Inc									
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$698,125.00	United States	Aaa	No	B2	B+	Loan	
		Natel Engineering Company Inc Subtotal	\$698,125.00						
Nexeo Solutions LLC									
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	United States	Aaa	No	B2	B	Loan	
		Nexeo Solutions LLC Subtotal	\$1,282,500.00						
Numericable US LLC									
Numericable US LLC - USD Term Loan B6	LX148625	\$997,493.73	France	Aa1	No	B1	B+	Loan	
		Numericable US LLC Subtotal	\$997,493.73						
Numericable-SFR SA									
Numericable-SFR SA - USD TLB-7	LX152260	\$1,494,377.34	United States	Aaa	No	B1	B+	Loan	
		Numericable-SFR SA Subtotal	\$1,494,377.34						
NVA Holdings Inc									
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63	United States	Aaa	No	B3	B	Loan	
		NVA Holdings Inc Subtotal	\$2,442,708.63						
NXP BV									
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	Netherlands	Aaa	No	Ba1	BBB-	Loan	

NXP BV Subtotal		\$1,066,401.39							
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp									
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	France	Aa1	No	B2	B-	Loan	
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp Subtotal		\$1,939,491.89							
Outerwall Inc									
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34	United States	Aaa	No	B2	B	Loan	
Outerwall Inc Subtotal		\$2,708,333.34							
Packers Holdings LLC									
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	United States	Aaa	No	B3	B	Loan	
Packers Holdings LLC Subtotal		\$2,947,500.00							
Petco Animal Supplies Inc									
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,194,000.00	United States	Aaa	No	B2	B	Loan	
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$995,000.00	United States	Aaa	No	B2	B	Loan	
Petco Animal Supplies Inc Subtotal		\$2,189,000.00							
PetSmart Inc									
PetSmart Inc - Tranche B-2 Loan	LX144464	\$3,450,018.99	United States	Aaa	No	B1	B+	Loan	
PetSmart Inc Subtotal		\$3,450,018.99							
PFS Holding Corporation									
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	United States	Aaa	No	B3	B-	Loan	
PFS Holding Corporation Subtotal		\$4,387,500.00							
PQ Corporation									
PQ Corporation - Dollar Tranche B1 Loan	LX152395	\$748,125.00	United States	Aaa	No	B3	B	Loan	
PQ Corporation Subtotal		\$748,125.00							
Precyse Acquisition Corp									
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00	United States	Aaa	No	B3	B-	Loan	
Precyse Acquisition Corp Subtotal		\$1,496,250.00							
Presidio Inc									
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	United States	Aaa	No	B2	B	Loan	
Presidio Inc Subtotal		\$4,024,567.52							
Prime Security Services Borrower LLC									
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50	United States	Aaa	No	B1	B+	Loan	
Prime Security Services Borrower LLC Subtotal		\$1,172,062.50							
Printpack Holdings Inc									
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	United States	Aaa	No	B2	B+	Loan	
Printpack Holdings Inc Subtotal		\$2,128,777.78							
Quorum Health Corporation									
Quorum Health Corporation - Term Loan	LX152098	\$1,492,500.00	United States	Aaa	No	B2	B	Loan	
Quorum Health Corporation Subtotal		\$1,492,500.00							
Raley's									
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	United States	Aaa	No	B2	B+	Loan	

		Raley's Subtotal	\$2,844,102.44							
Redtop Acquisitions Limited										
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$750,000.00		United Kingdom	Aa1	No	B1	B	Loan	
	Redtop Acquisitions Limited Subtotal	\$750,000.00								
Royal Holdings Inc										
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00		United States	Aaa	No	B2	B-	Loan	
	Royal Holdings Inc Subtotal	\$493,750.00								
Sabre Inc										
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54		United States	Aaa	No	Ba2	BB-	Loan	
	Sabre Inc Subtotal	\$1,921,617.54								
Securus Technologies Holdings Inc										
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	\$865,737.15		United States	Aaa	No	B3	B	Loan	
	Securus Technologies Holdings Inc Subtotal	\$865,737.15								
Select Medical Corp										
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00		United States	Aaa	No	Ba3	B+	Loan	
	Select Medical Corp Subtotal	\$1,972,990.00								
Shearer's Foods LLC										
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21		United States	Aaa	No	B2	B	Loan	
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00		United States	Aaa	No	B2	B	Loan	
	Shearer's Foods LLC Subtotal	\$2,447,614.21								
Sitel Worldwide Corporation										
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00		United States	Aaa	No	B3	B	Loan	
	Sitel Worldwide Corporation Subtotal	\$1,980,000.00								
SiteOne Landscape Supply, LLC										
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	\$597,000.00		United States	Aaa	No	B1	B+	Loan	
	SiteOne Landscape Supply, LLC Subtotal	\$597,000.00								
SK Spice Sarl										
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69		Switzerland	Aaa	No	B2	B	Loan	
	SK Spice Sarl Subtotal	\$1,442,307.69								
SolarWinds Holdings Inc										
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00		United States	Aaa	No	B2	B	Loan	
	SolarWinds Holdings Inc Subtotal	\$1,197,000.00								
Solera, LLC (Solera Finance, Inc.)										
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00		United States	Aaa	No	B2	B	Loan	
	Solera, LLC (Solera Finance, Inc.) Subtotal	\$1,791,000.00								
Sophia LP										
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62		United States	Aaa	No	B3	B-	Loan	
	Sophia LP Subtotal	\$2,464,799.62								
SourceHOV LLC										
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00		United States	Aaa	No	Caa1	CCC+	Loan	

		SourceHOV LLC Subtotal	\$2,793,750.00						
Spin Holdco Inc									
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19	United States	Aaa	No	B3	B	Loan	
		Spin Holdco Inc Subtotal	\$2,932,787.19						
Springer Science & Business Media GMBH									
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	Germany	Aaa	No	B2	B	Loan	
		Springer Science & Business Media GMBH Subtotal	\$2,955,000.02						
St. George's University Scholastic Services LLC									
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00	United States	Aaa	No	B2	B+	Loan	
		St. George's University Scholastic Services LLC Subtotal	\$1,150,000.00						
Sterigenics-Nordion Holdings LLC									
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$2,475,000.00	United States	Aaa	No	B2	B	Loan	
		Sterigenics-Nordion Holdings LLC Subtotal	\$2,475,000.00						
Stratose Intermediate Holdings II LLC									
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	United States	Aaa	No	***	B	Loan	
		Stratose Intermediate Holdings II LLC Subtotal	\$992,500.01						
STS Operating Inc									
STS Operating Inc - Term Loan	LX135213	\$953,141.18	United States	Aaa	No	B2	B	Loan	
		STS Operating Inc Subtotal	\$953,141.18						
Tank Holding Corp									
Tank Holding Corp - Initial Term Loan	LX124491	\$1,863,961.29	United States	Aaa	No	B3	B	Loan	
		Tank Holding Corp Subtotal	\$1,863,961.29						
Telenet Financing USD LLC									
Telenet Financing USD LLC - Term Loan AD	LX152610	\$600,000.00	United States	Aaa	No	B1	B+	Loan	
		Telenet Financing USD LLC Subtotal	\$600,000.00						
Tribune Media Company									
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	United States	Aaa	No	Ba3	BB-	Loan	
		Tribune Media Company Subtotal	\$626,489.11						
Trugreen Limited Partnership									
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	United States	Aaa	No	B2	B	Loan	
		Trugreen Limited Partnership Subtotal	\$798,000.00						
U.S. Renal Care Inc									
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	United States	Aaa	No	B2	B	Loan	
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	United States	Aaa	No	B2	B	Loan	
		U.S. Renal Care Inc Subtotal	\$3,337,964.29						
UFC Holdings LLC									
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	United States	Aaa	No	B2	B	Loan	
		UFC Holdings LLC Subtotal	\$2,000,000.00						
Univar USA Inc									
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	United States	Aaa	No	B2	B+	Loan	

		Univar USA Inc Subtotal	\$1,980,000.00						
USIC Holdings Inc									
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	\$2,916,378.60	United States	Aaa	No	B3	B	Loan	
		USIC Holdings Inc Subtotal	\$2,916,378.60						
Valeant Pharmaceuticals International									
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	\$2,508,574.62	Canada	Aaa	No	B2	B	Loan	
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	\$1,418,337.54	Canada	Aaa	No	B2	B	Loan	
		Valeant Pharmaceuticals International Subtotal	\$3,926,912.17						
VCVH Holding Corp									
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	United States	Aaa	No	B3	B-	Loan	
		VCVH Holding Corp Subtotal	\$1,197,000.00						
Velocity Pooling Vehicle LLC									
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	United States	Aaa	No	Caa1	CCC+	Loan	
		Velocity Pooling Vehicle LLC Subtotal	\$3,910,000.00						
Vencore Inc									
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	United States	Aaa	No	B3	B	Loan	
		Vencore Inc Subtotal	\$720,321.00						
Vertiv Co									
Vertiv Co - Term Loan	LX155379	\$1,000,000.00	United States	Aaa	No	B1	B+	Loan	
		Vertiv Co Subtotal	\$1,000,000.00						
Vizient Inc									
Vizient Inc - Term B-2 Loan	LX150884	\$1,671,720.59	United States	Aaa	No	B2	B	Loan	
		Vizient Inc Subtotal	\$1,671,720.59						
Wand Intermediate I LP									
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	United States	Aaa	No	B2	B	Loan	
		Wand Intermediate I LP Subtotal	\$2,000,000.00						
WD Wolverine Holdings LLC									
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	United States	Aaa	No	B3	B	Loan	
		WD Wolverine Holdings LLC Subtotal	\$1,500,000.00						
Weight Watchers International Inc									
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,911,990.68	United States	Aaa	No	B3	B-	Loan	
		Weight Watchers International Inc Subtotal	\$2,911,990.68						
Western Digital Corporation									
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	United States	Aaa	No	Ba1	BB+	Loan	
		Western Digital Corporation Subtotal	\$2,394,000.00						
William Morris Endeavor Entertainment LLC									
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	United States	Aaa	No	B2	B	Loan	
		William Morris Endeavor Entertainment LLC Subtotal	\$2,932,499.99						
World Kitchen LLC									
World Kitchen LLC - New Term Loan	LX152519	\$1,660,000.00	United States	Aaa	No	B2	B	Loan	

	World Kitchen LLC Subtotal	<u>\$1,660,000.00</u>							
XPO Logistics Inc									
XPO Logistics Inc - Refinanced Term Loan	LX154467	<u>\$1,191,015.00</u>	United States	Aaa	No	B1	B+	Loan	
	XPO Logistics Inc Subtotal	<u>\$1,191,015.00</u>							
Zebra Technologies Corporation									
Zebra Technologies Corporation - New Term Loan	LX152897	<u>\$1,636,363.64</u>	United States	Aaa	No	Ba3	BB-	Loan	
	Zebra Technologies Corporation Subtotal	<u>\$1,636,363.64</u>							
Ziggo Secured Finance Partnership									
Ziggo Secured Finance Partnership - Term D Loan	LX154367	<u>\$2,432,340.42</u>	Netherlands	Aaa	No	Ba3	BB-	Loan	
	Ziggo Secured Finance Partnership Subtotal	<u>\$2,432,340.42</u>							
	Grand Total	<u><u>\$346,902,212.21</u></u>							

Portfolio Assets: Additional Information

Collateral Principal Amount	\$352,407,407.63
APB of Secured Bonds	\$0.00
% of CPA	0.00%
<hr/>	
APB of Collateral Obligations with Market Values determined per clause (ii)(C)	\$0.00
% of CPA	0.00%
Requirement	<= 5.00%
Result	PASS

Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	No	No	\$1,965,125.00	\$1,965,125.00	99.25	\$1,950,386.56		0.5576%
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	No	No	\$1,263,461.54	\$1,263,461.54	100.00	\$1,263,461.54		0.3585%
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	No	No	\$492,462.31	\$492,462.31	99.50	\$490,000.00		0.1397%
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	No	No	\$2,955,000.00	\$2,955,000.00	98.00	\$2,895,900.00		0.8385%
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	No	No	\$2,481,250.00	\$2,481,250.00	98.20	\$2,436,587.50		0.7041%
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	No	No	\$935,138.54	\$935,138.54	99.04	\$926,161.21		0.2654%
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	No	No	\$2,604,130.43	\$2,604,130.43	98.06	\$2,553,675.41		0.7390%
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	No	No	\$791,157.19	\$791,157.19	99.75	\$789,179.30		0.2245%
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	No	No	\$2,391,129.66	\$2,391,129.66	99.41	\$2,377,122.43		0.6785%
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	No	No	\$1,940,503.40	\$1,940,503.40	99.50	\$1,930,800.88		0.5506%
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	No	No	\$1,856,250.00	\$1,856,250.00	99.75	\$1,851,609.38		0.5267%
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	No	No	\$1,985,000.00	\$1,985,000.00	99.00	\$1,965,150.00		0.5633%
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	99.00	\$1,980,000.00		0.5675%
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	No	No	\$1,783,925.76	\$1,783,925.76	99.50	\$1,775,006.13		0.5062%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	No	No	\$165,668.30	\$165,668.30	99.50	\$164,839.96		0.0470%
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	No	No	\$925,593.02	\$925,593.02	99.50	\$920,965.06		0.2626%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	No	No	\$124,812.89	\$124,812.89	99.50	\$124,188.83		0.0354%
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	No	No	\$249,375.00	\$249,375.00	99.25	\$247,504.69		0.0708%
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	No	No	\$3,430,328.13	\$3,430,328.13	99.00	\$3,396,024.84		0.9734%
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	No	No	\$750,000.00	\$750,000.00	99.00	\$742,500.00		0.2128%
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	No	No	\$1,954,323.65	\$1,954,323.65	100.00	\$1,954,323.65		0.5546%
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	No	No	\$1,373,582.59	\$1,373,582.59	100.60	\$1,381,824.09		0.3898%
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	No	No	\$1,950,000.00	\$1,950,000.00	99.81	\$1,946,343.75		0.5533%
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	No	No	\$1,231,289.06	\$1,231,289.06	99.70	\$1,227,595.20		0.3494%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	No	No	\$1,796,407.19	\$1,796,407.19	100.75	\$1,809,880.24		0.5098%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	No	No	\$2,922,556.40	\$2,922,556.40	99.50	\$2,907,943.61		0.8293%
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	No	No	\$3,359,294.91	\$3,359,294.91	100.45	\$3,374,502.44		0.9532%
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	No	No	\$2,503,607.47	\$2,503,607.47	100.65	\$2,519,880.92		0.7104%
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	No	No	\$2,024,157.69	\$2,024,157.69	99.00	\$2,003,916.11		0.5744%
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	No	No	\$1,596,000.00	\$1,596,000.00	97.00	\$1,548,120.00		0.4529%
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	No	No	\$4,688,888.89	\$4,688,888.89	100.73	\$4,722,883.33		1.3305%
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	No	No	\$4,861,809.04	\$4,861,809.04	99.00	\$4,813,190.95		1.3796%
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	No	No	\$1,564,000.00	\$1,564,000.00	100.50	\$1,571,820.00		0.4438%
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	No	No	\$2,942,382.54	\$2,942,382.54	100.66	\$2,961,816.98		0.8349%
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	No	No	\$3,767,175.51	\$3,767,175.51	99.00	\$3,729,503.76		1.0690%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	No	No	\$204,811.58	\$204,811.58	101.25	\$207,371.73		0.0581%
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	No	No	\$1,919,714.94	\$1,919,714.94	99.63	\$1,912,516.01		0.5447%
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	No	No	\$2,932,500.00	\$2,932,500.00	99.50	\$2,917,837.50		0.8321%
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	No	No	\$73,795.28	\$73,795.28	99.58	\$73,487.77		0.0209%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	No	No	\$1,607,328.02	\$1,607,328.02	99.58	\$1,600,630.28		0.4561%
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	No	No	\$1,026,212.24	\$1,026,212.24	100.28	\$1,029,063.06		0.2912%

Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	No	No	\$1,888,203.38	\$1,888,203.38	100.28	\$1,893,448.81		0.5358%
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	No	No	\$2,922,284.21	\$2,922,284.21	99.00	\$2,893,061.37		0.8292%
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	No	No	\$347,558.24	\$347,558.24	99.00	\$344,082.66		0.0986%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	No	No	\$2,102,441.89	\$2,102,441.89	99.00	\$2,081,417.47		0.5966%
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	No	No	\$3,479,987.46	\$3,479,987.46	91.00	\$3,166,788.59		0.9875%
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	No	No	\$398,000.00	\$398,000.00	99.50	\$396,010.00		0.1129%
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	No	No	\$1,473,843.75	\$1,473,843.75	99.00	\$1,459,105.31		0.4182%
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	No	No	\$1,480,263.16	\$1,480,263.16	98.50	\$1,458,059.21		0.4200%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	No	No	\$2,322,099.74	\$2,322,099.74	101.06	\$2,346,772.05		0.6589%
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	No	No	\$3,375,000.00	\$3,375,000.00	99.50	\$3,358,125.00		0.9577%
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	No	No	\$5,624,179.55	\$5,624,179.55	100.75	\$5,666,360.89		1.5959%
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	No	No	\$1,770,833.00	\$1,770,833.00	99.71	\$1,765,624.98		0.5025%
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	No	No	\$284,810.13	\$284,810.13	99.50	\$283,386.08		0.0808%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	No	No	\$500,000.00	\$500,000.00	99.50	\$497,500.00		0.1419%
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	No	No	\$3,890,252.53	\$3,890,252.53	99.75	\$3,880,526.89		1.1039%
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	No	No	\$3,942,649.71	\$3,942,649.71	98.69	\$3,890,918.21		1.1188%
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	99.06	\$990,625.00		0.2838%
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	No	No	\$2,330,630.38	\$2,330,630.38	99.65	\$2,322,473.17		0.6613%
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	No	No	\$992,500.00	\$992,500.00	99.75	\$990,018.75		0.2816%
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	No	No	\$1,590,000.00	\$1,590,000.00	98.00	\$1,558,200.00		0.4512%
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	No	No	\$313,725.16	\$313,725.16	99.50	\$312,156.54		0.0890%
Epilor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	No	No	\$1,984,924.62	\$1,984,924.62	91.20	\$1,810,251.26		0.5632%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	No	No	\$995,000.00	\$995,000.00	98.00	\$975,100.00		0.2823%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	No	No	\$2,917,500.00	\$2,917,500.00	100.75	\$2,939,381.25		0.8279%
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	No	No	\$874,538.08	\$874,538.08	81.00	\$708,375.84		0.2482%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	No	No	\$1,847,776.07	\$1,847,776.07	101.25	\$1,870,873.27		0.5243%
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	No	No	\$564,766.90	\$564,766.90	101.25	\$571,826.49		0.1603%
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	No	No	\$3,422,919.52	\$3,422,919.52	101.13	\$3,461,427.36		0.9713%
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	99.00	\$1,980,000.00		0.5675%
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	No	No	\$2,539,518.56	\$2,539,518.56	99.75	\$2,533,169.76		0.7206%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	No	No	\$1,800,000.00	\$1,800,000.00	96.00	\$1,728,000.00		0.5108%
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	99.50	\$995,000.00		0.2838%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	No	No	\$1,200,000.00	\$1,200,000.00	99.50	\$1,194,000.00		0.3405%
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	No	No	\$2,417,151.46	\$2,417,151.46	100.06	\$2,418,667.01		0.6859%
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	No	No	\$2,917,500.00	\$2,917,500.00	99.50	\$2,902,912.50		0.8279%
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	No	No	\$800,000.00	\$800,000.00	99.50	\$796,000.00		0.2270%
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	No	No	\$2,916,666.66	\$2,916,666.66	94.50	\$2,756,250.00		0.8276%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	No	No	\$1,386,043.71	\$1,386,043.71	99.50	\$1,379,113.49		0.3933%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	No	No	\$2,959,974.43	\$2,959,974.43	99.58	\$2,947,640.22		0.8399%
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	No	No	\$2,481,250.00	\$2,481,250.00	99.25	\$2,462,630.70		0.7041%
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	No	No	\$3,910,000.00	\$3,910,000.00	99.50	\$3,890,450.00		1.1095%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	No	No	\$1,150,000.00	\$1,150,000.00	99.50	\$1,144,250.00		0.3263%
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	No	No	\$2,947,500.01	\$2,947,500.01	99.50	\$2,932,762.51		0.8364%
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	No	No	\$987,500.00	\$987,500.00	100.56	\$993,054.69		0.2802%
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	No	No	\$2,152,073.73	\$2,152,073.73	99.38	\$2,138,812.65		0.6107%
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	No	No	\$1,990,000.00	\$1,990,000.00	99.75	\$1,985,025.00		0.5647%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	No	No	\$986,236.96	\$986,236.96	99.50	\$981,305.77		0.2799%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	No	No	\$1,200,000.00	\$1,200,000.00	100.00	\$1,200,000.00		0.3405%
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	No	No	\$3,890,576.13	\$3,890,576.13	100.44	\$3,907,597.40		1.1040%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	No	No	\$1,994,949.49	\$1,994,949.49	100.38	\$2,002,430.56		0.5661%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	No	No	\$1,602,351.51	\$1,602,351.51	95.38	\$1,528,242.75		0.4547%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	No	No	\$333,411.29	\$333,411.29	95.38	\$317,991.02		0.0946%
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	No	No	\$2,482,462.31	\$2,482,462.31	99.15	\$2,461,361.38		0.7044%
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	No	No	\$3,554,451.09	\$3,554,451.09	100.84	\$3,584,376.01		1.0086%
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	No	No	\$1,500,000.00	\$1,500,000.00	99.50	\$1,492,500.00		0.4256%
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	No	No	\$3,794,512.89	\$3,794,512.89	99.50	\$3,775,540.32		1.0767%
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	No	No	\$1,477,500.00	\$1,477,500.00	97.00	\$1,433,175.00		0.4193%
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	No	No	\$533,334.00	\$533,334.00	99.50	\$530,667.33		0.1513%
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	No	No	\$2,238,750.00	\$2,238,750.00	99.00	\$2,216,362.50		0.6353%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	No	No	\$3,803,800.00	\$3,803,800.00	98.52	\$3,747,583.64		1.0794%
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	No	No	\$2,957,172.19	\$2,957,172.19	100.00	\$2,957,172.19		0.8391%

Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	No	No	\$1,485,000.00	\$1,485,000.00	97.50	\$1,447,875.00		0.4214%
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	100.88	\$1,008,750.00		0.2838%
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	No	No	\$1,443,750.03	\$1,443,750.03	92.50	\$1,335,468.78		0.4097%
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	No	No	\$2,917,529.18	\$2,917,529.18	101.13	\$2,950,351.39		0.8279%
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	No	No	\$1,254,901.96	\$1,254,901.96	99.50	\$1,248,627.45		0.3561%
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	No	No	\$2,466,262.59	\$2,466,262.59	99.15	\$2,445,385.68		0.6998%
Maccdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	No	No	\$1,763,592.45	\$1,763,592.45	100.50	\$1,772,410.41		0.5004%
Maccdermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	No	No	\$1,980,000.00	\$1,980,000.00	98.00	\$1,940,400.00		0.5618%
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	No	No	\$222,222.22	\$222,222.22	100.00	\$222,222.22		0.0631%
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	No	No	\$1,812,673.90	\$1,812,673.90	101.75	\$1,844,395.70		0.5144%
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	No	No	\$1,218,750.00	\$1,218,750.00	98.90	\$1,205,343.75		0.3458%
Mograw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	No	No	\$1,496,250.00	\$1,496,250.00	99.50	\$1,488,768.75		0.4246%
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	No	No	\$903,138.43	\$903,138.43	99.50	\$898,622.73		0.2563%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	No	No	\$2,950,736.46	\$2,950,736.46	99.41	\$2,933,318.26		0.8373%
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	No	No	\$1,500,000.00	\$1,500,000.00	101.13	\$1,516,875.00		0.4256%
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	No	No	\$765,417.87	\$765,417.87	99.50	\$761,590.78		0.2172%
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	No	No	\$2,897,678.12	\$2,897,678.12	99.00	\$2,868,701.34		0.8223%
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	No	No	\$698,125.00	\$698,125.00	99.00	\$691,143.75		0.1981%
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	No	No	\$1,282,500.00	\$1,282,500.00	100.28	\$1,286,062.79		0.3639%
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	No	No	\$997,493.73	\$997,493.73	100.25	\$999,987.47		0.2831%
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	No	No	\$1,494,377.34	\$1,494,377.34	99.00	\$1,479,433.57		0.4240%
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	No	No	\$2,442,708.63	\$2,442,708.63	99.86	\$2,439,213.12		0.6931%
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	No	No	\$1,066,401.39	\$1,066,401.39	99.25	\$1,058,403.38		0.3026%
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	No	No	\$1,939,491.89	\$1,939,491.89	101.44	\$1,967,372.09		0.5504%
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	No	No	\$2,708,333.34	\$2,708,333.34	99.50	\$2,694,791.67		0.7685%
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	No	No	\$2,947,500.00	\$2,947,500.00	100.38	\$2,958,553.13		0.8364%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	No	No	\$1,194,000.00	\$1,194,000.00	98.00	\$1,170,120.00		0.3388%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	No	No	\$995,000.00	\$995,000.00	99.75	\$992,512.50		0.2823%
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	No	No	\$3,450,018.99	\$3,450,018.99	100.15	\$3,455,194.02		0.9790%
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	No	No	\$4,387,500.00	\$4,387,500.00	100.03	\$4,388,719.73		1.2450%
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	No	No	\$748,125.00	\$748,125.00	99.00	\$740,643.75		0.2123%
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	No	No	\$1,496,250.00	\$1,496,250.00	100.25	\$1,499,990.63		0.4246%
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	No	No	\$4,024,567.52	\$4,024,567.52	97.15	\$3,909,992.11		1.1420%
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	No	No	\$1,172,062.50	\$1,172,062.50	99.00	\$1,160,341.88		0.3326%
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	No	No	\$2,128,777.78	\$2,128,777.78	99.00	\$2,107,490.00		0.6041%
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	No	No	\$1,492,500.00	\$1,492,500.00	100.00	\$1,492,500.00		0.4235%
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	No	No	\$2,844,102.44	\$2,844,102.44	98.21	\$2,793,315.30		0.8070%
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	No	No	\$750,000.00	\$750,000.00	100.00	\$750,000.00		0.2128%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	No	No	\$493,750.00	\$493,750.00	99.50	\$491,281.25		0.1401%
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	No	No	\$1,921,617.54	\$1,921,617.54	100.60	\$1,933,066.54		0.5453%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	No	No	\$865,737.15	\$865,737.15	93.75	\$811,628.58		0.2457%
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	No	No	\$1,972,990.00	\$1,972,990.00	99.33	\$1,959,836.08		0.5599%
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	No	No	\$1,447,614.21	\$1,447,614.21	99.75	\$1,443,995.18		0.4108%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	99.00	\$990,000.00		0.2838%
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	No	No	\$1,980,000.00	\$1,980,000.00	99.00	\$1,960,200.00		0.5618%
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	No	No	\$597,000.00	\$597,000.00	99.00	\$591,030.00		0.1694%
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	No	No	\$1,442,307.69	\$1,442,307.69	97.00	\$1,399,038.46		0.4093%
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	No	No	\$1,197,000.00	\$1,197,000.00	95.00	\$1,137,150.00		0.3397%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	No	No	\$1,791,000.00	\$1,791,000.00	97.00	\$1,737,270.00		0.5082%
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	No	No	\$2,464,799.62	\$2,464,799.62	99.77	\$2,459,044.31		0.6994%
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	No	No	\$2,793,750.00	\$2,793,750.00	97.00	\$2,709,937.50		0.7928%
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	No	No	\$2,932,787.19	\$2,932,787.19	100.33	\$2,942,591.49		0.8322%
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	No	No	\$2,955,000.02	\$2,955,000.02	100.44	\$2,967,928.15		0.8385%
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	No	No	\$1,150,000.00	\$1,150,000.00	98.50	\$1,132,750.00		0.3263%
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	No	No	\$2,475,000.00	\$2,475,000.00	99.75	\$2,468,812.50		0.7023%
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	No	No	\$992,500.01	\$992,500.01	99.00	\$982,575.01		0.2816%
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	No	No	\$953,141.18	\$953,141.18	99.50	\$948,375.47		0.2705%
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	No	No	\$1,863,961.29	\$1,863,961.29	99.93	\$1,862,658.38		0.5289%
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	No	No	\$600,000.00	\$600,000.00	99.50	\$597,000.00		0.1703%
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	No	No	\$626,489.11	\$626,489.11	100.32	\$628,523.95		0.1778%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	No	No	\$798,000.00	\$798,000.00	98.50	\$786,030.00		0.2264%

Security	Asset ID	Asset Type	Security Level	Excluded Collateral Obligation	ETB Subsidiary	Principal Balance	Par Amount	Market Price	Market Value	Market Value Determination	% of CPA
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	No	No	\$2,537,964.29	\$2,537,964.29	99.08	\$2,514,708.92		0.7202%
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Senior Secured	No	No	\$800,000.00	\$800,000.00	98.00	\$784,000.00		0.2270%
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	100.75	\$2,015,000.00		0.5675%
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	No	No	\$1,980,000.00	\$1,980,000.00	99.88	\$1,977,525.00		0.5618%
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	No	No	\$2,916,378.60	\$2,916,378.60	100.38	\$2,927,315.02		0.8276%
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	No	No	\$2,508,574.62	\$2,508,574.62	100.00	\$2,508,574.62		0.7118%
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	No	No	\$1,418,337.54	\$1,418,337.54	99.50	\$1,411,245.86		0.4025%
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	No	No	\$1,197,000.00	\$1,197,000.00	99.00	\$1,185,030.00		0.3397%
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	No	No	\$3,910,000.00	\$3,910,000.00	92.00	\$3,597,200.00		1.1095%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	No	No	\$720,321.00	\$720,321.00	99.81	\$718,948.79		0.2044%
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	No	No	\$1,000,000.00	\$1,000,000.00	97.00	\$970,000.00		0.2838%
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	No	No	\$1,671,720.59	\$1,671,720.59	97.92	\$1,636,965.52		0.4744%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Senior Secured	No	No	\$2,000,000.00	\$2,000,000.00	99.75	\$1,995,000.00		0.5675%
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	No	No	\$1,500,000.00	\$1,500,000.00	97.00	\$1,455,000.00		0.4256%
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	No	No	\$2,911,990.68	\$2,911,990.68	89.67	\$2,611,091.77		0.8263%
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	No	No	\$2,394,000.00	\$2,394,000.00	97.25	\$2,328,165.00		0.6793%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	No	No	\$2,932,499.99	\$2,932,499.99	99.00	\$2,903,174.99		0.8321%
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	No	No	\$1,660,000.00	\$1,660,000.00	95.00	\$1,577,000.00		0.4710%
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	No	No	\$1,191,015.00	\$1,191,015.00	98.00	\$1,167,194.70		0.3380%
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	No	No	\$1,636,363.64	\$1,636,363.64	99.25	\$1,624,090.91		0.4643%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	No	No	\$2,432,340.42	\$2,432,340.42	98.38	\$2,392,814.89		0.6902%
Grand Total						\$346,902,212.21	\$346,902,212.21				

Portfolio Assets: Collateral Obligations maturing after the Stated Maturity

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

Portfolio Assets: Collateral Obligations that would be Discount Obligations but for clause (x)

Collateral Principal Amount	\$352,407,407.63
5 % of the Collateral Principal Amount	\$17,620,370.38
Aggregate Amount of Collateral Obligations not Discount per clause (x)	\$0.00

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

Portfolio Assets: Country Information

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
Australia	Aaa	AAA	FMG Resources (August 2006) Pty Ltd. - Term Loan	Loan	LX133573	No	Group I	No	\$2,417,151.46	0.6968%
	Australia Subtotal								\$2,417,151.46	0.6968%
Canada	Aaa	AAA	Atrium Innovations Inc - Initial Tranche B-1 Term Loan	Loan	LX135021	No		No	\$1,950,000.00	0.5621%
	Aaa	AAA	Concordia Healthcare Corp - Dollar Term Loan	Loan	LX148270	No		No	\$3,479,987.46	1.0032%
	Aaa	AAA	Hudson's Bay Company - Initial Term Loan	Loan	LX147151	No		No	\$2,152,073.73	0.6204%
	Aaa	AAA	Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	Loan	LX120047	No		No	\$986,236.96	0.2843%
	Aaa	AAA	Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	Loan	LX130609	No		No	\$2,508,574.62	0.7231%
	Aaa	AAA	Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	Loan	LX143679	No		No	\$1,418,337.54	0.4089%
	Canada Subtotal								\$12,495,210.32	3.6019%
France	Aa1	AA	Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	Loan	LX146801	No	Group III	No	\$2,000,000.00	0.5765%
	Aa1	AA	Numericable US LLC - USD Term Loan B6	Loan	LX148625	No	Group III	No	\$997,493.73	0.2875%
	Aa1	AA	Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	Loan	LX132972	No	Group III	No	\$1,939,491.89	0.5591%
	France Subtotal								\$4,936,985.62	1.4232%
Germany	Aaa	AAA	Auris Luxembourg III SARL - Facility B4- USD	Loan	LX144974	No	Group II	No	\$1,231,289.06	0.3549%
	Aaa	AAA	CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	Loan	LX132449	No	Group II	No	\$204,811.58	0.0590%
	Aaa	AAA	Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	Loan	LX137183	No	Group II	No	\$347,558.24	0.1002%
	Aaa	AAA	Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	Loan	LX137287	No	Group II	No	\$2,102,441.89	0.6061%
	Aaa	AAA	Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	Loan	LX131517	No	Group II	No	\$1,847,776.07	0.5327%
	Aaa	AAA	Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	Loan	LX132570	No	Group II	No	\$564,766.90	0.1628%
	Aaa	AAA	Ineos US Finance LLC - Extended 2020 Dollar Term Loan	Loan	LX144978	No	Group II	No	\$3,890,576.13	1.1215%
	Aaa	AAA	Springer Science & Business Media GMBH - Initial Term B9 Loan	Loan	LX143523	No	Group II	No	\$2,955,000.02	0.8518%
	Germany Subtotal								\$13,144,219.90	3.7890%
Luxembourg	Aaa	AAA	Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	Loan	LX128618	No	Group III	No	\$1,783,925.76	0.5142%
	Aaa	AAA	Allnex Sarl - Tranche B-2 Term Loan	Loan	LX152754	No	Group III	No	\$165,668.30	0.0478%
	Aaa	AAA	Allnex USA Inc - First Lien Tranche B2 Term Loan	Loan	LX128928	No	Group III	No	\$925,593.02	0.2668%
	Aaa	AAA	Allnex USA Inc - Tranche B-3 Term Loan	Loan	LX152923	No	Group III	No	\$124,812.89	0.0360%
	Aaa	AAA	Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	Loan	LX145129	No	Group III	No	\$992,500.00	0.2861%
	Luxembourg Subtotal								\$3,992,499.97	1.1509%
Netherlands	Aaa	AAA	NXP BV - Tranche F Loans	Loan	LX155082	No	Group I	No	\$1,066,401.39	0.3074%
	Aaa	AAA	Ziggo Secured Finance Partnership - Term D Loan	Loan	LX154367	No	Group I	No	\$2,432,340.42	0.7012%
	Netherlands Subtotal								\$3,498,741.81	1.0086%

Switzerland									
Aaa	AAA	SK Spice Sarl - Term Loan A	Loan	LX145173	No	Group II	No	\$1,442,307.69	0.4158%
Switzerland Subtotal								\$1,442,307.69	0.4158%
United Kingdom									
Aa1	AAA	Magic Newco LLC - First Lien Term Loan B	Loan	LX155219	No	Group I	No	\$222,222.22	0.0641%
Aa1	AAA	Magic Newco LLC - First Lien USD Term Loan	Loan	LX124101	No	Group I	No	\$1,812,673.90	0.5225%
Aa1	AAA	Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	Loan	LX133725	No	Group I	No	\$750,000.00	0.2162%
United Kingdom Subtotal								\$2,784,896.12	0.8028%
United States									
Aaa	AA+	Acosta Inc - Tranche B-1 Loan	Loan	LX144231	No		No	\$1,965,125.00	0.5665%
Aaa	AA+	AdvancePierre Foods Inc - Effective Date Term Loan	Loan	LX152943	No		No	\$1,263,461.54	0.3642%
Aaa	AA+	Advantage Sales & Marketing Inc - First Lien Initial Term Loan	Loan	LX138508	No		No	\$492,462.31	0.1420%
Aaa	AA+	AF Borrower LLC - First Lien Initial Term Loan	Loan	LX142446	No		No	\$2,955,000.00	0.8518%
Aaa	AA+	Affordable Care Holding Corp - First Lien Term B Loan	Loan	LX148481	No		No	\$2,481,250.00	0.7153%
Aaa	AA+	Albany Molecular Research Inc - Term Loan	Loan	LX146837	No		No	\$935,138.54	0.2696%
Aaa	AA+	Albaugh LLC - Initial Term Loan	Loan	LX137116	No		No	\$2,604,130.43	0.7507%
Aaa	AA+	Albertson's LLC - 2016-1 Term B-5 Loan	Loan	LX152928	No		No	\$791,157.19	0.2281%
Aaa	AA+	Albertson's LLC - Term B-6 Loan	Loan	LX152913	No		No	\$2,391,129.66	0.6893%
Aaa	AA+	Alfred Fueling Systems Inc - First Lien Initial Term Loan	Loan	LX137915	No		No	\$1,940,503.40	0.5594%
Aaa	AA+	Alix Partners LLP - 2016 Refinancing Term B Loan	Loan	LX155476	No		No	\$1,856,250.00	0.5351%
Aaa	AA+	Allied Universal Holdco LLC - First Lien Initial Term Loan	Loan	LX146534	No		No	\$1,985,000.00	0.5722%
Aaa	AA+	Allied Universal Holdco LLC - Second Lien Initial Term Loan	Loan	LX146537	No		No	\$2,000,000.00	0.5765%
Aaa	AA+	Alorica Inc. - Term B Loan	Loan	LX153037	No		No	\$249,375.00	0.0719%
Aaa	AA+	Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	Loan	LX139396	No		No	\$3,430,328.13	0.9888%
Aaa	AA+	American Bath Group LLC - First Lien Term Loan	Loan	LX155089	No		No	\$750,000.00	0.2162%
Aaa	AA+	Amneal Pharmaceuticals LLC - Term Loan B	Loan	LX133102	No		No	\$1,954,323.65	0.5634%
Aaa	AA+	Applied Systems Inc - First Lien Initial Term Loan	Loan	LX134866	No		No	\$1,373,582.59	0.3960%
Aaa	AA+	Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Loan	LX153045	No		No	\$1,796,407.19	0.5178%
Aaa	AA+	AVSC Holding Corp - First Lien Initial Term Loan	Loan	LX134957	No		No	\$2,922,556.40	0.8425%
Aaa	AA+	Bass Pro Group LLC - Term Loan	Loan	LX144858	No		No	\$3,359,294.91	0.9684%
Aaa	AA+	Bats Global Markets Inc - Refinancing Term Loan	Loan	LX153214	No		No	\$2,503,607.47	0.7217%
Aaa	AA+	BC Luxembourg Sarl - Term B-3 Loan	Loan	LX153989	No		No	\$2,024,157.69	0.5835%
Aaa	AA+	Blount International, Inc. - Initial Term Loan	Loan	LX149926	No		No	\$1,596,000.00	0.4601%
Aaa	AA+	BMC Software Finance Inc - Initial US Term Loan	Loan	LX130254	No		No	\$4,688,888.89	1.3516%
Aaa	AA+	Calpine Construction Finance Company L P - Term B-1 Loan	Loan	LX129420	No		No	\$4,861,809.04	1.4015%
Aaa	AA+	Camelot US Acquisition I Co - Initial Term Loan	Loan	LX155002	No		No	\$1,564,000.00	0.4508%
Aaa	AA+	Catalent Pharma Solutions Inc - Dollar Term Loan	Loan	LX137090	No		No	\$2,942,382.54	0.8482%
Aaa	AA+	Cengage Learning Inc - Term B Loan	Loan	LX152766	No		No	\$3,767,175.51	1.0859%
Aaa	AA+	Charter Communications Operating - Term E Loan	Loan	LX129060	No		No	\$1,919,714.94	0.5534%
Aaa	AA+	Checkout Holding Corp - First Lien Term B Loan	Loan	LX136210	No		No	\$2,932,500.00	0.8453%
Aaa	AA+	Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Loan	LX152999	No		No	\$73,795.28	0.0213%
Aaa	AA+	Chefs' Warehouse Inc (The) - Term Loan	Loan	LX152998	No		No	\$1,607,328.02	0.4633%
Aaa	AA+	CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	Loan	LX144539	No		No	\$1,026,212.24	0.2958%
Aaa	AA+	CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	Loan	LX144540	No		No	\$1,888,203.38	0.5443%
Aaa	AA+	Clover Technologies Group LLC - Initial Term Loan	Loan	LX136594	No		No	\$2,922,284.21	0.8424%
Aaa	AA+	Coty Inc - Term B USD Loans	Loan	LX148101	No		No	\$398,000.00	0.1147%
Aaa	AA+	Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	Loan	LX142305	No		No	\$1,473,843.75	0.4249%
Aaa	AA+	CSC Holdings LLC - Initial Term Loan	Loan	LX154963	No		No	\$1,480,263.16	0.4267%
Aaa	AA+	CSM Bakery Solutions LLC - First Lien Term Loan	Loan	LX129905	No		No	\$2,322,099.74	0.6694%
Aaa	AA+	Dell International LLC - Term B Loan	Loan	LX150043	No		No	\$3,375,000.00	0.9729%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AA+	Deluxe Entertainment Services Group Inc - Initial Term Loan	Loan	LX135501	No		No	\$5,624,179.55	1.6213%
	Aaa	AA+	Diebold Inc - Dollar Term B Loan	Loan	LX151920	No		No	\$1,770,833.00	0.5105%
	Aaa	AA+	Dollar Tree Inc - Term B-3 Loan	Loan	LX145028	No		No	\$284,810.13	0.0821%
	Aaa	AA+	Donnelley Financial Solutions Inc - Term B Loan	Loan	LX155094	No		No	\$500,000.00	0.1441%
	Aaa	AA+	DPX Holdings BV - 2015 Incremental Dollar Term Loan	Loan	LX133966	No		No	\$3,890,252.53	1.1214%
	Aaa	AA+	DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Loan	LX147102	No		No	\$3,942,649.71	1.1365%
	Aaa	AA+	DTZ US Borrower LLC - Second Lien Initial Term Loan	Loan	LX141570	No		No	\$1,000,000.00	0.2883%
	Aaa	AA+	Eastern Power LLC - Term Loan	Loan	LX140953	No		No	\$2,330,630.38	0.6718%
	Aaa	AA+	EnergySolutions LLC - Term Advance	Loan	LX137277	No		No	\$1,590,000.00	0.4583%
	Aaa	AA+	Engility Corporation - Term B2 Loan	Loan	LX154035	No		No	\$313,725.16	0.0904%
	Aaa	AA+	Epicor Software Corporation - Term B Loan	Loan	LX144606	No		No	\$1,984,924.62	0.5722%
	Aaa	AA+	Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	Loan	LX151236	No		No	\$995,000.00	0.2868%
	Aaa	AA+	EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	Loan	LX134319	No		No	\$2,917,500.00	0.8410%
	Aaa	AA+	Expro Finservices SARL - Initial Term Loan	Loan	LX139588	No		No	\$874,538.08	0.2521%
	Aaa	AA+	Filtration Group Corporation - First Lien Initial Term Loan	Loan	LX133605	No		No	\$3,422,919.52	0.9867%
	Aaa	AA+	First Data Corporation - 2021C New Dollar Term Loan	Loan	LX135219	No		No	\$2,539,518.56	0.7321%
	Aaa	AA+	Flavors Holdings Inc - First Lien Tranche B Term Loan	Loan	LX141067	No		No	\$1,800,000.00	0.5189%
	Aaa	AA+	Flexera Software LLC - Second Lien Term Loan	Loan	LX136092	No		No	\$1,000,000.00	0.2883%
	Aaa	AA+	Floor And Decor Outlets Of America Inc - Term Loan	Loan	LX155129	No		No	\$1,200,000.00	0.3459%
	Aaa	AA+	FR Dixie Acquisition Corp - Initial Term Loan	Loan	LX134871	No		No	\$2,917,500.00	0.8410%
	Aaa	AA+	Galleria Company - Term B Loan	Loan	LX148185	No		No	\$800,000.00	0.2306%
	Aaa	AA+	Getty Images, Inc. - Initial Term Loan	Loan	LX126129	No		No	\$2,916,666.66	0.8408%
	Aaa	AA+	Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	Loan	LX146885	No		No	\$1,386,043.71	0.3995%
	Aaa	AA+	GOBP Holdings Inc - First Lien Initial Term Loan	Loan	LX141483	No		No	\$2,959,974.43	0.8533%
	Aaa	AA+	Greatbatch Ltd - Term B Loan	Loan	LX147756	No		No	\$2,481,250.00	0.7153%
	Aaa	AA+	Hampton Rubber Company - First Lien Term Loan	Loan	LX135905	No		No	\$3,910,000.00	1.1271%
	Aaa	AA+	Harbor Freight Tools USA Inc - Initial Term Loan	Loan	LX154324	No		No	\$1,150,000.00	0.3315%
	Aaa	AA+	Hilex Poly Co LLC - First Lien Term Loan	Loan	LX142207	No		No	\$2,947,500.01	0.8497%
	Aaa	AA+	Horizon Pharma Inc - 2015 Term Loan	Loan	LX144256	No		No	\$987,500.00	0.2847%
	Aaa	AA+	Huntsman International LLC - 2016 Term B Loan	Loan	LX152019	No		No	\$1,990,000.00	0.5736%
	Aaa	AA+	Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	Loan	LX141539	No		No	\$1,200,000.00	0.3459%
	Aaa	AA+	Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	Loan	LX154124	No		No	\$1,994,949.49	0.5751%
	Aaa	AA+	Infor (US) Inc - Tranche B-3 Term Loan	Loan	LX130158	No		No	\$1,602,351.51	0.4619%
	Aaa	AA+	Infor (US) Inc - Tranche B-5 Term Loan	Loan	LX134487	No		No	\$333,411.29	0.0961%
	Aaa	AA+	Informatica Corporation - Dollar Term Loan	Loan	LX144702	No		No	\$2,482,462.31	0.7156%
	Aaa	AA+	Information Resources Inc - Term Loan	Loan	LX132782	No		No	\$3,554,451.09	1.0246%
	Aaa	AA+	InVentiv Health Inc - First Lien Term Loan B	Loan	LX154353	No		No	\$1,500,000.00	0.4324%
	Aaa	AA+	Ion Media Networks Inc - Term B-1 Loan	Loan	LX142415	No		No	\$3,794,512.89	1.0938%
	Aaa	AA+	IPC Corp - First Lien Term B-1 Loan	Loan	LX144340	No		No	\$1,477,500.00	0.4259%
	Aaa	AA+	JD Power and Associates - First Lien Initial Term Loan	Loan	LX152918	No		No	\$533,334.00	0.1537%
	Aaa	AA+	KAR Auction Services Inc - Tranche B-3 Term Loan	Loan	LX151490	No		No	\$2,238,750.00	0.6454%
	Aaa	AA+	Keurig Green Mountain Inc - Term B USD Loan	Loan	LX150733	No		No	\$3,803,800.00	1.0965%
	Aaa	AA+	Kindred Healthcare Inc - 2016 Incremental Term Loan	Loan	LX136051	No		No	\$2,957,172.19	0.8525%
	Aaa	AA+	Kronos Acquisition Holdings Inc - Initial Term Loan	Loan	LX147095	No		No	\$1,485,000.00	0.4281%
	Aaa	AA+	Landslide Holdings Inc - First Lien Term Loan	Loan	LX154954	No		No	\$1,000,000.00	0.2883%
	Aaa	AA+	Lannett Company, Inc. - Initial Tranche A Term Loan	Loan	LX149421	No		No	\$1,443,750.03	0.4162%
	Aaa	AA+	Lanyon Solutions Inc - First Lien Term Loan	Loan	LX133143	No		No	\$2,917,529.18	0.8410%
	Aaa	AA+	Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	Loan	LX153562	No		No	\$1,254,901.96	0.3617%
	Aaa	AA+	LTI Holdings Inc - First Lien Initial Term Loan	Loan	LX143748	No		No	\$2,466,262.59	0.7109%
	Aaa	AA+	Macdermid Inc - Tranche B Term Loan (First Lien)	Loan	LX130226	No		No	\$1,763,592.45	0.5084%
	Aaa	AA+	Macdermid Inc - Tranche B-3 Term Loan	Loan	LX148873	No		No	\$1,980,000.00	0.5708%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AA+	Match Group Inc - Term B-1 Loan	Loan	LX148815	No		No	\$1,218,750.00	0.3513%
	Aaa	AA+	Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	Loan	LX152400	No		No	\$1,496,250.00	0.4313%
	Aaa	AA+	Medpace Holdings Inc - Initial Term Loan	Loan	LX136043	No		No	\$903,138.43	0.2603%
	Aaa	AA+	Midas Intermediate Holdco II LLC - Initial Term Loan	Loan	LX148738	No		No	\$2,950,736.46	0.8506%
	Aaa	AA+	Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	Loan	LX154074	No		No	\$1,500,000.00	0.4324%
	Aaa	AA+	MPH Acquisition Holdings LLC - Initial Term Loan	Loan	LX152711	No		No	\$765,417.87	0.2206%
	Aaa	AA+	MSC Software Corporation - First Lien Initial Term Loan	Loan	LX137725	No		No	\$2,897,678.12	0.8353%
	Aaa	AA+	Natel Engineering Company Inc - Initial Term Loan	Loan	LX143854	No		No	\$698,125.00	0.2012%
	Aaa	AA+	Nexeo Solutions LLC - Initial Term Loan	Loan	LX152596	No		No	\$1,282,500.00	0.3697%
	Aaa	AA+	Numericable-SFR SA - USD TLB-7	Loan	LX152260	No		No	\$1,494,377.34	0.4308%
	Aaa	AA+	NVA Holdings Inc - First Lien Term Loan	Loan	LX140043	No		No	\$2,442,708.63	0.7041%
	Aaa	AA+	Outerwall Inc - First Lien Term B Loan	Loan	LX154967	No		No	\$2,708,333.34	0.7807%
	Aaa	AA+	Packers Holdings LLC - Initial Term Loan	Loan	LX142148	No		No	\$2,947,500.00	0.8497%
	Aaa	AA+	Petco Animal Supplies Inc - Tranche B-1 Term Loan	Loan	LX150469	No		No	\$1,194,000.00	0.3442%
	Aaa	AA+	Petco Animal Supplies Inc - Tranche B-2 Term Loan	Loan	LX150737	No		No	\$995,000.00	0.2868%
	Aaa	AA+	PetSmart Inc - Tranche B-2 Loan	Loan	LX144464	No		No	\$3,450,018.99	0.9945%
	Aaa	AA+	PFS Holding Corporation - First Lien Term Loan	Loan	LX134882	No		No	\$4,387,500.00	1.2648%
	Aaa	AA+	PQ Corporation - Dollar Tranche B1 Loan	Loan	LX152395	No		No	\$748,125.00	0.2157%
	Aaa	AA+	Precyse Acquisition Corp - First Lien Initial Term Loan	Loan	LX152078	No		No	\$1,496,250.00	0.4313%
	Aaa	AA+	Presidio Inc - Term B Loan	Loan	LX144522	No		No	\$4,024,567.52	1.1601%
	Aaa	AA+	Prime Security Services Borrower LLC - First Lien Term B-1 Loan	Loan	LX152286	No		No	\$1,172,062.50	0.3379%
	Aaa	AA+	Printpack Holdings Inc - First Lien Term Loan	Loan	LX153744	No		No	\$2,128,777.78	0.6137%
	Aaa	AA+	Quorum Health Corporation - Term Loan	Loan	LX152098	No		No	\$1,492,500.00	0.4302%
	Aaa	AA+	Raley's - Initial Term Loan	Loan	LX144106	No		No	\$2,844,102.44	0.8199%
	Aaa	AA+	Royal Holdings Inc - First Lien Initial Term Loan	Loan	LX144982	No		No	\$493,750.00	0.1423%
	Aaa	AA+	Sabre Inc - Incremental Term Loan	Loan	LX132770	No		No	\$1,921,617.54	0.5539%
	Aaa	AA+	Securus Technologies Holdings Inc - First Lien Initial Term Loan	Loan	LX129228	No		No	\$865,737.15	0.2496%
	Aaa	AA+	Select Medical Corp - Series E Tranche B Term Loan	Loan	LX135728	No		No	\$1,972,990.00	0.5687%
	Aaa	AA+	Shearer's Foods LLC - First Lien Term Loan	Loan	LX137740	No		No	\$1,447,614.21	0.4173%
	Aaa	AA+	Shearer's Foods LLC - Second Lien Term Loan	Loan	LX137741	No		No	\$1,000,000.00	0.2883%
	Aaa	AA+	Sitel Worldwide Corporation - First Lien Term Loan	Loan	LX146826	No		No	\$1,980,000.00	0.5708%
	Aaa	AA+	SiteOne Landscape Supply, LLC - Initial Term Loan	Loan	LX152364	No		No	\$597,000.00	0.1721%
	Aaa	AA+	SolarWinds Holdings Inc - 2016 Refinancing Term Loan	Loan	LX154344	No		No	\$1,197,000.00	0.3451%
	Aaa	AA+	Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	Loan	LX151194	No		No	\$1,791,000.00	0.5163%
	Aaa	AA+	Sophia LP - Closing Date Term Loan	Loan	LX147846	No		No	\$2,464,799.62	0.7105%
	Aaa	AA+	SourceHOV LLC - First Lien Term B Loan	Loan	LX141601	No		No	\$2,793,750.00	0.8053%
	Aaa	AA+	Spin Holdco Inc - Initial Term Loan	Loan	LX129663	No		No	\$2,932,787.19	0.8454%
	Aaa	AA+	St. George's University Scholastic Services LLC - Term Loan	Loan	LX152959	No		No	\$1,150,000.00	0.3315%
	Aaa	AA+	Sterigenics-Nordion Holdings LLC - Initial Term Loan	Loan	LX144331	No		No	\$2,475,000.00	0.7135%
	Aaa	AA+	Stratose Intermediate Holdings II LLC - Term Loan	Loan	LX150491	No		No	\$992,500.01	0.2861%
	Aaa	AA+	STS Operating Inc - Term Loan	Loan	LX135213	No		No	\$953,141.18	0.2748%
	Aaa	AA+	Tank Holding Corp - Initial Term Loan	Loan	LX124491	No		No	\$1,863,961.29	0.5373%
	Aaa	AA+	Telenet Financing USD LLC - Term Loan AD	Loan	LX152610	No		No	\$600,000.00	0.1730%
	Aaa	AA+	Tribune Media Company - Term B Loan	Loan	LX145376	No		No	\$626,489.11	0.1806%
	Aaa	AA+	Trugreen Limited Partnership - First Lien Term Loan	Loan	LX152068	No		No	\$798,000.00	0.2300%
	Aaa	AA+	U.S. Renal Care Inc - First Lien Initial Term Loan	Loan	LX148925	No		No	\$2,537,964.29	0.7316%
	Aaa	AA+	U.S. Renal Care Inc - Second Lien Term Loan	Loan	LX148927	No		No	\$800,000.00	0.2306%
	Aaa	AA+	UFC Holdings LLC - First Lien Term Loan	Loan	LX153867	No		No	\$2,000,000.00	0.5765%
	Aaa	AA+	Univar USA Inc - Initial Dollar Term Loan	Loan	LX145474	No		No	\$1,980,000.00	0.5708%
	Aaa	AA+	USC Holdings Inc - Initial Term Loan (First Lien)	Loan	LX131356	No		No	\$2,916,378.60	0.8407%
	Aaa	AA+	VCVH Holding Corp - First Lien Initial Term Loan	Loan	LX152675	No		No	\$1,197,000.00	0.3451%
	Aaa	AA+	Velocity Pooling Vehicle LLC - First Lien Original Term Loan	Loan	LX136894	No		No	\$3,910,000.00	1.1271%

Region	Moody Country Rating	S&P Country Rating	Security	Asset Type	Security ID	Sovereign	Country Group	Tax Advantaged Jur.	Principal Balance	% of APB
	Aaa	AA+	Vencore Inc - Initial Term Loan (First Lien)	Loan	LX137131	No		No	\$720,321.00	0.2076%
	Aaa	AA+	Vertiv Co - Term Loan	Loan	LX155379	No		No	\$1,000,000.00	0.2883%
	Aaa	AA+	Vizient Inc - Term B-2 Loan	Loan	LX150884	No		No	\$1,671,720.59	0.4819%
	Aaa	AA+	Wand Intermediate I LP - Second Lien Initial Term Loan	Loan	LX140861	No		No	\$2,000,000.00	0.5765%
	Aaa	AA+	WD Wolverine Holdings LLC - First Lien Term B	Loan	LX155100	No		No	\$1,500,000.00	0.4324%
	Aaa	AA+	Weight Watchers International Inc - Initial Tranche B-2 Term Loan	Loan	LX128907	No		No	\$2,911,990.68	0.8394%
	Aaa	AA+	Western Digital Corporation - US Term B-1 Loan	Loan	LX154422	No		No	\$2,394,000.00	0.6901%
	Aaa	AA+	William Morris Endeavor Entertainment LLC - First Lien Term Loan	Loan	LX135748	No		No	\$2,932,499.99	0.8453%
	Aaa	AA+	World Kitchen LLC - New Term Loan	Loan	LX152519	No		No	\$1,660,000.00	0.4785%
	Aaa	AA+	XPO Logistics Inc - Refinanced Term Loan	Loan	LX154467	No		No	\$1,191,015.00	0.3433%
	Aaa	AA+	Zebra Technologies Corporation - New Term Loan	Loan	LX152897	No		No	\$1,636,363.64	0.4717%
United States Subtotal									\$302,190,199.32	87.1111%
Grand Total									\$346,902,212.21	100.0000%

Portfolio Assets: Current Pay Obligations

Collateral Principal Amount (including Current Pay treated as defaulted)	\$352,407,407.63
7.5% of the Collateral Principal Amount	\$26,430,555.57
Aggregate Principal Balance of Current Pay Obligations	\$0.00
% of the Collateral Principal Amount comprised of Current Pay Obligations	0.00%
Excess Current Pay Obligations	\$0.00
Aggregate Principal Balance of Current Pay Securities Treated as Defaulted Obligations	\$0.00

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

Portfolio Assets: Defaulted Obligations / Deferring Securities

Aggregate Principal Balance of all Defaulted / Deferring Securities	\$0.00
Moody's Collateral Value of all Defaulted / Deferring Securities	\$0.00
S&P Collateral Value of all Defaulted / Deferring Securities	\$0.00
Haircut Amount (Principal Balance of Defaulted / Deferring Securities minus Lesser of Collateral Value)	\$0.00

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

Portfolio Assets: Coverage Ratio Event of Default

Collateral Principal Amount	\$352,407,407.63
Aggregate Market Value of Defaulted Obligations	\$0.00
Subtotal (Numerator):	\$352,407,407.63

Aggregate Outstanding Amount - Class A-1 Notes (Denominator):	\$213,800,000.00
Outcome	164.83%
Requirement	102.50%

Tranche	Par Amount Outstanding
A	
Class A-1 Notes	\$213,800,000.00
A Subtotal	\$213,800,000.00
Grand Total	\$213,800,000.00

Portfolio Assets: Discount Obligations

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

Portfolio Assets: Discretionary Sales

Report Summary	Discretionary Sale				
	Denominator	Report Total	% of DSD	Requirement	
	\$0.00	\$0.00	0.00%	<= 30.00%	PASS

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

Portfolio Assets: Excess CCC/Caa Adjustment Amount

Collateral Principal Amount	\$352,407,407.63
7.5% of the Collateral Principal Amount	\$26,430,555.57

APB of CCC Obligations	\$17,870,788.74
(i) Excess of CCC Obligations over 7.5% of the Collateral Principal Amount	\$0.00
Market Value of CCC Excess	\$0.00
CCC Excess over Market Value of CCC Excess	\$0.00

APB of Caa Obligations	\$19,537,500.00
(ii) Excess of Caa Obligations over 7.5% of the Collateral Principal Amount	\$0.00
Market Value of Caa Excess	\$0.00
Caa Excess over Market Value of Caa Excess	\$0.00

Excess CCC/Caa Adjustment Amount	\$0.00
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Security	Security ID	Principal Balance	Market Price	Moody's Rating	Caa Excess	Caa Excess Market Value	S&P Rating	CCC Excess	CCC Excess Market Value	Excess CCC/Caa Adjustment Amount
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	99.7500%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	99.5000%	Ca	\$0.00	\$0.00	B-	\$0.00	\$0.00	\$0.00
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,910,000.00	99.5000%	Caa1	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	99.5000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	99.5000%	B1	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
JD Power and Associates - First Lien Initial Term Loan	LX152918	\$533,334.00	99.5000%	B1	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00	99.0000%	Caa2	\$0.00	\$0.00	B+	\$0.00	\$0.00	\$0.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	99.0000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	99.0000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	98.0000%	Caa1	\$0.00	\$0.00	B	\$0.00	\$0.00	\$0.00
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	97.0000%	B3	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	94.5000%	B3	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	92.0000%	Caa1	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
Expro Finiservices SARL - Initial Term Loan	LX139588	\$874,538.08	81.0000%	B2	\$0.00	\$0.00	CCC+	\$0.00	\$0.00	\$0.00
	Grand Total	\$29,588,288.74			\$0.00	\$0.00		\$0.00	\$0.00	\$0.00

Portfolio Assets: Highest Haircut Amount

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

Portfolio Assets: Moody/S&P Industry Categories

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Acosta Inc - Tranche B-1 Loan	LX144231	Services: Business	Business equipment & services	\$1,965,125.00	0.5665%
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Beverage, Food & Tobacco	Food products	\$1,263,461.54	0.3642%
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Services: Business	Business equipment & services	\$492,462.31	0.1420%
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Services: Business	Business equipment & services	\$2,955,000.00	0.8518%
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Healthcare & Pharmaceuticals	Health care	\$2,481,250.00	0.7153%
Albany Molecular Research Inc - Term Loan	LX146837	Healthcare & Pharmaceuticals	Health care	\$935,138.54	0.2696%
Albaugh LLC - Initial Term Loan	LX137116	Chemicals, Plastics & Rubber	Chemical & plastics	\$2,604,130.43	0.7507%
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Retail	Food/drug retailers	\$791,157.19	0.2281%
Albertson's LLC - Term B-6 Loan	LX152913	Retail	Food/drug retailers	\$2,391,129.66	0.6893%
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Energy: Oil & Gas	Oil & gas	\$1,940,503.40	0.5594%
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Services: Business	Business equipment & services	\$1,856,250.00	0.5351%
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Services: Business	Business equipment & services	\$1,985,000.00	0.5722%
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Services: Business	Business equipment & services	\$2,000,000.00	0.5765%
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,783,925.76	0.5142%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Chemicals, Plastics & Rubber	Chemical & plastics	\$165,668.30	0.0478%
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Chemicals, Plastics & Rubber	Chemical & plastics	\$925,593.02	0.2668%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Chemicals, Plastics & Rubber	Chemical & plastics	\$124,812.89	0.0360%
Alorica Inc. - Term B Loan	LX153037	Services: Business	Business equipment & services	\$249,375.00	0.0719%
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Hotel, Gaming & Leisure	Lodging & casinos	\$3,430,328.13	0.9888%
American Bath Group LLC - First Lien Term Loan	LX155089	Construction & Building	Building & Development	\$750,000.00	0.2162%
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Healthcare & Pharmaceuticals	Drugs	\$1,954,323.65	0.5634%
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Banking, Finance, Insurance & Real Estate	Property & Casualty Insurance	\$1,373,582.59	0.3960%
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX153021	Beverage, Food & Tobacco	Food products	\$1,950,000.00	0.5621%
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Healthcare & Pharmaceuticals	Health care	\$1,231,289.06	0.3549%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,796,407.19	0.5178%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Hotel, Gaming & Leisure	Lodging & casinos	\$2,922,556.40	0.8425%
Bass Pro Group LLC - Term Loan	LX144858	Retail	Retailers (except food & drug)	\$3,359,294.91	0.9684%
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,503,607.47	0.7217%
BC Luxembourg Sarl - Term B-3 Loan	LX153989	High Tech Industries	Electronics/electrical	\$2,024,157.69	0.5835%
Blount International, Inc. - Initial Term Loan	LX149926	Capital Equipment	Industrial equipment	\$1,596,000.00	0.4601%
BMC Software Finance Inc - Initial US Term Loan	LX130254	High Tech Industries	Business equipment & services	\$4,688,888.89	1.3516%
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Energy: Electricity	Utilities	\$4,861,809.04	1.4015%
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Media: Advertising, Printing & Publishing	Publishing	\$1,564,000.00	0.4508%
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Healthcare & Pharmaceuticals	Drugs	\$2,942,382.54	0.8482%
Cengage Learning Inc - Term B Loan	LX152766	Media: Advertising, Printing & Publishing	Publishing	\$3,767,175.51	1.0859%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Chemicals, Plastics & Rubber	Chemical & plastics	\$204,811.58	0.0590%
Charter Communications Operating - Term E Loan	LX129060	Media: Broadcasting & Subscription	Cable & satellite television	\$1,919,714.94	0.5534%
Checkout Holding Corp - First Lien Term B Loan	LX136210	Media: Advertising, Printing & Publishing	Business equipment & services	\$2,932,500.00	0.8453%
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Beverage, Food & Tobacco	Food service	\$73,795.28	0.0213%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Beverage, Food & Tobacco	Food service	\$1,607,328.02	0.4633%
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Healthcare & Pharmaceuticals	Health care	\$1,026,212.24	0.2958%
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Healthcare & Pharmaceuticals	Health care	\$1,888,203.38	0.5443%
Clover Technologies Group LLC - Initial Term Loan	LX136594	High Tech Industries	Electronics/electrical	\$2,922,284.21	0.8424%
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Chemicals, Plastics & Rubber	Chemical & plastics	\$347,558.24	0.1002%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Chemicals, Plastics & Rubber	Chemical & plastics	\$2,102,441.89	0.6061%
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Healthcare & Pharmaceuticals	Drugs	\$3,479,987.46	1.0032%
Coty Inc - Term B USD Loans	LX148101	Consumer Goods: Non-durable	Cosmetics/toiletries	\$398,000.00	0.1147%
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Media: Diversified & Production	Leisure goods/activities/movies	\$1,473,843.75	0.4249%
CSC Holdings LLC - Initial Term Loan	LX154963	Media: Broadcasting & Subscription	Cable & satellite television	\$1,480,263.16	0.4267%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Beverage, Food & Tobacco	Food products	\$2,322,099.74	0.6694%

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Dell International LLC - Term B Loan	LX150043	High Tech Industries	Electronics/electrical	\$3,375,000.00	0.9729%
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Media: Diversified & Production	Leisure goods/activities/movies	\$5,624,179.55	1.6213%
Diebold Inc - Dollar Term B Loan	LX151920	High Tech Industries	Electronics/electrical	\$1,770,833.00	0.5105%
Dollar Tree Inc - Term B-3 Loan	LX145028	Retail	Retailers (except food & drug)	\$284,810.13	0.0821%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Construction & Building	Building & Development	\$500,000.00	0.1441%
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Healthcare & Pharmaceuticals	Drugs	\$3,890,252.53	1.1214%
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Services: Business	Building & Development	\$3,942,649.71	1.1365%
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Services: Business	Building & Development	\$1,000,000.00	0.2883%
Eastern Power LLC - Term Loan	LX140953	Energy: Electricity	Utilities	\$2,330,630.38	0.6718%
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Healthcare & Pharmaceuticals	Drugs	\$992,500.00	0.2861%
EnergySolutions LLC - Term Advance	LX137277	Environmental Industries	Ecological services & equipment	\$1,590,000.00	0.4583%
Engility Corporation - Term B2 Loan	LX154035	Aerospace & Defense	Aerospace & Defense	\$313,725.16	0.0904%
Epacor Software Corporation - Term B Loan	LX144606	High Tech Industries	Business equipment & services	\$1,984,924.62	0.5722%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Environmental Industries	Ecological services & equipment	\$995,000.00	0.2868%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Environmental Industries	Ecological services & equipment	\$2,917,500.00	0.8410%
Expro Finservices SARL - Initial Term Loan	LX139588	Energy: Oil & Gas	Oil & gas	\$874,538.08	0.2521%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,847,776.07	0.5327%
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Chemicals, Plastics & Rubber	Chemical & plastics	\$564,766.90	0.1628%
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Capital Equipment	Industrial equipment	\$3,422,919.52	0.9867%
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	High Tech Industries	Electronics/electrical	\$2,000,000.00	0.5765%
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Banking, Finance, Insurance & Real Estate	Financial intermediaries	\$2,539,518.56	0.7321%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Beverage, Food & Tobacco	Food products	\$1,800,000.00	0.5189%
Flexera Software LLC - Second Lien Term Loan	LX136092	Services: Business	Business equipment & services	\$1,000,000.00	0.2883%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Retail	Retailers (except food & drug)	\$1,200,000.00	0.3459%
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Metals & Mining	Steel	\$2,417,151.46	0.6968%
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Services: Business	Electronics/electrical	\$2,917,500.00	0.8410%
Galleria Company - Term B Loan	LX148185	Consumer Goods: Non-durable	Cosmetics/toiletries	\$800,000.00	0.2306%
Getty Images, Inc. - Initial Term Loan	LX126129	Media: Advertising, Printing & Publishing	Publishing	\$2,916,666.66	0.8408%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Services: Business	Business equipment & services	\$1,386,043.71	0.3995%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Retail	Food/drug retailers	\$2,959,974.43	0.8533%
Greatbatch Ltd - Term B Loan	LX147756	Healthcare & Pharmaceuticals	Health care	\$2,481,250.00	0.7153%
Hampton Rubber Company - First Lien Term Loan	LX135905	Energy: Oil & Gas	Oil & gas	\$3,910,000.00	1.1271%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Retail	Retailers (except food & drug)	\$1,150,000.00	0.3315%
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Containers, Packaging & Glass	Containers & glass products	\$2,947,500.01	0.8497%
Horizon Pharma Inc - 2015 Term Loan	LX144256	Healthcare & Pharmaceuticals	Drugs	\$987,500.00	0.2847%
Hudson's Bay Company - Initial Term Loan	LX147151	Retail	Retailers (except food & drug)	\$2,152,073.73	0.6204%
Huntsman International LLC - 2016 Term B Loan	LX152019	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,990,000.00	0.5736%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Capital Equipment	Industrial equipment	\$986,236.96	0.2843%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,200,000.00	0.3459%
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Chemicals, Plastics & Rubber	Chemical & plastics	\$3,890,576.13	1.1215%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Environmental Industries	Ecological services & equipment	\$1,994,949.49	0.5751%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	High Tech Industries	Business equipment & services	\$1,602,351.51	0.4619%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	High Tech Industries	Business equipment & services	\$333,411.29	0.0961%
Informatica Corporation - Dollar Term Loan	LX144702	High Tech Industries	Business equipment & services	\$2,482,462.31	0.7156%
Information Resources Inc - Term Loan	LX132782	Media: Advertising, Printing & Publishing	Publishing	\$3,554,451.09	1.0246%
InVentiv Health Inc - First Lien Term Loan B	LX154353	Healthcare & Pharmaceuticals	Health care	\$1,500,000.00	0.4324%
Ion Media Networks Inc - Term B-1 Loan	LX142415	Media: Broadcasting & Subscription	Radio & Television	\$3,794,512.89	1.0938%
IPC Corp - First Lien Term B-1 Loan	LX144340	Telecommunications	Telecommunications	\$1,477,500.00	0.4259%
JD Power and Associates - First Lien Initial Term Loan	LX152918	Media: Advertising, Printing & Publishing	Automotive	\$533,334.00	0.1537%
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Automotive	Automotive	\$2,238,750.00	0.6454%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Beverage, Food & Tobacco	Food products	\$3,803,800.00	1.0965%
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Healthcare & Pharmaceuticals	Health care	\$2,957,172.19	0.8525%
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Consumer Goods: Non-durable	Cosmetics/toiletries	\$1,485,000.00	0.4281%
Landslide Holdings Inc - First Lien Term Loan	LX154954	High Tech Industries	Business equipment & services	\$1,000,000.00	0.2883%

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Healthcare & Pharmaceuticals	Health care	\$1,443,750.03	0.4162%
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Services: Business	Leisure goods/activities/movies	\$2,917,529.18	0.8410%
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Media: Diversified & Production	Leisure goods/activities/movies	\$1,254,901.96	0.3617%
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	High Tech Industries	Electronics/electrical	\$2,466,262.59	0.7109%
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,763,592.45	0.5084%
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,980,000.00	0.5708%
Magic Newco LLC - First Lien Term Loan B	LX155219	Services: Business	Business equipment & services	\$222,222.22	0.0641%
Magic Newco LLC - First Lien USD Term Loan	LX124101	Services: Business	Business equipment & services	\$1,812,673.90	0.5225%
Match Group Inc - Term B-1 Loan	LX148815	Services: Consumer	Leisure goods/activities/movies	\$1,218,750.00	0.3513%
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Media: Advertising, Printing & Publishing	Publishing	\$1,496,250.00	0.4313%
Medpace Holdings Inc - Initial Term Loan	LX136043	Healthcare & Pharmaceuticals	Drugs	\$903,138.43	0.2603%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Automotive	Automotive	\$2,950,736.46	0.8506%
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Beverage, Food & Tobacco	Food products	\$1,500,000.00	0.4324%
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Healthcare & Pharmaceuticals	Health Insurance	\$765,417.87	0.2206%
MSC Software Corporation - First Lien Initial Term Loan	LX137725	High Tech Industries	Business equipment & services	\$2,897,678.12	0.8353%
Natel Engineering Company Inc - Initial Term Loan	LX143854	Services: Business	Electronics/electrical	\$698,125.00	0.2012%
Nexeo Solutions LLC - Initial Term Loan	LX152596	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,282,500.00	0.3697%
Numericable US LLC - USD Term Loan B6	LX148625	Telecommunications	Cable & satellite television	\$997,493.73	0.2875%
Numericable-SFR SA - USD TLB-7	LX152260	Telecommunications	Cable & satellite television	\$1,494,377.34	0.4308%
NVA Holdings Inc - First Lien Term Loan	LX140043	Services: Consumer	Health care	\$2,442,708.63	0.7041%
NXP BV - Tranche F Loans	LX155082	High Tech Industries	Electronics/electrical	\$1,066,401.39	0.3074%
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	High Tech Industries	Electronics/electrical	\$1,939,491.89	0.5591%
Outerwall Inc - First Lien Term B Loan	LX154967	Services: Business	Financial intermediaries	\$2,708,333.34	0.7807%
Packers Holdings LLC - Initial Term Loan	LX142148	Environmental Industries	Ecological services & equipment	\$2,947,500.00	0.8497%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Retail	Retailers (except food & drug)	\$1,194,000.00	0.3442%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Retail	Retailers (except food & drug)	\$995,000.00	0.2868%
PetSmart Inc - Tranche B-2 Loan	LX144464	Retail	Retailers (except food & drug)	\$3,450,018.99	0.9945%
PFS Holding Corporation - First Lien Term Loan	LX134882	Consumer Goods: Durable	Food products	\$4,387,500.00	1.2648%
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Chemicals, Plastics & Rubber	Chemical & plastics	\$748,125.00	0.2157%
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Services: Business	Business equipment & services	\$1,496,250.00	0.4313%
Presidio Inc - Term B Loan	LX144522	High Tech Industries	Business equipment & services	\$4,024,567.52	1.1601%
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Services: Consumer	Business equipment & services	\$1,172,062.50	0.3379%
Printpack Holdings Inc - First Lien Term Loan	LX153744	Containers, Packaging & Glass	Containers & glass products	\$2,128,777.78	0.6137%
Quorum Health Corporation - Term Loan	LX152098	Healthcare & Pharmaceuticals	Health care	\$1,492,500.00	0.4302%
Raley's - Initial Term Loan	LX144106	Retail	Food/drug retailers	\$2,844,102.44	0.8199%
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Services: Business	Business equipment & services	\$750,000.00	0.2162%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Chemicals, Plastics & Rubber	Chemical & plastics	\$493,750.00	0.1423%
Sabre Inc - Incremental Term Loan	LX132770	Transportation: Consumer	Air transport	\$1,921,617.54	0.5539%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Telecommunications	Telecommunications	\$865,737.15	0.2496%
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Healthcare & Pharmaceuticals	Health care	\$1,972,990.00	0.5687%
Shearer's Foods LLC - First Lien Term Loan	LX137740	Beverage, Food & Tobacco	Food products	\$1,447,614.21	0.4173%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Beverage, Food & Tobacco	Food products	\$1,000,000.00	0.2883%
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Services: Business	Business equipment & services	\$1,980,000.00	0.5708%
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Environmental Industries	Ecological services & equipment	\$597,000.00	0.1721%
SK Spice Sarl - Term Loan A	LX145173	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,442,307.69	0.4158%
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	High Tech Industries	Business equipment & services	\$1,197,000.00	0.3451%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Automotive	Automotive	\$1,791,000.00	0.5163%
Sophia LP - Closing Date Term Loan	LX147846	Services: Business	Business equipment & services	\$2,464,799.62	0.7105%
SourceHOV LLC - First Lien Term B Loan	LX141601	Services: Business	Financial intermediaries	\$2,793,750.00	0.8053%
Spin Holdco Inc - Initial Term Loan	LX129663	Services: Consumer	Equipment leasing	\$2,932,787.19	0.8454%
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Media: Advertising, Printing & Publishing	Publishing	\$2,955,000.02	0.8518%
St. George's University Scholastic Services LLC - Term Loan	LX152959	Services: Consumer	Health care	\$1,150,000.00	0.3315%
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Healthcare & Pharmaceuticals	Health care	\$2,475,000.00	0.7135%
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Healthcare & Pharmaceuticals	Health care	\$992,500.01	0.2861%

Security	Security ID	Moody's Industry	S&P Industry	Principal Balance	% of APB
STS Operating Inc - Term Loan	LX135213	Wholesale	Industrial equipment	\$953,141.18	0.2748%
Tank Holding Corp - Initial Term Loan	LX124491	Containers, Packaging & Glass	Containers & glass products	\$1,863,961.29	0.5373%
Telenet Financing USD LLC - Term Loan AD	LX152610	Telecommunications	Cable & satellite television	\$600,000.00	0.1730%
Tribune Media Company - Term B Loan	LX145376	Media: Broadcasting & Subscription	Radio & Television	\$626,489.11	0.1806%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Environmental Industries	Ecological services & equipment	\$798,000.00	0.2300%
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Healthcare & Pharmaceuticals	Health care	\$2,537,964.29	0.7316%
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Healthcare & Pharmaceuticals	Health care	\$800,000.00	0.2306%
UFC Holdings LLC - First Lien Term Loan	LX153867	Media: Diversified & Production	Leisure goods/activities/movies	\$2,000,000.00	0.5765%
Univar USA Inc - Initial Dollar Term Loan	LX145474	Chemicals, Plastics & Rubber	Chemical & plastics	\$1,980,000.00	0.5708%
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Construction & Building	Building & Development	\$2,916,378.60	0.8407%
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Healthcare & Pharmaceuticals	Drugs	\$2,508,574.62	0.7231%
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Healthcare & Pharmaceuticals	Drugs	\$1,418,337.54	0.4089%
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Healthcare & Pharmaceuticals	Health care	\$1,197,000.00	0.3451%
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Transportation: Consumer	Surface transport	\$3,910,000.00	1.1271%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Aerospace & Defense	Aerospace & Defense	\$720,321.00	0.2076%
Vertiv Co - Term Loan	LX155379	Capital Equipment	Electronics/electrical	\$1,000,000.00	0.2883%
Vizient Inc - Term B-2 Loan	LX150884	Healthcare & Pharmaceuticals	Health care	\$1,671,720.59	0.4819%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Automotive	Automotive	\$2,000,000.00	0.5765%
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Healthcare & Pharmaceuticals	Health care	\$1,500,000.00	0.4324%
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Services: Consumer	Food service	\$2,911,990.68	0.8394%
Western Digital Corporation - US Term B-1 Loan	LX154422	High Tech Industries	Electronics/electrical	\$2,394,000.00	0.6901%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Media: Diversified & Production	Leisure goods/activities/movies	\$2,932,499.99	0.8453%
World Kitchen LLC - New Term Loan	LX152519	Consumer Goods: Durable	Containers & glass products	\$1,660,000.00	0.4785%
XPO Logistics Inc - Refinanced Term Loan	LX154467	Transportation: Cargo	Surface transport	\$1,191,015.00	0.3433%
Zebra Technologies Corporation - New Term Loan	LX152897	High Tech Industries	Electronics/electrical	\$1,636,363.64	0.4717%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Media: Broadcasting & Subscription	Cable & satellite television	\$2,432,340.42	0.7012%
Grand Total				\$346,902,212.21	100.0000%

Portfolio Assets: Moody's Industry Information

Security	Security ID	Principal Balance	% of APB
Aerospace & Defense			
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	0.0904%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	0.2076%
Aerospace & Defense Subtotal		\$1,034,046.16	0.2981%
Automotive			
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	0.6454%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	0.8506%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00	0.5163%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	0.5765%
Automotive Subtotal		\$8,980,486.46	2.5888%
Banking, Finance, Insurance & Real Estate			
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59	0.3960%
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47	0.7217%
First Data Corporation - 2021C New Dollar Term Loan	LX135219	\$2,539,518.56	0.7321%
Banking, Finance, Insurance & Real Estate Subtotal		\$6,416,708.62	1.8497%
Beverage, Food & Tobacco			
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	\$1,263,461.54	0.3642%
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00	0.5621%
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	0.0213%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	0.4633%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	0.6694%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	0.5189%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$3,803,800.00	1.0965%
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	0.4324%
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21	0.4173%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	0.2883%
Beverage, Food & Tobacco Subtotal		\$16,768,098.79	4.8337%
Capital Equipment			
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	0.4601%
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	\$3,422,919.52	0.9867%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	0.2843%
Vertiv Co - Term Loan	LX155379	\$1,000,000.00	0.2883%
Capital Equipment Subtotal		\$7,005,156.47	2.0193%
Chemicals, Plastics & Rubber			
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43	0.7507%
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	\$1,783,925.76	0.5142%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$165,668.30	0.0478%
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	\$925,593.02	0.2668%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$124,812.89	0.0360%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19	0.5178%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,811.58	0.0590%
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	0.1002%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	0.6061%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,847,776.07	0.5327%

Security	Security ID	Principal Balance	% of APB
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$564,766.90	0.1628%
Huntsman International LLC - 2016 Term B Loan	LX152019	\$1,990,000.00	0.5736%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	\$1,200,000.00	0.3459%
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	1.1215%
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	\$1,763,592.45	0.5084%
Macdermid Inc - Tranche B-3 Term Loan	LX148873	\$1,980,000.00	0.5708%
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	0.3697%
PQ Corporation - Dollar Tranche B1 Loan	LX152395	\$748,125.00	0.2157%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00	0.1423%
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69	0.4158%
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	0.5708%
Chemicals, Plastics & Rubber Subtotal		\$29,238,743.56	8.4285%
Construction & Building			
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00	0.2162%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	0.1441%
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	\$2,916,378.60	0.8407%
Construction & Building Subtotal		\$4,166,378.60	1.2010%
Consumer Goods: Durable			
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	1.2648%
World Kitchen LLC - New Term Loan	LX152519	\$1,660,000.00	0.4785%
Consumer Goods: Durable Subtotal		\$6,047,500.00	1.7433%
Consumer Goods: Non-durable			
Coty Inc - Term B USD Loans	LX148101	\$398,000.00	0.1147%
Galleria Company - Term B Loan	LX148185	\$800,000.00	0.2306%
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	0.4281%
Consumer Goods: Non-durable Subtotal		\$2,683,000.00	0.7734%
Containers, Packaging & Glass			
Hilex Poly Co LLC - First Lien Term Loan	LX142207	\$2,947,500.01	0.8497%
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	0.6137%
Tank Holding Corp - Initial Term Loan	LX124491	\$1,863,961.29	0.5373%
Containers, Packaging & Glass Subtotal		\$6,940,239.07	2.0006%
Energy: Electricity			
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	\$4,861,809.04	1.4015%
Eastern Power LLC - Term Loan	LX140953	\$2,330,630.38	0.6718%
Energy: Electricity Subtotal		\$7,192,439.42	2.0733%
Energy: Oil & Gas			
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	\$1,940,503.40	0.5594%
Expro Finservices SARL - Initial Term Loan	LX139588	\$874,538.08	0.2521%
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,910,000.00	1.1271%
Energy: Oil & Gas Subtotal		\$6,725,041.48	1.9386%
Environmental Industries			
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	0.4583%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	0.2868%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	0.8410%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	0.5751%
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	0.8497%

Security	Security ID	Principal Balance	% of APB
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	\$597,000.00	0.1721%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	0.2300%
Environmental Industries Subtotal		\$11,839,949.49	3.4131%
Healthcare & Pharmaceuticals			
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00	0.7153%
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54	0.2696%
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65	0.5634%
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06	0.3549%
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	\$2,942,382.54	0.8482%
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	0.2958%
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	0.5443%
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,479,987.46	1.0032%
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	1.1214%
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	0.2861%
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	0.7153%
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	0.2847%
InVentiv Health Inc - First Lien Term Loan B	LX154353	\$1,500,000.00	0.4324%
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$2,957,172.19	0.8525%
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	0.4162%
Medpace Holdings Inc - Initial Term Loan	LX136043	\$903,138.43	0.2603%
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	0.2206%
Quorum Health Corporation - Term Loan	LX152098	\$1,492,500.00	0.4302%
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00	0.5687%
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$2,475,000.00	0.7135%
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	0.2861%
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	0.7316%
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	0.2306%
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	\$2,508,574.62	0.7231%
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	\$1,418,337.54	0.4089%
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	0.3451%
Vizient Inc - Term B-2 Loan	LX150884	\$1,671,720.59	0.4819%
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	0.4324%
Healthcare & Pharmaceuticals Subtotal		\$50,426,354.97	14.5362%
High Tech Industries			
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,024,157.69	0.5835%
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	1.3516%
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	0.8424%
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	0.9729%
Diebold Inc - Dollar Term B Loan	LX151920	\$1,770,833.00	0.5105%
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	0.5722%
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	0.5765%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	0.4619%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	0.0961%
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	0.7156%
Landslide Holdings Inc - First Lien Term Loan	LX154954	\$1,000,000.00	0.2883%
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	0.7109%
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	0.8353%
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	0.3074%
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	0.5591%
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	1.1601%
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00	0.3451%
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	0.6901%

Security	Security ID	Principal Balance	% of APB
Zebra Technologies Corporation - New Term Loan	LX152897	\$1,636,363.64	0.4717%
High Tech Industries Subtotal		\$41,806,078.67	12.0513%
Hotel, Gaming & Leisure			
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13	0.9888%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40	0.8425%
Hotel, Gaming & Leisure Subtotal		\$6,352,884.52	1.8313%
Media: Advertising, Printing & Publishing			
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$1,564,000.00	0.4508%
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.51	1.0859%
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	0.8453%
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	0.8408%
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	1.0246%
JD Power and Associates - First Lien Initial Term Loan	LX152918	\$533,334.00	0.1537%
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,496,250.00	0.4313%
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	0.8518%
Media: Advertising, Printing & Publishing Subtotal		\$19,719,377.28	5.6844%
Media: Broadcasting & Subscription			
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	0.5534%
CSC Holdings LLC - Initial Term Loan	LX154963	\$1,480,263.16	0.4267%
Ion Media Networks Inc - Term B-1 Loan	LX142415	\$3,794,512.89	1.0938%
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	0.1806%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	\$2,432,340.42	0.7012%
Media: Broadcasting & Subscription Subtotal		\$10,253,320.52	2.9557%
Media: Diversified & Production			
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$1,473,843.75	0.4249%
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	1.6213%
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	\$1,254,901.96	0.3617%
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	0.5765%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	0.8453%
Media: Diversified & Production Subtotal		\$13,285,425.24	3.8297%
Metals & Mining			
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	0.6968%
Metals & Mining Subtotal		\$2,417,151.46	0.6968%
Retail			
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19	0.2281%
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66	0.6893%
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91	0.9684%
Dollar Tree Inc - Term B-3 Loan	LX145028	\$284,810.13	0.0821%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	0.3459%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	0.8533%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,150,000.00	0.3315%
Hudson's Bay Company - Initial Term Loan	LX147151	\$2,152,073.73	0.6204%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,194,000.00	0.3442%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$995,000.00	0.2868%
PetSmart Inc - Tranche B-2 Loan	LX144464	\$3,450,018.99	0.9945%
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	0.8199%

		Retail Subtotal	\$22,771,561.48	6.5643%
Services: Business				
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,965,125.00	0.5665%	
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31	0.1420%	
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00	0.8518%	
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00	0.5351%	
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00	0.5722%	
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00	0.5765%	
Alorica Inc. - Term B Loan	LX153037	\$249,375.00	0.0719%	
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$3,942,649.71	1.1365%	
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$1,000,000.00	0.2883%	
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	0.2883%	
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	0.8410%	
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71	0.3995%	
Lanyon Solutions Inc - First Lien Term Loan	LX133143	\$2,917,529.18	0.8410%	
Magic Newco LLC - First Lien Term Loan B	LX155219	\$222,222.22	0.0641%	
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,812,673.90	0.5225%	
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$698,125.00	0.2012%	
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34	0.7807%	
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00	0.4313%	
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$750,000.00	0.2162%	
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00	0.5708%	
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62	0.7105%	
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	0.8053%	
	Services: Business Subtotal	\$39,593,089.00	11.4133%	
Services: Consumer				
Match Group Inc - Term B-1 Loan	LX148815	\$1,218,750.00	0.3513%	
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63	0.7041%	
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50	0.3379%	
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19	0.8454%	
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00	0.3315%	
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,911,990.68	0.8394%	
	Services: Consumer Subtotal	\$11,828,299.00	3.4097%	
Telecommunications				
IPC Corp - First Lien Term B-1 Loan	LX144340	\$1,477,500.00	0.4259%	
Numericable US LLC - USD Term Loan B6	LX148625	\$997,493.73	0.2875%	
Numericable-SFR SA - USD TLB-7	LX152260	\$1,494,377.34	0.4308%	
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	\$865,737.15	0.2496%	
Telenet Financing USD LLC - Term Loan AD	LX152610	\$600,000.00	0.1730%	
	Telecommunications Subtotal	\$5,435,108.23	1.5668%	
Transportation: Cargo				
XPO Logistics Inc - Refinanced Term Loan	LX154467	\$1,191,015.00	0.3433%	
	Transportation: Cargo Subtotal	\$1,191,015.00	0.3433%	
Transportation: Consumer				
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54	0.5539%	
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	1.1271%	
	Transportation: Consumer Subtotal	\$5,831,617.54	1.6811%	
Wholesale				
STS Operating Inc - Term Loan	LX135213	\$953,141.18	0.2748%	

Wholesale Subtotal	\$953,141.18	0.2748%
Grand Total	\$346,902,212.21	100.0000%

Portfolio Assets: S&P Industry Information

Security	Security ID	Principal Balance	% of APB
Aerospace & Defense			
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	0.0904%
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	0.2076%
Aerospace & Defense Subtotal		\$1,034,046.16	0.2981%
Air transport			
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54	0.5539%
Air transport Subtotal		\$1,921,617.54	0.5539%
Automotive			
JD Power and Associates - First Lien Initial Term Loan	LX152918	\$533,334.00	0.1537%
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	0.6454%
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	0.8506%
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00	0.5163%
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	0.5765%
Automotive Subtotal		\$9,513,820.46	2.7425%
Building & Development			
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00	0.2162%
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	0.1441%
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$3,942,649.71	1.1365%
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$1,000,000.00	0.2883%
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	\$2,916,378.60	0.8407%
Building & Development Subtotal		\$9,109,028.32	2.6258%
Business equipment & services			
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,965,125.00	0.5665%
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31	0.1420%
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00	0.8518%
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00	0.5351%
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00	0.5722%
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00	0.5765%
Alorica Inc. - Term B Loan	LX153037	\$249,375.00	0.0719%
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	1.3516%
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	0.8453%
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	0.5722%
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	0.2883%
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71	0.3995%
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	0.4619%
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	0.0961%
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	0.7156%
Landslide Holdings Inc - First Lien Term Loan	LX154954	\$1,000,000.00	0.2883%
Magic Newco LLC - First Lien Term Loan B	LX155219	\$222,222.22	0.0641%
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,812,673.90	0.5225%
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	0.8353%
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00	0.4313%
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	1.1601%
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50	0.3379%
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$750,000.00	0.2162%

Security	Security ID	Principal Balance	% of APB
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00	0.5708%
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00	0.3451%
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62	0.7105%
Business equipment & services Subtotal		\$46,931,048.52	13.5286%
Cable & satellite television			
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	0.5534%
CSC Holdings LLC - Initial Term Loan	LX154963	\$1,480,263.16	0.4267%
Numericable US LLC - USD Term Loan B6	LX148625	\$997,493.73	0.2875%
Numericable-SFR SA - USD TLB-7	LX152260	\$1,494,377.34	0.4308%
Telenet Financing USD LLC - Term Loan AD	LX152610	\$600,000.00	0.1730%
Ziggo Secured Finance Partnership - Term D Loan	LX154367	\$2,432,340.42	0.7012%
Cable & satellite television Subtotal		\$8,924,189.60	2.5725%
Chemical & plastics			
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43	0.7507%
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	\$1,783,925.76	0.5142%
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$165,668.30	0.0478%
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	\$925,593.02	0.2668%
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$124,812.89	0.0360%
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19	0.5178%
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,811.58	0.0590%
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	0.1002%
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	0.6061%
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,847,776.07	0.5327%
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$564,766.90	0.1628%
Huntsman International LLC - 2016 Term B Loan	LX152019	\$1,990,000.00	0.5736%
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	\$1,200,000.00	0.3459%
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	1.1215%
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	\$1,763,592.45	0.5084%
Macdermid Inc - Tranche B-3 Term Loan	LX148873	\$1,980,000.00	0.5708%
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	0.3697%
PQ Corporation - Dollar Tranche B1 Loan	LX152395	\$748,125.00	0.2157%
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00	0.1423%
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69	0.4158%
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	0.5708%
Chemical & plastics Subtotal		\$29,238,743.56	8.4285%
Containers & glass products			
Hilex Poly Co LLC - First Lien Term Loan	LX142207	\$2,947,500.01	0.8497%
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	0.6137%
Tank Holding Corp - Initial Term Loan	LX124491	\$1,863,961.29	0.5373%
World Kitchen LLC - New Term Loan	LX152519	\$1,660,000.00	0.4785%
Containers & glass products Subtotal		\$8,600,239.07	2.4792%
Cosmetics/toiletries			
Coty Inc - Term B USD Loans	LX148101	\$398,000.00	0.1147%
Galleria Company - Term B Loan	LX148185	\$800,000.00	0.2306%
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	0.4281%
Cosmetics/toiletries Subtotal		\$2,683,000.00	0.7734%
Drugs			
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65	0.5634%

Security	Security ID	Principal Balance	% of APB
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	\$2,942,382.54	0.8482%
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,479,987.46	1.0032%
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	1.1214%
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	0.2861%
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	0.2847%
Medpace Holdings Inc - Initial Term Loan	LX136043	\$903,138.43	0.2603%
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	\$2,508,574.62	0.7231%
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	\$1,418,337.54	0.4089%
Drugs Subtotal		\$19,076,996.78	5.4992%
Ecological services & equipment			
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	0.4583%
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	0.2868%
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	0.8410%
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	0.5751%
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	0.8497%
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	\$597,000.00	0.1721%
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	0.2300%
Ecological services & equipment Subtotal		\$11,839,949.49	3.4131%
Electronics/electrical			
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,024,157.69	0.5835%
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	0.8424%
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	0.9729%
Diebold Inc - Dollar Term B Loan	LX151920	\$1,770,833.00	0.5105%
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	0.5765%
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	0.8410%
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	0.7109%
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$698,125.00	0.2012%
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	0.3074%
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	0.5591%
Vertiv Co - Term Loan	LX155379	\$1,000,000.00	0.2883%
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	0.6901%
Zebra Technologies Corporation - New Term Loan	LX152897	\$1,636,363.64	0.4717%
Electronics/electrical Subtotal		\$26,210,419.41	7.5556%
Equipment leasing			
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19	0.8454%
Equipment leasing Subtotal		\$2,932,787.19	0.8454%
Financial intermediaries			
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47	0.7217%
First Data Corporation - 2021C New Dollar Term Loan	LX135219	\$2,539,518.56	0.7321%
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34	0.7807%
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	0.8053%
Financial intermediaries Subtotal		\$10,545,209.37	3.0398%
Food products			
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	\$1,263,461.54	0.3642%
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00	0.5621%
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	0.6694%
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	0.5189%
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$3,803,800.00	1.0965%

Security	Security ID	Principal Balance	% of APB
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	0.4324%
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	1.2648%
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21	0.4173%
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	0.2883%
Food products Subtotal		\$19,474,475.49	5.6138%
Food service			
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	0.0213%
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	0.4633%
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,911,990.68	0.8394%
Food service Subtotal		\$4,593,113.97	1.3240%
Food/drug retailers			
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19	0.2281%
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66	0.6893%
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	0.8533%
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	0.8199%
Food/drug retailers Subtotal		\$8,986,363.72	2.5905%
Health care			
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00	0.7153%
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54	0.2696%
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06	0.3549%
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	0.2958%
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	0.5443%
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	0.7153%
InVentiv Health Inc - First Lien Term Loan B	LX154353	\$1,500,000.00	0.4324%
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$2,957,172.19	0.8525%
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	0.4162%
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63	0.7041%
Quorum Health Corporation - Term Loan	LX152098	\$1,492,500.00	0.4302%
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00	0.5687%
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00	0.3315%
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$2,475,000.00	0.7135%
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	0.2861%
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	0.7316%
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	0.2306%
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	0.3451%
Vizient Inc - Term B-2 Loan	LX150884	\$1,671,720.59	0.4819%
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	0.4324%
Health care Subtotal		\$34,176,648.96	9.8520%
Health Insurance			
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	0.2206%
Health Insurance Subtotal		\$765,417.87	0.2206%
Industrial equipment			
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	0.4601%
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	\$3,422,919.52	0.9867%
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	0.2843%
STS Operating Inc - Term Loan	LX135213	\$953,141.18	0.2748%
Industrial equipment Subtotal		\$6,958,297.65	2.0058%

Security	Security ID	Principal Balance	% of APB
Leisure goods/activities/movies			
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$1,473,843.75	0.4249%
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	1.6213%
Lanyon Solutions Inc - First Lien Term Loan	LX133143	\$2,917,529.18	0.8410%
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	\$1,254,901.96	0.3617%
Match Group Inc - Term B-1 Loan	LX148815	\$1,218,750.00	0.3513%
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	0.5765%
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	0.8453%
Leisure goods/activities/movies Subtotal		\$17,421,704.42	5.0221%
Lodging & casinos			
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13	0.9888%
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40	0.8425%
Lodging & casinos Subtotal		\$6,352,884.52	1.8313%
Oil & gas			
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	\$1,940,503.40	0.5594%
Expro Finservices SARL - Initial Term Loan	LX139588	\$874,538.08	0.2521%
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,910,000.00	1.1271%
Oil & gas Subtotal		\$6,725,041.48	1.9386%
Property & Casualty Insurance			
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59	0.3960%
Property & Casualty Insurance Subtotal		\$1,373,582.59	0.3960%
Publishing			
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$1,564,000.00	0.4508%
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.51	1.0859%
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	0.8408%
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	1.0246%
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,496,250.00	0.4313%
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	0.8518%
Publishing Subtotal		\$16,253,543.28	4.6853%
Radio & Television			
Ion Media Networks Inc - Term B-1 Loan	LX142415	\$3,794,512.89	1.0938%
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	0.1806%
Radio & Television Subtotal		\$4,421,002.00	1.2744%
Retailers (except food & drug)			
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91	0.9684%
Dollar Tree Inc - Term B-3 Loan	LX145028	\$284,810.13	0.0821%
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	0.3459%
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,150,000.00	0.3315%
Hudson's Bay Company - Initial Term Loan	LX147151	\$2,152,073.73	0.6204%
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,194,000.00	0.3442%
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$995,000.00	0.2868%
PetSmart Inc - Tranche B-2 Loan	LX144464	\$3,450,018.99	0.9945%
Retailers (except food & drug) Subtotal		\$13,785,197.76	3.9738%
Steel			
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	0.6968%

		Steel Subtotal	\$2,417,151.46	0.6968%
Surface transport				
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894		\$3,910,000.00	1.1271%
XPO Logistics Inc - Refinanced Term Loan	LX154467		\$1,191,015.00	0.3433%
	Surface transport Subtotal		\$5,101,015.00	1.4704%
Telecommunications				
IPC Corp - First Lien Term B-1 Loan	LX144340		\$1,477,500.00	0.4259%
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228		\$865,737.15	0.2496%
	Telecommunications Subtotal		\$2,343,237.15	0.6755%
Utilities				
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420		\$4,861,809.04	1.4015%
Eastern Power LLC - Term Loan	LX140953		\$2,330,630.38	0.6718%
	Utilities Subtotal		\$7,192,439.42	2.0733%
	Grand Total		\$346,902,212.21	100.0000%

Portfolio Assets: Principal Financed Accrued Interest

Accrued Interest Purchase with Principal

\$0.00

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

Portfolio Assets: Rating Upgrade Downgrade

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

Portfolio Assets: Moody's Default Probability Rating Information

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
Acosta Inc - Tranche B-1 Loan	LX144231	\$1,965,125.00	B2		B2		B2
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	\$1,263,461.54	B1	OFF	B1		B1
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	\$492,462.31	B2		B2		B2
AF Borrower LLC - First Lien Initial Term Loan	LX142446	\$2,955,000.00	B3		B3		B3
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	\$2,481,250.00	B3		B3		B3
Albany Molecular Research Inc - Term Loan	LX146837	\$935,138.54	B3		B3		B3
Albaugh LLC - Initial Term Loan	LX137116	\$2,604,130.43	B1		B1		B1
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	\$791,157.19	B1		B1		B1
Albertson's LLC - Term B-6 Loan	LX152913	\$2,391,129.66	B1		B1		B1
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	\$1,940,503.40	B2	UPG	B1	POS	B1
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	\$1,856,250.00	B2		B2		B2
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	\$1,985,000.00	B3		B3		B3
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	\$2,000,000.00	B3		B3		B3
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	\$1,783,925.76	B1		B1		B1
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$165,668.30	B1		B1		B1
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	\$925,593.02	B1		B1		B1
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$124,812.89	B1		B1		B1
Alorica Inc. - Term B Loan	LX153037	\$249,375.00	B1		B1		B1
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	\$3,430,328.13	B2		B2		B2
American Bath Group LLC - First Lien Term Loan	LX155089	\$750,000.00	B3		B3		B3
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	\$1,954,323.65	B1		B1		B1
Applied Systems Inc - First Lien Initial Term Loan	LX134866	\$1,373,582.59	B3		B3		B3
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00	B3		B3		B3
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06	B2		B2		B2
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	\$1,796,407.19	B1		B1		B1
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	\$2,922,556.40	B2		B2		B2
Bass Pro Group LLC - Term Loan	LX144858	\$3,359,294.91	Ba3	DNG	B1		B2
Bats Global Markets Inc - Refinancing Term Loan	LX153214	\$2,503,607.47	Ba3	UPG	Ba2		Ba2
BC Luxembourg Sarl - Term B-3 Loan	LX153989	\$2,024,157.69	Ba1		Ba1	POS	Ba1
Blount International, Inc. - Initial Term Loan	LX149926	\$1,596,000.00	B1		B1		B1
BMC Software Finance Inc - Initial US Term Loan	LX130254	\$4,688,888.89	B3		B3		B3
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	\$4,861,809.04	Ba3		Ba3		Ba3
Camelot US Acquisition I Co - Initial Term Loan	LX155002	\$1,564,000.00	B3		B3		B3
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	\$2,942,382.54	B1	OFF	B1		B1
Cengage Learning Inc - Term B Loan	LX152766	\$3,767,175.51	B2		B2		B2
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,811.58	B2		B2		B2
Charter Communications Operating - Term E Loan	LX129060	\$1,919,714.94	Ba2	OFF	Ba2		Ba2
Checkout Holding Corp - First Lien Term B Loan	LX136210	\$2,932,500.00	B3		B3		B3
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	\$73,795.28	B2		B2		B2
Chefs' Warehouse Inc (The) - Term Loan	LX152998	\$1,607,328.02	B2		B2		B2
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	\$1,026,212.24	B2	OFF	B2		B2
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	\$1,888,203.38	B2	OFF	B2		B2
Clover Technologies Group LLC - Initial Term Loan	LX136594	\$2,922,284.21	B2		B2		B2
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24	B2		B2		B2
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89	B2		B2		B2
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,479,987.46	B3	OFF	B3		B3
Coty Inc - Term B USD Loans	LX148101	\$398,000.00	Ba1		Ba1		Ba1
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	\$1,473,843.75	B2		B2		B2

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
CSC Holdings LLC - Initial Term Loan	LX154963	\$1,480,263.16	B1	OFF	B1		B1
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	\$2,322,099.74	B2		B2		B2
Dell International LLC - Term B Loan	LX150043	\$3,375,000.00	Ba1	OFF	Ba1		Ba1
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	\$5,624,179.55	B2	OFF	B2		B2
Diebold Inc - Dollar Term B Loan	LX151920	\$1,770,833.00	Ba3		Ba3		Ba3
Dollar Tree Inc - Term B-3 Loan	LX145028	\$284,810.13	Ba2		Ba2		Ba2
Donnelley Financial Solutions Inc - Term B Loan	LX155094	\$500,000.00	B1		B1		B1
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	\$3,890,252.53	B3		B3		B3
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	\$3,942,649.71	B2		B2		B2
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	\$1,000,000.00	B2		B2		B2
Eastern Power LLC - Term Loan	LX140953	\$2,330,630.38	B2		B2		B2
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00	B1	OFF	B1		B1
EnergySolutions LLC - Term Advance	LX137277	\$1,590,000.00	B3	OFF	B3		B3
Engility Corporation - Term B2 Loan	LX154035	\$313,725.16	B2		B2		B2
Epicor Software Corporation - Term B Loan	LX144606	\$1,984,924.62	B3		B3		B3
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	\$995,000.00	B2		B2		B2
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	\$2,917,500.00	B2		B2		B2
Expro Finservices SARL - Initial Term Loan	LX139588	\$874,538.08	Caa1		Caa1		Caa1
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,847,776.07	B2		B2		B2
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$564,766.90	B2		B2		B2
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	\$3,422,919.52	B2	OFF	B2		B2
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00	B2		B2		B2
First Data Corporation - 2021C New Dollar Term Loan	LX135219	\$2,539,518.56	B1	OFF	B1		B1
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	\$1,800,000.00	B3	OFF	B3		B3
Flexera Software LLC - Second Lien Term Loan	LX136092	\$1,000,000.00	B2		B2		B2
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	\$1,200,000.00	B2		B2		B2
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	\$2,417,151.46	Ba2	OFF	Ba2		Ba2
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	\$2,917,500.00	Ca		Ca		Ca
Galleria Company - Term B Loan	LX148185	\$800,000.00	Ba1		Ba1		Ba1
Getty Images, Inc. - Initial Term Loan	LX126129	\$2,916,666.66	Caa1	OFF	Caa1		Caa1
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	\$1,386,043.71	B2		B2		B2
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	\$2,959,974.43	B3		B3		B3
Greatbatch Ltd - Term B Loan	LX147756	\$2,481,250.00	B3		B3		B3
Hampton Rubber Company - First Lien Term Loan	LX135905	\$3,910,000.00	Caa1		Caa1		Caa1
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	\$1,150,000.00	Ba3		Ba3		Ba3
Hilex Poly Co LLC - First Lien Term Loan	LX142207	\$2,947,500.01	B2	OFF	B2		B2
Horizon Pharma Inc - 2015 Term Loan	LX144256	\$987,500.00	B2		B2		B2
Hudson's Bay Company - Initial Term Loan	LX147151	\$2,152,073.73	B1		B1		B1
Huntsman International LLC - 2016 Term B Loan	LX152019	\$1,990,000.00	Ba3	OFF	Ba3		Ba3
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96	B2		B2		B2
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	\$1,200,000.00	B1		B1		B1
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13	B1	OFF	B1		B1
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	\$1,994,949.49	B2		B2		B2
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	\$1,602,351.51	B2		B2		B2
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	\$333,411.29	B2		B2		B2
Informatica Corporation - Dollar Term Loan	LX144702	\$2,482,462.31	B3		B3		B3
Information Resources Inc - Term Loan	LX132782	\$3,554,451.09	B2		B2		B2
InVentiv Health Inc - First Lien Term Loan B	LX154353	\$1,500,000.00	B3	OFF	B3		B3
Ion Media Networks Inc - Term B-1 Loan	LX142415	\$3,794,512.89	B1		B1		B1
IPC Corp - First Lien Term B-1 Loan	LX144340	\$1,477,500.00	B3		B3		B3
JD Power and Associates - First Lien Initial Term Loan	LX152918	\$533,334.00	B2		B2		B2
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	\$2,238,750.00	B1		B1		B1
Keurig Green Mountain Inc - Term B USD Loan	LX150733	\$3,803,800.00	Ba3		Ba3		Ba3

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	\$2,957,172.19	B1	OFF	B1		B1
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	\$1,485,000.00	B3		B3		B3
Landslide Holdings Inc - First Lien Term Loan	LX154954	\$1,000,000.00	B2		B2		B2
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	\$1,443,750.03	B2		B2		B2
Lanyon Solutions Inc - First Lien Term Loan	LX133143	\$2,917,529.18	B3		B3		B3
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	\$1,254,901.96	Ba3	OFF	Ba3		Ba3
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	\$2,466,262.59	B3		B3		B3
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	\$1,763,592.45	B2	OFF	B2		B2
Macdermid Inc - Tranche B-3 Term Loan	LX148873	\$1,980,000.00	B2	OFF	B2		B2
Magic Newco LLC - First Lien Term Loan B	LX155219	\$222,222.22	B2	UPG	B1		B1
Magic Newco LLC - First Lien USD Term Loan	LX124101	\$1,812,673.90	B2	UPG	B1		B1
Match Group Inc - Term B-1 Loan	LX148815	\$1,218,750.00	Ba2		Ba2		Ba2
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	\$1,496,250.00	B2		B2		B2
Medpace Holdings Inc - Initial Term Loan	LX136043	\$903,138.43	B1		B1		B1
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	\$2,950,736.46	B2		B2		B2
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	\$1,500,000.00	B2		B2		B2
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	\$765,417.87	B2	OFF	B2		B2
MSC Software Corporation - First Lien Initial Term Loan	LX137725	\$2,897,678.12	B3		B3		B3
Natel Engineering Company Inc - Initial Term Loan	LX143854	\$698,125.00	B2		B2		B2
Nexeo Solutions LLC - Initial Term Loan	LX152596	\$1,282,500.00	B2		B2		B2
Numericable US LLC - USD Term Loan B6	LX148625	\$997,493.73	B1	OFF	B1		B1
Numericable-SFR SA - USD TLB-7	LX152260	\$1,494,377.34	B1		B1		B1
NVA Holdings Inc - First Lien Term Loan	LX140043	\$2,442,708.63	B3		B3		B3
NXP BV - Tranche F Loans	LX155082	\$1,066,401.39	Ba1	OFF	Ba1		Ba1
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89	B2	OFF	B2		B2
Outerwall Inc - First Lien Term B Loan	LX154967	\$2,708,333.34	B2	OFF	B2		B2
Packers Holdings LLC - Initial Term Loan	LX142148	\$2,947,500.00	B3		B3		B3
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	\$1,194,000.00	B2	OFF	B2		B2
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	\$995,000.00	B2	OFF	B2		B2
PetSmart Inc - Tranche B-2 Loan	LX144464	\$3,450,018.99	B1		B1		B1
PFS Holding Corporation - First Lien Term Loan	LX134882	\$4,387,500.00	B3	OFF	B3		B3
PQ Corporation - Dollar Tranche B1 Loan	LX152395	\$748,125.00	B3	OFF	B3		B3
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	\$1,496,250.00	B3		B3		B3
Presidio Inc - Term B Loan	LX144522	\$4,024,567.52	B2	OFF	B2		B2
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	\$1,172,062.50	B1	OFF	B1		B1
Printpack Holdings Inc - First Lien Term Loan	LX153744	\$2,128,777.78	B2		B2		B2
Quorum Health Corporation - Term Loan	LX152098	\$1,492,500.00	B2		B2		B2
Raley's - Initial Term Loan	LX144106	\$2,844,102.44	B2		B2		B2
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	\$750,000.00	B1		B1		B1
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	\$493,750.00	B2		B2		B2
Sabre Inc - Incremental Term Loan	LX132770	\$1,921,617.54	Ba2		Ba2		Ba2
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	\$865,737.15	B3	OFF	B3		B3
Select Medical Corp - Series E Tranche B Term Loan	LX135728	\$1,972,990.00	Ba3	OFF	Ba3		Ba3
Shearer's Foods LLC - First Lien Term Loan	LX137740	\$1,447,614.21	B2	OFF	B2		B2
Shearer's Foods LLC - Second Lien Term Loan	LX137741	\$1,000,000.00	B2	OFF	B2		B2
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	\$1,980,000.00	B3	OFF	B3		B3
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	\$597,000.00	B1		B1		B1
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69	B2		B2		B2
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	\$1,197,000.00	B2		B2		B2
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	\$1,791,000.00	B2		B2		B2
Sophia LP - Closing Date Term Loan	LX147846	\$2,464,799.62	B3		B3		B3
SourceHOV LLC - First Lien Term B Loan	LX141601	\$2,793,750.00	Caa1		Caa1		Caa1
Spin Holdco Inc - Initial Term Loan	LX129663	\$2,932,787.19	B3		B3		B3

Security	Security ID	Principal Balance	Moody's DP Rating BFCW	Credit Watch	Moody's DP Rating AFCW	Moody's Outlook	Moody's Adj. DP Rating
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02	B2	OFF	B2		B2
St. George's University Scholastic Services LLC - Term Loan	LX152959	\$1,150,000.00	B2		B2		B2
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	\$2,475,000.00	B2		B2		B2
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	\$992,500.01	***	***	***	***	***
STS Operating Inc - Term Loan	LX135213	\$953,141.18	B2		B2		B2
Tank Holding Corp - Initial Term Loan	LX124491	\$1,863,961.29	B3		B3		B3
Telenet Financing USD LLC - Term Loan AD	LX152610	\$600,000.00	B1		B1		B1
Tribune Media Company - Term B Loan	LX145376	\$626,489.11	Ba3	OFF	Ba3		Ba3
Trugreen Limited Partnership - First Lien Term Loan	LX152068	\$798,000.00	B2		B2		B2
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	\$2,537,964.29	B2	OFF	B2		B2
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	\$800,000.00	B2	OFF	B2		B2
UFC Holdings LLC - First Lien Term Loan	LX153867	\$2,000,000.00	B2	OFF	B2		B2
Univar USA Inc - Initial Dollar Term Loan	LX145474	\$1,980,000.00	B2		B2		B2
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	\$2,916,378.60	B3	OFF	B3		B3
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	\$2,508,574.62	B2	OFF	B2		B2
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	\$1,418,337.54	B2	OFF	B2		B2
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	\$1,197,000.00	B3		B3		B3
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	\$3,910,000.00	Caa1		Caa1		Caa1
Vencore Inc - Initial Term Loan (First Lien)	LX137131	\$720,321.00	B3		B3		B3
Vertiv Co - Term Loan	LX155379	\$1,000,000.00	B1		B1		B1
Vizient Inc - Term B-2 Loan	LX150884	\$1,671,720.59	B2		B2		B2
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	\$2,000,000.00	B2		B2		B2
WD Wolverine Holdings LLC - First Lien Term B	LX155100	\$1,500,000.00	B3		B3		B3
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	\$2,911,990.68	B3		B3		B3
Western Digital Corporation - US Term B-1 Loan	LX154422	\$2,394,000.00	Ba1		Ba1		Ba1
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	\$2,932,499.99	B2		B2		B2
World Kitchen LLC - New Term Loan	LX152519	\$1,660,000.00	B2		B2		B2
XPO Logistics Inc - Refinanced Term Loan	LX154467	\$1,191,015.00	B1	OFF	B1		B1
Zebra Technologies Corporation - New Term Loan	LX152897	\$1,636,363.64	Ba3		Ba3		Ba3
Ziggo Secured Finance Partnership - Term D Loan	LX154367	\$2,432,340.42	Ba3		Ba3		Ba3
Grand Total		\$346,902,212.21					

Portfolio Assets: Moody's Rating Information

Collateral Principal Amount	\$352,407,407.63
10 % of the Collateral Principal Amount	\$35,240,740.76

APB of Collateral Obligations in which the Moody's Rating is derived from S&P per (b)(A) or (B) of Moody's Derived Rating	\$0.00
% of the Collateral Principal Amount	0.00%
Requirement	>= 10.00%
Result	PASS

APB of Collateral Obligations in which the Moody's Rating is derived per (c)(i) of Moody's Derived Rating	\$0.00
% of the Collateral Principal Amount	0.00%

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Acosta Inc - Tranche B-1 Loan	LX144231	Yes	\$1,965,125.00	B1		B1		
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Yes	\$1,263,461.54	B1	OFF	B1		
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Yes	\$492,462.31	B1		B1		
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Yes	\$2,955,000.00	B2		B2		
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Yes	\$2,481,250.00	B2		B2		
Albany Molecular Research Inc - Term Loan	LX146837	Yes	\$935,138.54	B1		B1		
Albaugh LLC - Initial Term Loan	LX137116	Yes	\$2,604,130.43	B1		B1		
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Yes	\$791,157.19	Ba2		Ba2		
Albertson's LLC - Term B-6 Loan	LX152913	Yes	\$2,391,129.66	Ba2		Ba2		
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Yes	\$1,940,503.40	B1	UPG	Ba3		
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Yes	\$1,856,250.00	B2		B2		
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Yes	\$1,985,000.00	B2		B2		
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No	\$2,000,000.00	Caa2		Caa2		
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Yes	\$1,783,925.76	B1		B1		
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Yes	\$165,668.30	B1		B1		
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Yes	\$925,593.02	B1		B1		
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Yes	\$124,812.89	B1		B1		
Alorica Inc. - Term B Loan	LX153037	Yes	\$249,375.00	B1		B1		
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Yes	\$3,430,328.13	B1		B1		
American Bath Group LLC - First Lien Term Loan	LX155089	Yes	\$750,000.00	B2		B2		
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Yes	\$1,954,323.65	B1		B1		
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Yes	\$1,373,582.59	B1		B1		
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Yes	\$1,950,000.00	B2		B2		
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Yes	\$1,231,289.06	B1		B1		
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Yes	\$1,796,407.19	B1		B1		
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Yes	\$2,922,556.40	B1		B1		
Bass Pro Group LLC - Term Loan	LX144858	Yes	\$3,359,294.91	B1	DNG	B2		
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Yes	\$2,503,607.47	Ba3	UPG	Ba2		
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Yes	\$2,024,157.69	Ba1		Ba1		
Blount International, Inc. - Initial Term Loan	LX149926	Yes	\$1,596,000.00	B1		B1		
BMC Software Finance Inc - Initial US Term Loan	LX130254	Yes	\$4,688,888.89	B1		B1		
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Yes	\$4,861,809.04	Ba2		Ba2		

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Yes	\$1,564,000.00	B2		B2		
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Yes	\$2,942,382.54	B1	OFF	B1		
Cengage Learning Inc - Term B Loan	LX152766	Yes	\$3,767,175.51	B1		B1		
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Yes	\$204,811.58	Ba3		Ba3		
Charter Communications Operating - Term E Loan	LX129060	Yes	\$1,919,714.94	Ba1	OFF	Ba1		
Checkout Holding Corp - First Lien Term B Loan	LX136210	Yes	\$2,932,500.00	B1		B1		
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Yes	\$73,795.28	B2		B2		
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Yes	\$1,607,328.02	B2		B2		
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Yes	\$1,026,212.24	Ba3		Ba3		
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Yes	\$1,888,203.38	Ba3		Ba3		
Clover Technologies Group LLC - Initial Term Loan	LX136594	Yes	\$2,922,284.21	B2		B2		
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Yes	\$347,558.24	B1		B1		
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Yes	\$2,102,441.89	B1		B1		
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Yes	\$3,479,987.46	B1		B1		
Coty Inc - Term B USD Loans	LX148101	Yes	\$398,000.00	Ba1		Ba1		
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Yes	\$1,473,843.75	B2		B2		
CSC Holdings LLC - Initial Term Loan	LX154963	Yes	\$1,480,263.16	Ba1		Ba1		
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Yes	\$2,322,099.74	B1		B1		
Dell International LLC - Term B Loan	LX150043	Yes	\$3,375,000.00	Baa3		Baa3		
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Yes	\$5,624,179.55	B2		B2		
Diebold Inc - Dollar Term B Loan	LX151920	Yes	\$1,770,833.00	Ba2		Ba2		
Dollar Tree Inc - Term B-3 Loan	LX145028	Yes	\$284,810.13	Ba1		Ba1		
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Yes	\$500,000.00	Ba2		Ba2		
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Yes	\$3,890,252.53	B2		B2		
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Yes	\$3,942,649.71	B1		B1		
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No	\$1,000,000.00	B3		B3		
Eastern Power LLC - Term Loan	LX140953	Yes	\$2,330,630.38	B1		B1		
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Yes	\$992,500.00	Ba2		Ba2		
EnergySolutions LLC - Term Advance	LX137277	Yes	\$1,590,000.00	B3	OFF	B3		
Engility Corporation - Term B2 Loan	LX154035	Yes	\$313,725.16	B1		B1		
Epicor Software Corporation - Term B Loan	LX144606	Yes	\$1,984,924.62	B2		B2		
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Yes	\$995,000.00	B1		B1		
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Yes	\$2,917,500.00	B2		B2		
Expro Finservices SARL - Initial Term Loan	LX139588	Yes	\$874,538.08	B2		B2		
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Yes	\$1,847,776.07	Ba3		Ba3		
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Yes	\$564,766.90	Ba3		Ba3		
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Yes	\$3,422,919.52	B2	OFF	B2		
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No	\$2,000,000.00	Caa1		Caa1		
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Yes	\$2,539,518.56	Ba3		Ba3		
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Yes	\$1,800,000.00	B3	OFF	B3		
Flexera Software LLC - Second Lien Term Loan	LX136092	No	\$1,000,000.00	Caa1		Caa1		
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Yes	\$1,200,000.00	B2		B2		
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Yes	\$2,417,151.46	Ba1	OFF	Ba1		
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Yes	\$2,917,500.00	Ca		Ca		
Galleria Company - Term B Loan	LX148185	Yes	\$800,000.00	Ba1		Ba1		
Getty Images, Inc. - Initial Term Loan	LX126129	Yes	\$2,916,666.66	B3	OFF	B3		
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Yes	\$1,386,043.71	B1		B1		
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Yes	\$2,959,974.43	B2		B2		
Greatbatch Ltd - Term B Loan	LX147756	Yes	\$2,481,250.00	B2		B2		
Hampton Rubber Company - First Lien Term Loan	LX135905	Yes	\$3,910,000.00	Caa1		Caa1		
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Yes	\$1,150,000.00	Ba3		Ba3		
Hillex Poly Co LLC - First Lien Term Loan	LX142207	Yes	\$2,947,500.01	B1		B1		
Horizon Pharma Inc - 2015 Term Loan	LX144256	Yes	\$987,500.00	Ba2		Ba2		

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Hudson's Bay Company - Initial Term Loan	LX147151	Yes	\$2,152,073.73	B1		B1		
Huntsman International LLC - 2016 Term B Loan	LX152019	Yes	\$1,990,000.00	Ba2		Ba2		
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Yes	\$986,236.96	B2		B2		
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Yes	\$1,200,000.00	B1		B1		
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Yes	\$3,890,576.13	Ba3		Ba3		
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Yes	\$1,994,949.49	B1		B1		
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Yes	\$1,602,351.51	B1		B1		
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Yes	\$333,411.29	B1		B1		
Informatica Corporation - Dollar Term Loan	LX144702	Yes	\$2,482,462.31	B2		B2		
Information Resources Inc - Term Loan	LX132782	Yes	\$3,554,451.09	B2		B2		
InVentiv Health Inc - First Lien Term Loan B	LX154353	Yes	\$1,500,000.00	B2		B2		
Ion Media Networks Inc - Term B-1 Loan	LX142415	Yes	\$3,794,512.89	B1		B1		
IPC Corp - First Lien Term B-1 Loan	LX144340	Yes	\$1,477,500.00	B2		B2		
JD Power and Associates - First Lien Initial Term Loan	LX152918	Yes	\$533,334.00	B1		B1		
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Yes	\$2,238,750.00	Ba3		Ba3		
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Yes	\$3,803,800.00	Ba3		Ba3		
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Yes	\$2,957,172.19	Ba2		Ba2		
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Yes	\$1,485,000.00	B2		B2		
Landslide Holdings Inc - First Lien Term Loan	LX154954	Yes	\$1,000,000.00	B1		B1		
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Yes	\$1,443,750.03	B2		B2		
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Yes	\$2,917,529.18	B1		B1		
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Yes	\$1,254,901.96	Ba2		Ba2		
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Yes	\$2,466,262.59	B2		B2		
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Yes	\$1,763,592.45	B2	OFF	B2		
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Yes	\$1,980,000.00	B2		B2		
Magic Newco LLC - First Lien Term Loan B	LX155219	Yes	\$222,222.22	B1	UPG	Ba3		
Magic Newco LLC - First Lien USD Term Loan	LX124101	Yes	\$1,812,673.90	B1		B1		
Match Group Inc - Term B-1 Loan	LX148815	Yes	\$1,218,750.00	Ba2		Ba2		
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Yes	\$1,496,250.00	Ba3		Ba3		
Medpace Holdings Inc - Initial Term Loan	LX136043	Yes	\$903,138.43	B1		B1		
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Yes	\$2,950,736.46	Ba3		Ba3		
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Yes	\$1,500,000.00	B2		B2		
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Yes	\$765,417.87	B1		B1		
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Yes	\$2,897,678.12	B1		B1		
Natel Engineering Company Inc - Initial Term Loan	LX143854	Yes	\$698,125.00	B2		B2		
Nexeo Solutions LLC - Initial Term Loan	LX152596	Yes	\$1,282,500.00	B3		B3		
Numericable US LLC - USD Term Loan B6	LX148625	Yes	\$997,493.73	B1		B1		
Numericable-SFR SA - USD TLB-7	LX152260	Yes	\$1,494,377.34	B1		B1		
NVA Holdings Inc - First Lien Term Loan	LX140043	Yes	\$2,442,708.63	B1		B1		
NXP BV - Tranche F Loans	LX155082	Yes	\$1,066,401.39	Baa2		Baa2		
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Yes	\$1,939,491.89	B1	OFF	B1		
Outerwall Inc - First Lien Term B Loan	LX154967	Yes	\$2,708,333.34	B1		B1		
Packers Holdings LLC - Initial Term Loan	LX142148	Yes	\$2,947,500.00	B2		B2		
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Yes	\$1,194,000.00	B1		B1		
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Yes	\$995,000.00	B1		B1		
PetSmart Inc - Tranche B-2 Loan	LX144464	Yes	\$3,450,018.99	Ba3		Ba3		
PFS Holding Corporation - First Lien Term Loan	LX134882	Yes	\$4,387,500.00	B3	OFF	B3		
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Yes	\$748,125.00	B2		B2		
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Yes	\$1,496,250.00	B2		B2		
Presidio Inc - Term B Loan	LX144522	Yes	\$4,024,567.52	B1		B1		
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Yes	\$1,172,062.50	Ba2	OFF	Ba2		
Printpack Holdings Inc - First Lien Term Loan	LX153744	Yes	\$2,128,777.78	B2		B2		
Quorum Health Corporation - Term Loan	LX152098	Yes	\$1,492,500.00	B1		B1		

Security	Security ID	Senior Secured Loan	Principal Balance	Moody's Rating BFCW	Creditwatch	Moody's Rating AFCW	Rating Type	Moody Rating Est. Date
Raley's - Initial Term Loan	LX144106	Yes	\$2,844,102.44	B3		B3		
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Yes	\$750,000.00	B1		B1		
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Yes	\$493,750.00	B1		B1		
Sabre Inc - Incremental Term Loan	LX132770	Yes	\$1,921,617.54	Ba2		Ba2		
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Yes	\$865,737.15	B2		B2		
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Yes	\$1,972,990.00	Ba2		Ba2		
Shearer's Foods LLC - First Lien Term Loan	LX137740	Yes	\$1,447,614.21	B1		B1		
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No	\$1,000,000.00	Caa1		Caa1		
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Yes	\$1,980,000.00	B1		B1		
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Yes	\$597,000.00	B2		B2		
SK Spice Sarl - Term Loan A	LX145173	Yes	\$1,442,307.69	B2		B2		
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Yes	\$1,197,000.00	B1		B1		
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Yes	\$1,791,000.00	Ba3		Ba3		
Sophia LP - Closing Date Term Loan	LX147846	Yes	\$2,464,799.62	B2		B2		
SourceHOV LLC - First Lien Term B Loan	LX141601	Yes	\$2,793,750.00	B3		B3		
Spin Holdco Inc - Initial Term Loan	LX129663	Yes	\$2,932,787.19	B2		B2		
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Yes	\$2,955,000.02	B2		B2		
St. George's University Scholastic Services LLC - Term Loan	LX152959	Yes	\$1,150,000.00	B2		B2		
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Yes	\$2,475,000.00	B1		B1		
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Yes	\$992,500.01	***	***	***	Estimated	08-Jan-2016
STS Operating Inc - Term Loan	LX135213	Yes	\$953,141.18	B2		B2		
Tank Holding Corp - Initial Term Loan	LX124491	Yes	\$1,863,961.29	B2		B2		
Telenet Financing USD LLC - Term Loan AD	LX152610	Yes	\$600,000.00	B1		B1		
Tribune Media Company - Term B Loan	LX145376	Yes	\$626,489.11	Ba2		Ba2		
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Yes	\$798,000.00	B1		B1		
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Yes	\$2,537,964.29	B1		B1		
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No	\$800,000.00	Caa1		Caa1		
UFC Holdings LLC - First Lien Term Loan	LX153867	Yes	\$2,000,000.00	B1		B1		
Univar USA Inc - Initial Dollar Term Loan	LX145474	Yes	\$1,980,000.00	B2		B2		
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Yes	\$2,916,378.60	B2		B2		
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Yes	\$2,508,574.62	Ba2	OFF	Ba2		
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Yes	\$1,418,337.54	Ba2	OFF	Ba2		
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Yes	\$1,197,000.00	B1		B1		
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Yes	\$3,910,000.00	Caa1		Caa1		
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Yes	\$720,321.00	B1		B1		
Vertiv Co - Term Loan	LX155379	Yes	\$1,000,000.00	Ba3		Ba3		
Vizient Inc - Term B-2 Loan	LX150884	Yes	\$1,671,720.59	B1		B1		
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No	\$2,000,000.00	Caa1		Caa1		
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Yes	\$1,500,000.00	B2		B2		
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Yes	\$2,911,990.68	B3		B3		
Western Digital Corporation - US Term B-1 Loan	LX154422	Yes	\$2,394,000.00	Ba1		Ba1		
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Yes	\$2,932,499.99	B1		B1		
World Kitchen LLC - New Term Loan	LX152519	Yes	\$1,660,000.00	B1		B1		
XPO Logistics Inc - Refinanced Term Loan	LX154467	Yes	\$1,191,015.00	Ba1		Ba1		
Zebra Technologies Corporation - New Term Loan	LX152897	Yes	\$1,636,363.64	Ba2		Ba2		
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Yes	\$2,432,340.42	Ba3		Ba3		
Grand Total			\$346,902,212.21					

Portfolio Assets: S&P Rating Information

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Acosta Inc - Tranche B-1 Loan	LX144231	No		B	NM	B	\$1,965,125.00	
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	No		B+	NM	B+	\$1,263,461.54	
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	No		B	NM	B	\$492,462.31	
AF Borrower LLC - First Lien Initial Term Loan	LX142446	No		B		B	\$2,955,000.00	
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	No		B-		B-	\$2,481,250.00	
Albany Molecular Research Inc - Term Loan	LX146837	No		B		B	\$935,138.54	
Albaugh LLC - Initial Term Loan	LX137116	No		B+		B+	\$2,604,130.43	
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	No		B+	DEV	B+	\$791,157.19	
Albertson's LLC - Term B-6 Loan	LX152913	No		B+	DEV	B+	\$2,391,129.66	
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	No		B	POS	B+	\$1,940,503.40	
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	No		B+	NM	B+	\$1,856,250.00	
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	No		B+		B+	\$1,985,000.00	
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No		B+		B+	\$2,000,000.00	
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	No		B+		B+	\$1,783,925.76	
Allnex Sarl - Tranche B-2 Term Loan	LX152754	No		B+		B+	\$165,668.30	
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	No		B+		B+	\$925,593.02	
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	No		B+		B+	\$124,812.89	
Alorica Inc. - Term B Loan	LX153037	No		BB-		BB-	\$249,375.00	
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	No		B+		B+	\$3,430,328.13	
American Bath Group LLC - First Lien Term Loan	LX155089	No		B		B	\$750,000.00	
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	No		BB-		BB-	\$1,954,323.65	
Applied Systems Inc - First Lien Initial Term Loan	LX134866	No		B		B	\$1,373,582.59	
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	No		B		B	\$1,950,000.00	
Auris Luxembourg III SARL - Facility B4- USD	LX144974	No		B+		B+	\$1,231,289.06	
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	No		B		B	\$1,796,407.19	
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	No		B		B	\$2,922,556.40	
Bass Pro Group LLC - Term Loan	LX144858	No		BB-	NEG	B+	\$3,359,294.91	
Bats Global Markets Inc - Refinancing Term Loan	LX153214	No		BB-	POS	BB	\$2,503,607.47	
BC Luxembourg Sarl - Term B-3 Loan	LX153989	No		BB+		BB+	\$2,024,157.69	
Blount International, Inc. - Initial Term Loan	LX149926	No		B+		B+	\$1,596,000.00	
BMC Software Finance Inc - Initial US Term Loan	LX130254	No		B	OFF	B	\$4,688,888.89	
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	No		B+	NM	B+	\$4,861,809.04	
Camelot US Acquisition I Co - Initial Term Loan	LX155002	No		B+		B+	\$1,564,000.00	
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	No		BB-	OFF	BB-	\$2,942,382.54	
Cengage Learning Inc - Term B Loan	LX152766	No		B		B	\$3,767,175.51	
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	No		B		B	\$204,811.58	
Charter Communications Operating - Term E Loan	LX129060	No		BBB-	NM	BBB-	\$1,919,714.94	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Checkout Holding Corp - First Lien Term B Loan	LX136210	No		CCC+		CCC+	\$2,932,500.00	
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	No		B		B	\$73,795.28	
Chefs' Warehouse Inc (The) - Term Loan	LX152998	No		B		B	\$1,607,328.02	
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	No		B	OFF	B	\$1,026,212.24	
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	No		B	OFF	B	\$1,888,203.38	
Clover Technologies Group LLC - Initial Term Loan	LX136594	No		B+		B+	\$2,922,284.21	
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	No		B		B	\$347,558.24	
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	No		B		B	\$2,102,441.89	
Concordia Healthcare Corp - Dollar Term Loan	LX148270	No		B		B	\$3,479,987.46	
Coty Inc - Term B USD Loans	LX148101	No		BB+		BB+	\$398,000.00	
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	No		B+		B+	\$1,473,843.75	
CSC Holdings LLC - Initial Term Loan	LX154963	No		B	OFF	B	\$1,480,263.16	
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	No		B		B	\$2,322,099.74	
Dell International LLC - Term B Loan	LX150043	No		BB+	OFF	BB+	\$3,375,000.00	
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	No		B-		B-	\$5,624,179.55	
Diebold Inc - Dollar Term B Loan	LX151920	No		BB-		BB-	\$1,770,833.00	
Dollar Tree Inc - Term B-3 Loan	LX145028	No		BB+		BB+	\$284,810.13	
Donnelley Financial Solutions Inc - Term B Loan	LX155094	No		BB-		BB-	\$500,000.00	
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	No		B		B	\$3,890,252.53	
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	No		B+	NM	B+	\$3,942,649.71	
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No		B+	NM	B+	\$1,000,000.00	
Eastern Power LLC - Term Loan	LX140953	No		BB-		BB-	\$2,330,630.38	
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	No		B+	OFF	B+	\$992,500.00	
EnergySolutions LLC - Term Advance	LX137277	No		B-	OFF	B-	\$1,590,000.00	
Engility Corporation - Term B2 Loan	LX154035	No		B+		B+	\$313,725.16	
Epicor Software Corporation - Term B Loan	LX144606	No		B-	NM	B-	\$1,984,924.62	
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	No		B		B	\$995,000.00	
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	No		B		B	\$2,917,500.00	
Expro Finservices SARL - Initial Term Loan	LX139588	No		CCC+	OFF	CCC+	\$874,538.08	
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	No		B		B	\$1,847,776.07	
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	No		B		B	\$564,766.90	
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	No		B		B	\$3,422,919.52	
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No		B		B	\$2,000,000.00	
First Data Corporation - 2021C New Dollar Term Loan	LX135219	No		B+	OFF	B+	\$2,539,518.56	
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	No		B-		B-	\$1,800,000.00	
Flexera Software LLC - Second Lien Term Loan	LX136092	No		B		B	\$1,000,000.00	
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	No		B		B	\$1,200,000.00	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	No		BB	OFF	BB	\$2,417,151.46	
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	No		B-		B-	\$2,917,500.00	
Galleria Company - Term B Loan	LX148185	No		BB+		BB+	\$800,000.00	
Getty Images, Inc. - Initial Term Loan	LX126129	No		CCC+		CCC+	\$2,916,666.66	
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	No		B		B	\$1,386,043.71	
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	No		B-		B-	\$2,959,974.43	
Greatbatch Ltd - Term B Loan	LX147756	No		B		B	\$2,481,250.00	
Hampton Rubber Company - First Lien Term Loan	LX135905	No		CCC+		CCC+	\$3,910,000.00	
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	No		BB-		BB-	\$1,150,000.00	
Hilex Poly Co LLC - First Lien Term Loan	LX142207	No		B		B	\$2,947,500.01	
Horizon Pharma Inc - 2015 Term Loan	LX144256	No		B		B	\$987,500.00	
Hudson's Bay Company - Initial Term Loan	LX147151	No		B+	OFF	B+	\$2,152,073.73	
Huntsman International LLC - 2016 Term B Loan	LX152019	No		BB-	OFF	BB-	\$1,990,000.00	
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	No		B		B	\$986,236.96	
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	No		B+		B+	\$1,200,000.00	
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	No		B+		B+	\$3,890,576.13	
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	No		B		B	\$1,994,949.49	
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	No		B		B	\$1,602,351.51	
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	No		B		B	\$333,411.29	
Informatica Corporation - Dollar Term Loan	LX144702	No		B		B	\$2,482,462.31	
Information Resources Inc - Term Loan	LX132782	No		B		B	\$3,554,451.09	
InVentiv Health Inc - First Lien Term Loan B	LX154353	No		B	OFF	B	\$1,500,000.00	
Ion Media Networks Inc - Term B-1 Loan	LX142415	No		B+		B+	\$3,794,512.89	
IPC Corp - First Lien Term B-1 Loan	LX144340	No		B		B	\$1,477,500.00	
JD Power and Associates - First Lien Initial Term Loan	LX152918	No		CCC+		CCC+	\$533,334.00	
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	No		BB-		BB-	\$2,238,750.00	
Keurig Green Mountain Inc - Term B USD Loan	LX150733	No		BB-		BB-	\$3,803,800.00	
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	No		B+	NM	B+	\$2,957,172.19	
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	No		B-		B-	\$1,485,000.00	
Landslide Holdings Inc - First Lien Term Loan	LX154954	No		B		B	\$1,000,000.00	
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	No		B+		B+	\$1,443,750.03	
Lanyon Solutions Inc - First Lien Term Loan	LX133143	No		B	NM	B	\$2,917,529.18	
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	No		B+	OFF	B+	\$1,254,901.96	
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	No		B		B	\$2,466,262.59	
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	No		BB-	OFF	BB-	\$1,763,592.45	
Macdermid Inc - Tranche B-3 Term Loan	LX148873	No		BB-	OFF	BB-	\$1,980,000.00	
Magic Newco LLC - First Lien Term Loan B	LX155219	No		B	POS	B+	\$222,222.22	
Magic Newco LLC - First Lien USD Term Loan	LX124101	No		B	POS	B+	\$1,812,673.90	
Match Group Inc - Term B-1 Loan	LX148815	No		BB		BB	\$1,218,750.00	
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	No		B		B	\$1,496,250.00	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
Medpace Holdings Inc - Initial Term Loan	LX136043	No		BB-		BB-	\$903,138.43	
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	No		B-		B-	\$2,950,736.46	
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	No		B+		B+	\$1,500,000.00	
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	No		B+	OFF	B+	\$765,417.87	
MSC Software Corporation - First Lien Initial Term Loan	LX137725	No		B-		B-	\$2,897,678.12	
Natel Engineering Company Inc - Initial Term Loan	LX143854	No		B+		B+	\$698,125.00	
Nexeo Solutions LLC - Initial Term Loan	LX152596	No		B		B	\$1,282,500.00	
Numericable US LLC - USD Term Loan B6	LX148625	No		B+		B+	\$997,493.73	
Numericable-SFR SA - USD TLB-7	LX152260	No		B+		B+	\$1,494,377.34	
NVA Holdings Inc - First Lien Term Loan	LX140043	No		B		B	\$2,442,708.63	
NXP BV - Tranche F Loans	LX155082	No		BBB-	NM	BBB-	\$1,066,401.39	
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	No		B-	OFF	B-	\$1,939,491.89	
Outerwall Inc - First Lien Term B Loan	LX154967	No		B+	NEG	B	\$2,708,333.34	
Packers Holdings LLC - Initial Term Loan	LX142148	No		B		B	\$2,947,500.00	
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	No		B	OFF	B	\$1,194,000.00	
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	No		B	OFF	B	\$995,000.00	
PetSmart Inc - Tranche B-2 Loan	LX144464	No		B+		B+	\$3,450,018.99	
PFS Holding Corporation - First Lien Term Loan	LX134882	No		B-		B-	\$4,387,500.00	
PQ Corporation - Dollar Tranche B1 Loan	LX152395	No		B	OFF	B	\$748,125.00	
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	No		B-		B-	\$1,496,250.00	
Presidio Inc - Term B Loan	LX144522	No		B	NM	B	\$4,024,567.52	
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	No		B+		B+	\$1,172,062.50	
Printpack Holdings Inc - First Lien Term Loan	LX153744	No		B+		B+	\$2,128,777.78	
Quorum Health Corporation - Term Loan	LX152098	No		B		B	\$1,492,500.00	
Raley's - Initial Term Loan	LX144106	No		B+		B+	\$2,844,102.44	
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	No		B		B	\$750,000.00	
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	No		B-		B-	\$493,750.00	
Sabre Inc - Incremental Term Loan	LX132770	No		BB-	OFF	BB-	\$1,921,617.54	
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	No		B	OFF	B	\$865,737.15	
Select Medical Corp - Series E Tranche B Term Loan	LX135728	No		B+	NM	B+	\$1,972,990.00	
Shearer's Foods LLC - First Lien Term Loan	LX137740	No		B	NM	B	\$1,447,614.21	
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No		B	NM	B	\$1,000,000.00	
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	No		B		B	\$1,980,000.00	
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	No		B+		B+	\$597,000.00	
SK Spice Sarl - Term Loan A	LX145173	No		B		B	\$1,442,307.69	
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	No		B		B	\$1,197,000.00	
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	No		B		B	\$1,791,000.00	
Sophia LP - Closing Date Term Loan	LX147846	No		B-		B-	\$2,464,799.62	
SourceHOV LLC - First Lien Term B Loan	LX141601	No		CCC+		CCC+	\$2,793,750.00	
Spin Holdco Inc - Initial Term Loan	LX129663	No		B		B	\$2,932,787.19	
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	No		B		B	\$2,955,000.02	

Security	SecurityID	DIP Collateral Obligation	S&P Rating Type	S&P Rating BFCW	Credit Watch	S&P Rating AFCW	Principal Balance	Credit Rating Estimate Date
St. George's University Scholastic Services LLC - Term Loan	LX152959	No		B+		B+	\$1,150,000.00	
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	No		B		B	\$2,475,000.00	
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	No		B		B	\$992,500.01	
STS Operating Inc - Term Loan	LX135213	No		B		B	\$953,141.18	
Tank Holding Corp - Initial Term Loan	LX124491	No		B		B	\$1,863,961.29	
Telenet Financing USD LLC - Term Loan AD	LX152610	No		B+		B+	\$600,000.00	
Tribune Media Company - Term B Loan	LX145376	No		BB-	NM	BB-	\$626,489.11	
Trugreen Limited Partnership - First Lien Term Loan	LX152068	No		B		B	\$798,000.00	
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	No		B		B	\$2,537,964.29	
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No		B		B	\$800,000.00	
UFC Holdings LLC - First Lien Term Loan	LX153867	No		B		B	\$2,000,000.00	
Univar USA Inc - Initial Dollar Term Loan	LX145474	No		B+		B+	\$1,980,000.00	
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	No		B		B	\$2,916,378.60	
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	No		B	OFF	B	\$2,508,574.62	
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	No		B	OFF	B	\$1,418,337.54	
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	No		B-		B-	\$1,197,000.00	
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	No		CCC+		CCC+	\$3,910,000.00	
Vencore Inc - Initial Term Loan (First Lien)	LX137131	No		B		B	\$720,321.00	
Vertiv Co - Term Loan	LX155379	No		B+		B+	\$1,000,000.00	
Vizient Inc - Term B-2 Loan	LX150884	No		B		B	\$1,671,720.59	
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No		B		B	\$2,000,000.00	
WD Wolverine Holdings LLC - First Lien Term B	LX155100	No		B		B	\$1,500,000.00	
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	No		B-	NM	B-	\$2,911,990.68	
Western Digital Corporation - US Term B-1 Loan	LX154422	No		BB+	NM	BB+	\$2,394,000.00	
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	No		B		B	\$2,932,499.99	
World Kitchen LLC - New Term Loan	LX152519	No		B		B	\$1,660,000.00	
XPO Logistics Inc - Refinanced Term Loan	LX154467	No		B+		B+	\$1,191,015.00	
Zebra Technologies Corporation - New Term Loan	LX152897	No		BB-		BB-	\$1,636,363.64	
Ziggo Secured Finance Partnership - Term D Loan	LX154367	No		BB-		BB-	\$2,432,340.42	
Grand Total							\$346,902,212.21	

Portfolio Assets: Weighted Average Moody's Rating Factor

Weighted Average Moody's Rating Factor

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Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
Acosta Inc - Tranche B-1 Loan	LX144231	No	\$1,965,125.00	B2	2,720.00	\$5,345,140,000.00
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	No	\$1,263,461.54	B1	2,220.00	\$2,804,884,618.80
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	No	\$492,462.31	B2	2,720.00	\$1,339,497,483.20
AF Borrower LLC - First Lien Initial Term Loan	LX142446	No	\$2,955,000.00	B3	3,490.00	\$10,312,950,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Albany Molecular Research Inc - Term Loan	LX146837	No	\$935,138.54	B3	3,490.00	\$3,263,633,504.60
Albaugh LLC - Initial Term Loan	LX137116	No	\$2,604,130.43	B1	2,220.00	\$5,781,169,554.60
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	No	\$791,157.19	B1	2,220.00	\$1,756,368,961.80
Albertson's LLC - Term B-6 Loan	LX152913	No	\$2,391,129.66	B1	2,220.00	\$5,308,307,845.20
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	No	\$1,940,503.40	B1	2,220.00	\$4,307,917,548.00
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	No	\$1,856,250.00	B2	2,720.00	\$5,049,000,000.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	No	\$1,985,000.00	B3	3,490.00	\$6,927,650,000.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	No	\$2,000,000.00	B3	3,490.00	\$6,980,000,000.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	No	\$1,783,925.76	B1	2,220.00	\$3,960,315,187.20
Allnex Sarl - Tranche B-2 Term Loan	LX152754	No	\$165,668.30	B1	2,220.00	\$367,783,626.00
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	No	\$925,593.02	B1	2,220.00	\$2,054,816,504.40
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	No	\$124,812.89	B1	2,220.00	\$277,084,615.80
Alorica Inc. - Term B Loan	LX153037	No	\$249,375.00	B1	2,220.00	\$553,612,500.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	No	\$3,430,328.13	B2	2,720.00	\$9,330,492,513.60
American Bath Group LLC - First Lien Term Loan	LX155089	No	\$750,000.00	B3	3,490.00	\$2,617,500,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	No	\$1,954,323.65	B1	2,220.00	\$4,338,598,503.00
Applied Systems Inc - First Lien Initial Term Loan	LX134866	No	\$1,373,582.59	B3	3,490.00	\$4,793,803,239.10
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	No	\$1,950,000.00	B3	3,490.00	\$6,805,500,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	No	\$1,231,289.06	B2	2,720.00	\$3,349,106,243.20
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	No	\$1,796,407.19	B1	2,220.00	\$3,988,023,961.80
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	No	\$2,922,556.40	B2	2,720.00	\$7,949,353,408.00
Bass Pro Group LLC - Term Loan	LX144858	No	\$3,359,294.91	B1	2,220.00	\$7,457,634,700.20
Bats Global Markets Inc - Refinancing Term Loan	LX153214	No	\$2,503,607.47	Ba2	1,350.00	\$3,379,870,084.50
BC Luxembourg Sarl - Term B-3 Loan	LX153989	No	\$2,024,157.69	Ba1	940.00	\$1,902,708,228.60
Blount International, Inc. - Initial Term Loan	LX149926	No	\$1,596,000.00	B1	2,220.00	\$3,543,120,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	No	\$4,688,888.89	B3	3,490.00	\$16,364,222,226.10
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	No	\$4,861,809.04	Ba3	1,766.00	\$8,585,954,764.64
Camelot US Acquisition I Co - Initial Term Loan	LX155002	No	\$1,564,000.00	B3	3,490.00	\$5,458,360,000.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	No	\$2,942,382.54	B1	2,220.00	\$6,532,089,238.80
Cengage Learning Inc - Term B Loan	LX152766	No	\$3,767,175.51	B2	2,720.00	\$10,246,717,387.20
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	No	\$204,811.58	B2	2,720.00	\$557,087,497.60
Charter Communications Operating - Term E Loan	LX129060	No	\$1,919,714.94	Ba2	1,350.00	\$2,591,615,169.00
Checkout Holding Corp - First Lien Term B Loan	LX136210	No	\$2,932,500.00	B3	3,490.00	\$10,234,425,000.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	No	\$73,795.28	B2	2,720.00	\$200,723,161.60
Chefs' Warehouse Inc (The) - Term Loan	LX152998	No	\$1,607,328.02	B2	2,720.00	\$4,371,932,214.40
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	No	\$1,026,212.24	B2	2,720.00	\$2,791,297,292.80
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	No	\$1,888,203.38	B2	2,720.00	\$5,135,913,193.60
Clover Technologies Group LLC - Initial Term Loan	LX136594	No	\$2,922,284.21	B2	2,720.00	\$7,948,613,051.20
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	No	\$347,558.24	B2	2,720.00	\$945,358,412.80
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	No	\$2,102,441.89	B2	2,720.00	\$5,718,641,940.80
Concordia Healthcare Corp - Dollar Term Loan	LX148270	No	\$3,479,987.46	B3	3,490.00	\$12,145,156,235.40
Coty Inc - Term B USD Loans	LX148101	No	\$398,000.00	Ba1	940.00	\$374,120,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	No	\$1,473,843.75	B2	2,720.00	\$4,008,855,000.00

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
CSC Holdings LLC - Initial Term Loan	LX154963	No	\$1,480,263.16	B1	2,220.00	\$3,286,184,215.20
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	No	\$2,322,099.74	B2	2,720.00	\$6,316,111,292.80
Dell International LLC - Term B Loan	LX150043	No	\$3,375,000.00	Ba1	940.00	\$3,172,500,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	No	\$5,624,179.55	B2	2,720.00	\$15,297,768,376.00
Diebold Inc - Dollar Term B Loan	LX151920	No	\$1,770,833.00	Ba3	1,766.00	\$3,127,291,078.00
Dollar Tree Inc - Term B-3 Loan	LX145028	No	\$284,810.13	Ba2	1,350.00	\$384,493,675.50
Donnelley Financial Solutions Inc - Term B Loan	LX155094	No	\$500,000.00	B1	2,220.00	\$1,110,000,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	No	\$3,890,252.53	B3	3,490.00	\$13,576,981,329.70
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	No	\$3,942,649.71	B2	2,720.00	\$10,724,007,211.20
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Eastern Power LLC - Term Loan	LX140953	No	\$2,330,630.38	B2	2,720.00	\$6,339,314,633.60
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	No	\$992,500.00	B1	2,220.00	\$2,203,350,000.00
EnergySolutions LLC - Term Advance	LX137277	No	\$1,590,000.00	B3	3,490.00	\$5,549,100,000.00
Engility Corporation - Term B2 Loan	LX154035	No	\$313,725.16	B2	2,720.00	\$853,332,435.20
Epicor Software Corporation - Term B Loan	LX144606	No	\$1,984,924.62	B3	3,490.00	\$6,927,386,923.80
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	No	\$995,000.00	B2	2,720.00	\$2,706,400,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	No	\$2,917,500.00	B2	2,720.00	\$7,935,600,000.00
Expro Finservices SARL - Initial Term Loan	LX139588	No	\$874,538.08	Caa1	4,770.00	\$4,171,546,641.60
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	No	\$1,847,776.07	B2	2,720.00	\$5,025,950,910.40
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	No	\$564,766.90	B2	2,720.00	\$1,536,165,968.00
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	No	\$3,422,919.52	B2	2,720.00	\$9,310,341,094.40
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	No	\$2,539,518.56	B1	2,220.00	\$5,637,731,203.20
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	No	\$1,800,000.00	B3	3,490.00	\$6,282,000,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	No	\$1,200,000.00	B2	2,720.00	\$3,264,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	No	\$2,417,151.46	Ba2	1,350.00	\$3,263,154,471.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	No	\$2,917,500.00	Ca	10,000.00	\$29,175,000,000.00
Galleria Company - Term B Loan	LX148185	No	\$800,000.00	Ba1	940.00	\$752,000,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	No	\$2,916,666.66	Caa1	4,770.00	\$13,912,499,968.20
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	No	\$1,386,043.71	B2	2,720.00	\$3,770,038,891.20
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	No	\$2,959,974.43	B3	3,490.00	\$10,330,310,760.70
Greatbatch Ltd - Term B Loan	LX147756	No	\$2,481,250.00	B3	3,490.00	\$8,659,562,500.00
Hampton Rubber Company - First Lien Term Loan	LX135905	No	\$3,910,000.00	Caa1	4,770.00	\$18,650,700,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	No	\$1,150,000.00	Ba3	1,766.00	\$2,030,900,000.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	No	\$2,947,500.01	B2	2,720.00	\$8,017,200,027.20
Horizon Pharma Inc - 2015 Term Loan	LX144256	No	\$987,500.00	B2	2,720.00	\$2,686,000,000.00
Hudson's Bay Company - Initial Term Loan	LX147151	No	\$2,152,073.73	B1	2,220.00	\$4,777,603,680.60
Huntsman International LLC - 2016 Term B Loan	LX152019	No	\$1,990,000.00	Ba3	1,766.00	\$3,514,340,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	No	\$986,236.96	B2	2,720.00	\$2,682,564,531.20
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	No	\$1,200,000.00	B1	2,220.00	\$2,664,000,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	No	\$3,890,576.13	B1	2,220.00	\$8,637,079,008.60
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	No	\$1,994,949.49	B2	2,720.00	\$5,426,262,612.80
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	No	\$1,602,351.51	B2	2,720.00	\$4,358,396,107.20
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	No	\$333,411.29	B2	2,720.00	\$906,878,708.80
Informatica Corporation - Dollar Term Loan	LX144702	No	\$2,482,462.31	B3	3,490.00	\$8,663,793,461.90
Information Resources Inc - Term Loan	LX132782	No	\$3,554,451.09	B2	2,720.00	\$9,668,106,964.80
InVentiv Health Inc - First Lien Term Loan B	LX154353	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	No	\$3,794,512.89	B1	2,220.00	\$8,423,818,615.80
IPC Corp - First Lien Term B-1 Loan	LX144340	No	\$1,477,500.00	B3	3,490.00	\$5,156,475,000.00
JD Power and Associates - First Lien Initial Term Loan	LX152918	No	\$533,334.00	B2	2,720.00	\$1,450,668,480.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	No	\$2,238,750.00	B1	2,220.00	\$4,970,025,000.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	No	\$3,803,800.00	Ba3	1,766.00	\$6,717,510,800.00

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	No	\$2,957,172.19	B1	2,220.00	\$6,564,922,261.80
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	No	\$1,485,000.00	B3	3,490.00	\$5,182,650,000.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	No	\$1,443,750.03	B2	2,720.00	\$3,927,000,081.60
Lanyon Solutions Inc - First Lien Term Loan	LX133143	No	\$2,917,529.18	B3	3,490.00	\$10,182,176,838.20
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	No	\$1,254,901.96	Ba3	1,766.00	\$2,216,156,861.36
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	No	\$2,466,262.59	B3	3,490.00	\$8,607,256,439.10
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	No	\$1,763,592.45	B2	2,720.00	\$4,796,971,464.00
Macdermid Inc - Tranche B-3 Term Loan	LX148873	No	\$1,980,000.00	B2	2,720.00	\$5,385,600,000.00
Magic Newco LLC - First Lien Term Loan B	LX155219	No	\$222,222.22	B1	2,220.00	\$493,333,328.40
Magic Newco LLC - First Lien USD Term Loan	LX124101	No	\$1,812,673.90	B1	2,220.00	\$4,024,136,058.00
Match Group Inc - Term B-1 Loan	LX148815	No	\$1,218,750.00	Ba2	1,350.00	\$1,645,312,500.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	No	\$1,496,250.00	B2	2,720.00	\$4,069,800,000.00
Medpace Holdings Inc - Initial Term Loan	LX136043	No	\$903,138.43	B1	2,220.00	\$2,004,967,314.60
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	No	\$2,950,736.46	B2	2,720.00	\$8,026,003,171.20
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	No	\$1,500,000.00	B2	2,720.00	\$4,080,000,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	No	\$765,417.87	B2	2,720.00	\$2,081,936,606.40
MSC Software Corporation - First Lien Initial Term Loan	LX137725	No	\$2,897,678.12	B3	3,490.00	\$10,112,896,638.80
Natel Engineering Company Inc - Initial Term Loan	LX143854	No	\$698,125.00	B2	2,720.00	\$1,898,900,000.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	No	\$1,282,500.00	B2	2,720.00	\$3,488,400,000.00
Numericable US LLC - USD Term Loan B6	LX148625	No	\$997,493.73	B1	2,220.00	\$2,214,436,080.60
Numericable-SFR SA - USD TLB-7	LX152260	No	\$1,494,377.34	B1	2,220.00	\$3,317,517,694.80
NVA Holdings Inc - First Lien Term Loan	LX140043	No	\$2,442,708.63	B3	3,490.00	\$8,525,053,118.70
NXP BV - Tranche F Loans	LX155082	No	\$1,066,401.39	Ba1	940.00	\$1,002,417,306.60
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	No	\$1,939,491.89	B2	2,720.00	\$5,275,417,940.80
Outerwall Inc - First Lien Term B Loan	LX154967	No	\$2,708,333.34	B2	2,720.00	\$7,366,666,684.80
Packers Holdings LLC - Initial Term Loan	LX142148	No	\$2,947,500.00	B3	3,490.00	\$10,286,775,000.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	No	\$1,194,000.00	B2	2,720.00	\$3,247,680,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	No	\$995,000.00	B2	2,720.00	\$2,706,400,000.00
PetSmart Inc - Tranche B-2 Loan	LX144464	No	\$3,450,018.99	B1	2,220.00	\$7,659,042,157.80
PFS Holding Corporation - First Lien Term Loan	LX134882	No	\$4,387,500.00	B3	3,490.00	\$15,312,375,000.00
PQ Corporation - Dollar Tranche B1 Loan	LX152395	No	\$748,125.00	B3	3,490.00	\$2,610,956,250.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	No	\$1,496,250.00	B3	3,490.00	\$5,221,912,500.00
Presidio Inc - Term B Loan	LX144522	No	\$4,024,567.52	B2	2,720.00	\$10,946,823,654.40
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	No	\$1,172,062.50	B1	2,220.00	\$2,601,978,750.00
Printpack Holdings Inc - First Lien Term Loan	LX153744	No	\$2,128,777.78	B2	2,720.00	\$5,790,275,561.60
Quorum Health Corporation - Term Loan	LX152098	No	\$1,492,500.00	B2	2,720.00	\$4,059,600,000.00
Raley's - Initial Term Loan	LX144106	No	\$2,844,102.44	B2	2,720.00	\$7,735,958,636.80
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	No	\$750,000.00	B1	2,220.00	\$1,665,000,000.00
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	No	\$493,750.00	B2	2,720.00	\$1,343,000,000.00
Sabre Inc - Incremental Term Loan	LX132770	No	\$1,921,617.54	Ba2	1,350.00	\$2,594,183,679.00
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	No	\$865,737.15	B3	3,490.00	\$3,021,422,653.50
Select Medical Corp - Series E Tranche B Term Loan	LX135728	No	\$1,972,990.00	Ba3	1,766.00	\$3,484,300,340.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	No	\$1,447,614.21	B2	2,720.00	\$3,937,510,651.20
Shearer's Foods LLC - Second Lien Term Loan	LX137741	No	\$1,000,000.00	B2	2,720.00	\$2,720,000,000.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	No	\$1,980,000.00	B3	3,490.00	\$6,910,200,000.00
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	No	\$597,000.00	B1	2,220.00	\$1,325,340,000.00
SK Spice Sarl - Term Loan A	LX145173	No	\$1,442,307.69	B2	2,720.00	\$3,923,076,916.80
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	No	\$1,197,000.00	B2	2,720.00	\$3,255,840,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	No	\$1,791,000.00	B2	2,720.00	\$4,871,520,000.00
Sophia LP - Closing Date Term Loan	LX147846	No	\$2,464,799.62	B3	3,490.00	\$8,602,150,673.80
SourceHOV LLC - First Lien Term B Loan	LX141601	No	\$2,793,750.00	Caa1	4,770.00	\$13,326,187,500.00
Spin Holdco Inc - Initial Term Loan	LX129663	No	\$2,932,787.19	B3	3,490.00	\$10,235,427,293.10

Security	Security ID	Guaranteed / Issued by U.S. Gov.	Principal Balance	Moody's DP Rating	Moody's Rating Factor	Weight
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	No	\$2,955,000.02	B2	2,720.00	\$8,037,600,054.40
St. George's University Scholastic Services LLC - Term Loan	LX152959	No	\$1,150,000.00	B2	2,720.00	\$3,128,000,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	No	\$2,475,000.00	B2	2,720.00	\$6,732,000,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	No	\$992,500.01	***	***	***
STS Operating Inc - Term Loan	LX135213	No	\$953,141.18	B2	2,720.00	\$2,592,544,009.60
Tank Holding Corp - Initial Term Loan	LX124491	No	\$1,863,961.29	B3	3,490.00	\$6,505,224,902.10
Telenet Financing USD LLC - Term Loan AD	LX152610	No	\$600,000.00	B1	2,220.00	\$1,332,000,000.00
Tribune Media Company - Term B Loan	LX145376	No	\$626,489.11	Ba3	1,766.00	\$1,106,379,768.26
Trugreen Limited Partnership - First Lien Term Loan	LX152068	No	\$798,000.00	B2	2,720.00	\$2,170,560,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	No	\$2,537,964.29	B2	2,720.00	\$6,903,262,868.80
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	No	\$800,000.00	B2	2,720.00	\$2,176,000,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	No	\$1,980,000.00	B2	2,720.00	\$5,385,600,000.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	No	\$2,916,378.60	B3	3,490.00	\$10,178,161,314.00
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	No	\$2,508,574.62	B2	2,720.00	\$6,823,322,966.40
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	No	\$1,418,337.54	B2	2,720.00	\$3,857,878,108.80
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	No	\$1,197,000.00	B3	3,490.00	\$4,177,530,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	No	\$3,910,000.00	Caa1	4,770.00	\$18,650,700,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	No	\$720,321.00	B3	3,490.00	\$2,513,920,290.00
Vertiv Co - Term Loan	LX155379	No	\$1,000,000.00	B1	2,220.00	\$2,220,000,000.00
Vizient Inc - Term B-2 Loan	LX150884	No	\$1,671,720.59	B2	2,720.00	\$4,547,080,004.80
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	No	\$2,000,000.00	B2	2,720.00	\$5,440,000,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	No	\$1,500,000.00	B3	3,490.00	\$5,235,000,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	No	\$2,911,990.68	B3	3,490.00	\$10,162,847,473.20
Western Digital Corporation - US Term B-1 Loan	LX154422	No	\$2,394,000.00	Ba1	940.00	\$2,250,360,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	No	\$2,932,499.99	B2	2,720.00	\$7,976,399,972.80
World Kitchen LLC - New Term Loan	LX152519	No	\$1,660,000.00	B2	2,720.00	\$4,515,200,000.00
XPO Logistics Inc - Refinanced Term Loan	LX154467	No	\$1,191,015.00	B1	2,220.00	\$2,644,053,300.00
Zebra Technologies Corporation - New Term Loan	LX152897	No	\$1,636,363.64	Ba3	1,766.00	\$2,889,818,188.24
Ziggo Secured Finance Partnership - Term D Loan	LX154367	No	\$2,432,340.42	Ba3	1,766.00	\$4,295,513,181.72
Grand Total			\$346,902,212.21			\$980,025,355,734.22

Portfolio Assets: Weighted Average Floating Spread without regarding "floor" rate for LIBOR Floor Obligations

LIBOR Applicable for current Interest Accrual Period	0.7565%
LIBOR Applicable for preceeding Interest Determination Date	0.0000%
APB of Floating Rate Collateral Obligations	\$346,902,212.21
APB of Fixed Rate Collateral Obligations	\$0.00
APB of Collateral Obligations	\$346,902,212.21
Target Initial Par Amount	\$350,000,000.00
Principal Proceeds from issuance of additional notes	\$0.00

(A) Aggregate Funded Spread	\$14,090,990.31
(B) Aggregate Unfunded Spread	\$0.00
(C) Aggregate Excess Funded Spread	\$0.00

Weighted Average Floating Spread Numerator: (A) plus (B) plus (C)	\$14,090,990.31
Weighted Average Floating Spread Denominator: APB of Floating Rate Obligations	\$346,902,212.21

Minimum Floating Spread Test

Weighted Average Floating Spread	4.06%
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Security	Security ID	Payment Frequency	Amount	Rate Index	Libor Floor	Libor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Float											
Acosta Inc - Tranche B-1 Loan	LX144231	Quarterly	\$1,965,125.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$63,866.56
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Monthly	\$1,263,461.54	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$44,221.15
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$7,375.59	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$239.71
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Quarterly	\$485,086.72	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$15,765.32
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Quarterly	\$2,955,000.00	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$155,137.50
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$117,859.38
Albany Molecular Research Inc - Term Loan	LX146837	Quarterly	\$935,138.54	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$44,419.08
Albaugh LLC - Initial Term Loan	LX137116	Quarterly	\$2,604,130.43	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$130,206.52
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Quarterly	\$791,157.19	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$29,668.39
Albertson's LLC - Term B-6 Loan	LX152913	Quarterly	\$2,391,129.66	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$89,667.36
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Quarterly	\$1,940,503.40	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$67,917.62
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Quarterly	\$1,856,250.00	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$55,687.50
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$670,658.68	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$25,149.70
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Quarterly	\$1,314,341.32	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$49,287.80
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Bi-monthly	\$1,346,938.78	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.5000%	\$114,489.80
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Quarterly	\$653,061.22	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.5000%	\$55,510.20

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Monthly	\$1,783,925.76	LIBOR	Yes	1.2500%	0.0000%	4.5000%	3.2500%	3.2500%	\$57,977.59
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Quarterly	\$165,668.30	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$7,040.90
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Monthly	\$925,593.02	LIBOR	Yes	1.2500%	0.0000%	4.5000%	3.2500%	3.2500%	\$30,081.77
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Monthly	\$124,812.89	LIBOR	Yes	0.7500%	0.0000%	5.0000%	4.2500%	4.2500%	\$5,304.55
Alorica Inc. - Term B Loan	LX153037	Monthly	\$249,375.00	LIBOR	Yes	0.7500%	0.0000%	5.5000%	4.7500%	4.7500%	\$11,845.31
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Quarterly	\$3,430,328.13	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$137,213.13
American Bath Group LLC - First Lien Term Loan	LX155089	Quarterly	\$750,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$43,125.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,021.97	PRIME	Yes	1.0000%	0.0000%	6.0000%	2.5000%	5.2435%	\$53.59
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Quarterly	\$1,953,301.68	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$68,365.56
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Quarterly	\$1,373,582.59	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$41,207.48
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Quarterly	\$1,950,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$63,375.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Quarterly	\$1,231,289.06	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$40,016.89
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Monthly	\$796,407.19	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$39,820.36
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$50,000.00
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$1,461,278.20	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$51,144.74
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Quarterly	\$1,461,278.20	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$51,144.74
Bass Pro Group LLC - Term Loan	LX144858	Monthly	\$3,359,294.91	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$109,177.08
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Monthly	\$2,503,607.47	LIBOR	No	0.0000%	0.0000%	4.0244%	3.5000%	3.5000%	\$87,626.26
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Monthly	\$2,024,157.69	LIBOR	No	0.0000%	0.0000%	3.5346%	3.0000%	3.0000%	\$60,724.73
Blount International, Inc. - Initial Term Loan	LX149926	Monthly	\$1,596,000.00	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.2500%	\$99,750.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Quarterly	\$4,688,888.89	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$187,555.56
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Quarterly	\$4,861,809.04	LIBOR	No	0.7500%	0.0000%	3.0900%	2.2500%	2.2500%	\$109,390.70
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Quarterly	\$1,564,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$58,650.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Monthly	\$2,942,382.54	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$95,627.43
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$932,662.50	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$39,638.16
Cengage Learning Inc - Term B Loan	LX152766	Quarterly	\$2,834,513.01	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$120,466.80
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Quarterly	\$204,811.58	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$6,656.38
Charter Communications Operating - Term E Loan	LX129060	Monthly	\$1,919,714.94	LIBOR	Yes	0.7500%	0.0000%	3.0000%	2.2500%	2.2500%	\$43,193.59
Checkout Holding Corp - First Lien Term B Loan	LX136210	Monthly	\$2,932,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$102,637.50
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Monthly	\$73,795.28	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$4,243.23
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Monthly	\$1,607,328.02	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$92,421.36
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Quarterly	\$1,026,212.24	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$28,220.84
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Quarterly	\$1,888,203.38	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$56,646.10
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$8,731.58	PRIME	Yes	1.0000%	0.0000%	7.0000%	3.5000%	6.2435%	\$545.16
Clover Technologies Group LLC - Initial Term Loan	LX136594	Quarterly	\$2,913,552.63	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$131,109.87
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Quarterly	\$347,558.20	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$12,164.54
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Quarterly	\$2,102,441.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$73,585.47
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Quarterly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$21,250.00
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Quarterly	\$2,979,987.46	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$126,649.47
Coty Inc - Term B USD Loans	LX148101	Monthly	\$398,000.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$11,940.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$404,447.55	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$16,177.90
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Monthly	\$713,730.96	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$28,549.24
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Quarterly	\$355,665.23	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$14,226.61
CSC Holdings LLC - Initial Term Loan	LX154963	Quarterly	\$1,480,263.16	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$59,210.53
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Quarterly	\$2,322,099.74	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$92,883.99
Dell International LLC - Term B Loan	LX150043	Monthly	\$3,375,000.00	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$109,687.50

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Quarterly	\$5,624,179.55	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$309,329.88
Diebold Inc - Dollar Term B Loan	LX151920	Monthly	\$1,770,833.00	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$79,687.49
Dollar Tree Inc - Term B-3 Loan	LX145028	Monthly	\$284,810.13	LIBOR	No	0.7500%	0.0000%	3.0625%	2.5000%	2.5000%	\$7,120.25
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Quarterly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$20,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Quarterly	\$3,890,252.53	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$126,433.21
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$3,795.17	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$123.34
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$9,848.67	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$320.08
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$62,689.23	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$2,037.40
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$195,602.46	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$6,357.08
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$1,097,889.79	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$35,681.42
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Quarterly	\$2,572,824.39	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$83,616.79
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$82,546.62	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.2500%	\$6,810.10
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Quarterly	\$917,453.38	LIBOR	Yes	1.0000%	0.0000%	9.2500%	8.2500%	8.2500%	\$75,689.90
Eastern Power LLC - Term Loan	LX140953	Quarterly	\$2,330,630.38	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$93,225.22
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Monthly	\$992,500.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$29,775.00
EnergySolutions LLC - Term Advance	LX137277	Monthly	\$1,590,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$91,425.00
Engility Corporation - Term B2 Loan	LX154035	Monthly	\$14,705.87	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$698.53
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$4,901.94	PRIME	Yes	1.0000%	0.0000%	7.2500%	3.7500%	6.4935%	\$318.31
Engility Corporation - Term B2 Loan	LX154035	Quarterly	\$294,117.35	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$13,970.57
Epicor Software Corporation - Term B Loan	LX144606	Monthly	\$1,984,924.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$74,434.67
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Bi-monthly	\$242,718.45	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$11,529.13
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$242,718.45	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$11,529.13
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$249,927.18	LIBOR	Yes	1.0000%	0.0000%	5.9836%	4.7500%	4.7500%	\$11,871.54
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Quarterly	\$259,635.92	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$12,332.71
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$109,406.25
Expro Finservices SARL - Initial Term Loan	LX139588	Quarterly	\$874,538.08	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$41,540.56
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Quarterly	\$1,847,776.07	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$60,052.72
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Quarterly	\$564,766.90	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$18,354.92
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Quarterly	\$3,422,919.52	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$111,244.88
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Monthly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	9.5000%	8.5000%	8.5000%	\$170,000.00
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Weekly	\$2,539,518.56	LIBOR	No	0.0000%	0.0000%	3.4682%	3.0000%	3.0000%	\$76,185.56
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Quarterly	\$1,800,000.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$103,500.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	8.0000%	7.0000%	7.0000%	\$70,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Quarterly	\$1,200,000.00	Float	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$57,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Monthly	\$2,417,151.46	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$66,471.67
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Quarterly	\$2,917,500.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$138,581.25
Galleria Company - Term B Loan	LX148185	Quarterly	\$800,000.00	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$24,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Quarterly	\$2,916,666.66	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.5000%	\$102,083.33
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Quarterly	\$1,386,043.71	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$58,906.86
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Quarterly	\$2,959,974.43	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$118,398.98
Greatbatch Ltd - Term B Loan	LX147756	Quarterly	\$2,481,250.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$105,453.13
Hampton Rubber Company - First Lien Term Loan	LX135905	Monthly	\$3,910,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$156,400.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Quarterly	\$1,150,000.00	LIBOR	No	1.0000%	0.0000%	4.0000%	3.2500%	3.2500%	\$37,375.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Quarterly	\$2,947,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$147,375.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	Quarterly	\$987,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$34,562.50
Hudson's Bay Company - Initial Term Loan	LX147151	Quarterly	\$2,152,073.73	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$80,702.76
Huntsman International LLC - 2016 Term B Loan	LX152019	Bi-monthly	\$1,990,000.00	LIBOR	Yes	0.7500%	0.0000%	4.2500%	3.5000%	3.5000%	\$69,650.00

Security	Security ID	Payment Frequency	Amount	Rate Index	Labor Floor	Labor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Quarterly	\$986,236.96	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$32,052.70
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Quarterly	\$1,200,000.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$45,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Monthly	\$3,890,576.13	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$106,990.84
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Quarterly	\$1,994,949.49	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$69,823.23
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Quarterly	\$1,602,351.51	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$44,064.67
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Quarterly	\$333,411.29	LIBOR	Yes	1.0000%	0.0000%	3.7500%	2.7500%	2.7500%	\$9,168.81
Informatica Corporation - Dollar Term Loan	LX144702	Quarterly	\$2,482,462.31	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$86,886.18
Information Resources Inc - Term Loan	LX132782	Quarterly	\$27,341.93	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$1,025.32
Information Resources Inc - Term Loan	LX132782	Quarterly	\$179,659.74	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$6,737.24
Information Resources Inc - Term Loan	LX132782	Quarterly	\$690,743.54	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$25,902.88
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,180,758.18	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$44,278.43
Information Resources Inc - Term Loan	LX132782	Quarterly	\$1,475,947.71	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$55,348.04
InVentiv Health Inc - First Lien Term Loan B	LX154353	Quarterly	\$1,500,000.00	Float	No	1.0000%	0.0000%	0.0000%	3.7500%	3.7500%	\$56,250.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Quarterly	\$3,794,512.89	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$142,294.23
IPC Corp - First Lien Term B-1 Loan	LX144340	Quarterly	\$1,477,500.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$66,487.50
JD Power and Associates - First Lien Initial Term Loan	LX152918	Quarterly	\$533,334.00	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$22,666.70
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Quarterly	\$2,238,750.00	LIBOR	No	0.7500%	0.0000%	4.3750%	3.5000%	3.5000%	\$78,356.25
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Monthly	\$3,803,800.00	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$171,171.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Quarterly	\$2,957,172.19	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$96,108.10
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Monthly	\$609,333.54	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$30,466.68
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Monthly	\$875,666.46	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$43,783.32
Landslide Holdings Inc - First Lien Term Loan	LX154954	Quarterly	\$125,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$5,625.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Quarterly	\$875,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$39,375.00
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Monthly	\$1,443,750.03	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$68,578.13
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Quarterly	\$2,917,529.18	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$131,288.81
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Quarterly	\$1,254,901.96	Float	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$47,058.82
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Quarterly	\$2,466,262.59	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$104,816.16
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Monthly	\$1,763,592.45	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$79,361.66
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Monthly	\$1,980,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$89,100.00
Magic Newco LLC - First Lien Term Loan B	LX155219	Quarterly	\$222,222.22	Float	No	0.0000%	0.0000%	0.0000%	3.2500%	3.2500%	\$7,222.22
Magic Newco LLC - First Lien USD Term Loan	LX124101	Monthly	\$1,812,673.90	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$72,506.96
Match Group Inc - Term B-1 Loan	LX148815	Quarterly	\$1,218,750.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$54,843.75
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Monthly	\$1,496,250.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$59,850.00
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$1,026.29
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$1,026.29
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$1,026.29
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$27,367.83	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$1,026.29
Medpace Holdings Inc - Initial Term Loan	LX136043	Monthly	\$793,667.10	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$29,762.52
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Quarterly	\$2,950,736.46	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$103,275.78
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Bi-monthly	\$500,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$25,000.00
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Bi-monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$50,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Quarterly	\$765,417.87	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$30,616.71
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Quarterly	\$2,897,678.12	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$115,907.12
Natel Engineering Company Inc - Initial Term Loan	LX143854	Monthly	\$698,125.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$40,142.19
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$422,028.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$17,936.20
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$427,917.12	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$18,186.48
Nexeo Solutions LLC - Initial Term Loan	LX152596	Quarterly	\$432,554.55	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$18,383.57
Numericable US LLC - USD Term Loan B6	LX148625	Quarterly	\$997,493.73	LIBOR	No	0.7500%	0.0000%	4.7515%	4.0000%	4.0000%	\$39,899.75
Numericable-SFR SA - USD TLB-7	LX152260	Quarterly	\$1,494,377.34	LIBOR	No	0.7500%	0.0000%	5.0015%	4.2500%	4.2500%	\$63,511.04
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$468,948.15	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$17,585.56
NVA Holdings Inc - First Lien Term Loan	LX140043	Quarterly	\$1,973,760.49	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$74,016.02

Security	Security ID	Payment Frequency	Amount	Rate Index	Libor Floor	Libor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
NXP BV - Tranche F Loans	LX155082	Quarterly	\$1,066,401.39	LIBOR	No	0.0000%	0.0000%	3.4052%	2.5000%	2.5000%	\$26,660.03
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Quarterly	\$1,939,491.89	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$67,882.22
Outerwall Inc - First Lien Term B Loan	LX154967	Quarterly	\$2,708,333.34	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$115,104.17
Packers Holdings LLC - Initial Term Loan	LX142148	Quarterly	\$2,947,500.00	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$110,531.25
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Quarterly	\$1,194,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$47,760.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Quarterly	\$995,000.00	LIBOR	No	0.0000%	0.0000%	5.0015%	4.2500%	4.2500%	\$42,287.50
PetSmart Inc - Tranche B-2 Loan	LX144464	Quarterly	\$3,450,018.99	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$103,500.57
PFS Holding Corporation - First Lien Term Loan	LX134882	Monthly	\$4,387,500.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$153,562.50
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Quarterly	\$748,125.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$35,535.94
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Monthly	\$1,496,250.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$82,293.75
Presidio Inc - Term B Loan	LX144522	Monthly	\$106,101.37	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$4,509.31
Presidio Inc - Term B Loan	LX144522	Quarterly	\$9,835.64	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$418.01
Presidio Inc - Term B Loan	LX144522	Quarterly	\$149,329.14	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$6,346.49
Presidio Inc - Term B Loan	LX144522	Quarterly	\$3,759,301.38	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$159,770.31
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Quarterly	\$1,172,062.50	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$43,952.34
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$387,050.50	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$15,482.02
Printpack Holdings Inc - First Lien Term Loan	LX153744	Quarterly	\$1,741,727.28	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$69,669.09
Quorum Health Corporation - Term Loan	LX152098	Quarterly	\$1,492,500.00	LIBOR	Yes	1.0000%	0.0000%	6.7500%	5.7500%	5.7500%	\$85,818.75
Raley's - Initial Term Loan	LX144106	Quarterly	\$2,844,102.44	LIBOR	Yes	1.0000%	0.0000%	7.2500%	6.2500%	6.2500%	\$177,756.40
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Quarterly	\$750,000.00	Float	No	1.0000%	0.0000%	4.5000%	0.0000%	0.0000%	\$0.00
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Quarterly	\$493,750.00	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$17,281.25
Sabre Inc - Incremental Term Loan	LX132770	Quarterly	\$1,921,617.54	LIBOR	Yes	1.0000%	0.0000%	4.5000%	3.5000%	3.5000%	\$67,256.61
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Quarterly	\$865,737.15	LIBOR	Yes	1.2500%	0.0000%	4.7500%	3.5000%	3.5000%	\$30,300.80
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Quarterly	\$1,972,990.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$98,649.50
Shearer's Foods LLC - First Lien Term Loan	LX137740	Quarterly	\$1,447,614.21	LIBOR	Yes	1.0000%	0.0000%	4.9375%	3.9375%	3.9375%	\$56,999.81
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Quarterly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.7500%	\$67,500.00
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Quarterly	\$1,980,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$108,900.00
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Quarterly	\$597,000.00	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$31,342.50
SK Spice Sarl - Term Loan A	LX145173	Monthly	\$1,442,307.69	LIBOR	No	0.0000%	0.0000%	5.5244%	5.0000%	5.0000%	\$72,115.38
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Quarterly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$53,865.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Quarterly	\$1,791,000.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$85,072.50
Sophia LP - Closing Date Term Loan	LX147846	Quarterly	\$2,464,799.62	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$92,429.99
SourceHOV LLC - First Lien Term B Loan	LX141601	Monthly	\$2,793,750.00	LIBOR	Yes	1.0000%	0.0000%	7.7500%	6.7500%	6.7500%	\$188,578.13
Spin Holdco Inc - Initial Term Loan	LX129663	Bi-monthly	\$1,294,833.31	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$42,082.08
Spin Holdco Inc - Initial Term Loan	LX129663	Quarterly	\$1,637,953.87	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$53,233.50
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Quarterly	\$2,955,000.02	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$110,812.50
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$42,166.67	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$2,213.75
St. George's University Scholastic Services LLC - Term Loan	LX152959	Quarterly	\$1,107,833.33	LIBOR	Yes	1.0000%	0.0000%	6.2500%	5.2500%	5.2500%	\$58,161.25
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Quarterly	\$2,475,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$80,437.50
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Quarterly	\$992,500.01	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$49,625.00
STS Operating Inc - Term Loan	LX135213	Quarterly	\$953,141.18	LIBOR	Yes	1.0000%	0.0000%	4.7500%	3.7500%	3.7500%	\$35,742.79
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$17,584.54	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$747.34
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$43,961.35	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$1,868.36
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$850,652.14	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$36,152.72
Tank Holding Corp - Initial Term Loan	LX124491	Quarterly	\$951,763.25	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$40,449.94
Telenet Financing USD LLC - Term Loan AD	LX152610	Quarterly	\$600,000.00	LIBOR	No	0.7500%	0.0000%	4.3566%	3.5000%	3.5000%	\$21,000.00
Tribune Media Company - Term B Loan	LX145376	Monthly	\$626,489.11	LIBOR	Yes	0.7500%	0.0000%	3.7500%	3.0000%	3.0000%	\$18,794.67
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Monthly	\$798,000.00	LIBOR	Yes	1.0000%	0.0000%	6.5000%	5.5000%	5.5000%	\$43,890.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Quarterly	\$2,537,964.29	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$107,863.48
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Quarterly	\$800,000.00	LIBOR	Yes	1.0000%	0.0000%	9.0000%	8.0000%	8.0000%	\$64,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Quarterly	\$2,000,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$80,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Monthly	\$1,000,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$32,500.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Quarterly	\$980,000.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$31,850.00

Security	Security ID	Payment Frequency	Amount	Rate Index	Libor Floor	Libor Floor Rate	Withholding Tax Rate	All In Rate	Spread	Adjusted Spread	Annual Interest/Adjusted Spread
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Quarterly	\$2,916,378.60	LIBOR	Yes	1.0000%	0.0000%	4.0000%	3.0000%	3.0000%	\$87,491.36
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Monthly	\$2,508,574.62	LIBOR	Yes	0.7500%	0.0000%	5.2500%	4.5000%	4.5000%	\$112,885.86
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Monthly	\$1,418,337.54	LIBOR	Yes	0.7500%	0.0000%	5.5000%	4.7500%	4.7500%	\$67,371.03
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Quarterly	\$1,197,000.00	LIBOR	Yes	1.0000%	0.0000%	6.0000%	5.0000%	5.0000%	\$59,850.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Quarterly	\$3,910,000.00	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$156,400.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Quarterly	\$720,321.00	LIBOR	Yes	1.0000%	0.0000%	5.7500%	4.7500%	4.7500%	\$34,215.25
Vertiv Co - Term Loan	LX155379	Quarterly	\$1,000,000.00	Float	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$40,000.00
Vizient Inc - Term B-2 Loan	LX150884	Quarterly	\$1,671,720.59	LIBOR	Yes	1.0000%	0.0000%	5.0000%	4.0000%	4.0000%	\$66,868.82
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Quarterly	\$2,000,000.00	LIBOR	No	1.0000%	0.0000%	8.5022%	7.2500%	7.2500%	\$145,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Quarterly	\$1,500,000.00	Float	Yes	1.0000%	0.0000%	5.5000%	4.5000%	4.5000%	\$67,500.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Monthly	\$756,557.16	LIBOR	Yes	0.7500%	0.0000%	4.0000%	3.2500%	3.2500%	\$24,588.11
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Quarterly	\$2,155,433.52	LIBOR	Yes	0.7500%	0.0000%	4.1000%	3.2500%	3.2500%	\$70,051.59
Western Digital Corporation - US Term B-1 Loan	LX154422	Monthly	\$2,394,000.00	LIBOR	Yes	0.7500%	0.0000%	4.5000%	3.7500%	3.7500%	\$89,775.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$245,308.73	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$10,425.62
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Quarterly	\$2,687,191.26	LIBOR	Yes	1.0000%	0.0000%	5.2500%	4.2500%	4.2500%	\$114,205.63
World Kitchen LLC - New Term Loan	LX152519	Quarterly	\$1,660,000.00	Float	No	0.0000%	0.0000%	5.0000%	5.0000%	5.2500%	\$87,150.00
XPO Logistics Inc - Refinanced Term Loan	LX154467	Quarterly	\$1,191,015.00	LIBOR	Yes	1.0000%	0.0000%	4.2500%	3.2500%	3.2500%	\$38,707.99
Zebra Technologies Corporation - New Term Loan	LX152897	Quarterly	\$1,636,363.64	LIBOR	No	0.7500%	0.0000%	4.0893%	3.2500%	3.2500%	\$53,181.82
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Monthly	\$2,432,340.42	LIBOR	No	0.0000%	0.0000%	3.5346%	3.0000%	3.0000%	\$72,970.21
Float Subtotal			\$346,902,212.16								\$14,090,990.31
Grand Total			\$346,902,212.16								\$14,090,990.31

Concentration Limitations: (i) Senior Secured Loans and Eligible Investments

Report Summary

Collateral Principal Amount	Report Total	% of CPA	Requirement	
\$352,407,407.63	\$342,607,407.63	97.2%	>= 90.0%	PASS

Security	Security ID	Asset Type	Security Level	Principal Balance
Acosta Inc - Tranche B-1 Loan	LX144231	Loan	Senior Secured	\$1,965,125.00
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Loan	Senior Secured	\$1,263,461.54
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Loan	Senior Secured	\$492,462.31
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Loan	Senior Secured	\$2,955,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Loan	Senior Secured	\$2,481,250.00
Albany Molecular Research Inc - Term Loan	LX146837	Loan	Senior Secured	\$935,138.54
Albaugh LLC - Initial Term Loan	LX137116	Loan	Senior Secured	\$2,604,130.43
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Loan	Senior Secured	\$791,157.19
Albertson's LLC - Term B-6 Loan	LX152913	Loan	Senior Secured	\$2,391,129.66
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Loan	Senior Secured	\$1,940,503.40
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Loan	Senior Secured	\$1,856,250.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Loan	Senior Secured	\$1,985,000.00
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Loan	Senior Secured	\$1,783,925.76
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Loan	Senior Secured	\$165,668.30
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Loan	Senior Secured	\$925,593.02
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Loan	Senior Secured	\$124,812.89
Alorica Inc. - Term B Loan	LX153037	Loan	Senior Secured	\$249,375.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Loan	Senior Secured	\$3,430,328.13
American Bath Group LLC - First Lien Term Loan	LX155089	Loan	Senior Secured	\$750,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	Senior Secured	\$1,954,323.65
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Loan	Senior Secured	\$1,373,582.59
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Loan	Senior Secured	\$1,950,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Loan	Senior Secured	\$1,231,289.06
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Loan	Senior Secured	\$1,796,407.19
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Loan	Senior Secured	\$2,922,556.40
Bass Pro Group LLC - Term Loan	LX144858	Loan	Senior Secured	\$3,359,294.91
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Loan	Senior Secured	\$2,503,607.47
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Loan	Senior Secured	\$2,024,157.69
Blount International, Inc. - Initial Term Loan	LX149926	Loan	Senior Secured	\$1,596,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Loan	Senior Secured	\$4,688,888.89
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	Senior Secured	\$4,861,809.04
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Loan	Senior Secured	\$1,564,000.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Loan	Senior Secured	\$2,942,382.54
Cengage Learning Inc - Term B Loan	LX152766	Loan	Senior Secured	\$3,767,175.51
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Loan	Senior Secured	\$204,811.58
Charter Communications Operating - Term E Loan	LX129060	Loan	Senior Secured	\$1,919,714.94
Checkout Holding Corp - First Lien Term B Loan	LX136210	Loan	Senior Secured	\$2,932,500.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	Senior Secured	\$73,795.28
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	Senior Secured	\$1,607,328.02
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Loan	Senior Secured	\$1,026,212.24
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Loan	Senior Secured	\$1,888,203.38

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Scenario: Initial As of 20-Oct-2016 Method: Trade Date

Concentration Limitations: (i) 1
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Security	Security ID	Asset Type	Security Level	Principal Balance
Clover Technologies Group LLC - Initial Term Loan	LX136594	Loan	Senior Secured	\$2,922,284.21
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Loan	Senior Secured	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Loan	Senior Secured	\$2,102,441.89
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Loan	Senior Secured	\$3,479,987.46
Coty Inc - Term B USD Loans	LX148101	Loan	Senior Secured	\$398,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Loan	Senior Secured	\$1,473,843.75
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	Senior Secured	\$1,480,263.16
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Loan	Senior Secured	\$2,322,099.74
Dell International LLC - Term B Loan	LX150043	Loan	Senior Secured	\$3,375,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Loan	Senior Secured	\$5,624,179.55
Diebold Inc - Dollar Term B Loan	LX151920	Loan	Senior Secured	\$1,770,833.00
Dollar Tree Inc - Term B-3 Loan	LX145028	Loan	Senior Secured	\$284,810.13
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Loan	Senior Secured	\$500,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Loan	Senior Secured	\$3,890,252.53
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Loan	Senior Secured	\$3,942,649.71
Eastern Power LLC - Term Loan	LX140953	Loan	Senior Secured	\$2,330,630.38
Eligible Investments				\$5,505,195.42
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Loan	Senior Secured	\$992,500.00
EnergySolutions LLC - Term Advance	LX137277	Loan	Senior Secured	\$1,590,000.00
Engility Corporation - Term B2 Loan	LX154035	Loan	Senior Secured	\$313,725.16
Epicor Software Corporation - Term B Loan	LX144606	Loan	Senior Secured	\$1,984,924.62
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Loan	Senior Secured	\$995,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Loan	Senior Secured	\$2,917,500.00
Expro Finservices SARL - Initial Term Loan	LX139588	Loan	Senior Secured	\$874,538.08
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Loan	Senior Secured	\$1,847,776.07
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Loan	Senior Secured	\$564,766.90
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Loan	Senior Secured	\$3,422,919.52
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Loan	Senior Secured	\$2,539,518.56
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Loan	Senior Secured	\$1,800,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Loan	Senior Secured	\$1,200,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	Senior Secured	\$2,417,151.46
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Loan	Senior Secured	\$2,917,500.00
Galleria Company - Term B Loan	LX148185	Loan	Senior Secured	\$800,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Loan	Senior Secured	\$2,916,666.66
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Loan	Senior Secured	\$1,386,043.71
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Loan	Senior Secured	\$2,959,974.43
Greatbatch Ltd - Term B Loan	LX147756	Loan	Senior Secured	\$2,481,250.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Loan	Senior Secured	\$3,910,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	Senior Secured	\$1,150,000.00
Hilex Poly Co LLC - First Lien Term Loan	LX142207	Loan	Senior Secured	\$2,947,500.01
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	Senior Secured	\$987,500.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	Senior Secured	\$2,152,073.73
Huntsman International LLC - 2016 Term B Loan	LX152019	Loan	Senior Secured	\$1,990,000.00
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Loan	Senior Secured	\$986,236.96
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	Senior Secured	\$1,200,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	Senior Secured	\$3,890,576.13
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Loan	Senior Secured	\$1,994,949.49
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	Senior Secured	\$1,602,351.51
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	Senior Secured	\$333,411.29
Informatica Corporation - Dollar Term Loan	LX144702	Loan	Senior Secured	\$2,482,462.31
Information Resources Inc - Term Loan	LX132782	Loan	Senior Secured	\$3,554,451.09
InVentiv Health Inc - First Lien Term Loan B	LX154353	Loan	Senior Secured	\$1,500,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Loan	Senior Secured	\$3,794,512.89
IPC Corp - First Lien Term B-1 Loan	LX144340	Loan	Senior Secured	\$1,477,500.00

Security	Security ID	Asset Type	Security Level	Principal Balance
JD Power and Associates - First Lien Initial Term Loan	LX152918	Loan	Senior Secured	\$533,334.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Loan	Senior Secured	\$2,238,750.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Loan	Senior Secured	\$3,803,800.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Loan	Senior Secured	\$2,957,172.19
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Loan	Senior Secured	\$1,485,000.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	Senior Secured	\$1,000,000.00
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Loan	Senior Secured	\$1,443,750.03
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Loan	Senior Secured	\$2,917,529.18
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Loan	Senior Secured	\$1,254,901.96
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Loan	Senior Secured	\$2,466,262.59
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Loan	Senior Secured	\$1,763,592.45
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Loan	Senior Secured	\$1,980,000.00
Magic Newco LLC - First Lien Term Loan B	LX155219	Loan	Senior Secured	\$222,222.22
Magic Newco LLC - First Lien USD Term Loan	LX124101	Loan	Senior Secured	\$1,812,673.90
Match Group Inc - Term B-1 Loan	LX148815	Loan	Senior Secured	\$1,218,750.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Loan	Senior Secured	\$1,496,250.00
Medpace Holdings Inc - Initial Term Loan	LX136043	Loan	Senior Secured	\$903,138.43
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Loan	Senior Secured	\$2,950,736.46
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Loan	Senior Secured	\$1,500,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Loan	Senior Secured	\$765,417.87
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Loan	Senior Secured	\$2,897,678.12
Natel Engineering Company Inc - Initial Term Loan	LX143854	Loan	Senior Secured	\$698,125.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	Loan	Senior Secured	\$1,282,500.00
Numericable US LLC - USD Term Loan B6	LX148625	Loan	Senior Secured	\$997,493.73
Numericable-SFR SA - USD TLB-7	LX152260	Loan	Senior Secured	\$1,494,377.34
NVA Holdings Inc - First Lien Term Loan	LX140043	Loan	Senior Secured	\$2,442,708.63
NXP BV - Tranche F Loans	LX155082	Loan	Senior Secured	\$1,066,401.39
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Loan	Senior Secured	\$1,939,491.89
Outerwall Inc - First Lien Term B Loan	LX154967	Loan	Senior Secured	\$2,708,333.34
Packers Holdings LLC - Initial Term Loan	LX142148	Loan	Senior Secured	\$2,947,500.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	Senior Secured	\$1,194,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	Senior Secured	\$995,000.00
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	Senior Secured	\$3,450,018.99
PFS Holding Corporation - First Lien Term Loan	LX134882	Loan	Senior Secured	\$4,387,500.00
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Loan	Senior Secured	\$748,125.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Loan	Senior Secured	\$1,496,250.00
Presidio Inc - Term B Loan	LX144522	Loan	Senior Secured	\$4,024,567.52
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Loan	Senior Secured	\$1,172,062.50
Printpack Holdings Inc - First Lien Term Loan	LX153744	Loan	Senior Secured	\$2,128,777.78
Quorum Health Corporation - Term Loan	LX152098	Loan	Senior Secured	\$1,492,500.00
Raley's - Initial Term Loan	LX144106	Loan	Senior Secured	\$2,844,102.44
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Loan	Senior Secured	\$750,000.00
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Loan	Senior Secured	\$493,750.00
Sabre Inc - Incremental Term Loan	LX132770	Loan	Senior Secured	\$1,921,617.54
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Loan	Senior Secured	\$865,737.15
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Loan	Senior Secured	\$1,972,990.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Loan	Senior Secured	\$1,447,614.21
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Loan	Senior Secured	\$1,980,000.00
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	Senior Secured	\$597,000.00
SK Spice Sarl - Term Loan A	LX145173	Loan	Senior Secured	\$1,442,307.69
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Loan	Senior Secured	\$1,197,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Loan	Senior Secured	\$1,791,000.00
Sophia LP - Closing Date Term Loan	LX147846	Loan	Senior Secured	\$2,464,799.62
SourceHOV LLC - First Lien Term B Loan	LX141601	Loan	Senior Secured	\$2,793,750.00

Security	Security ID	Asset Type	Security Level	Principal Balance
Spin Holdco Inc - Initial Term Loan	LX129663	Loan	Senior Secured	\$2,932,787.19
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Loan	Senior Secured	\$2,955,000.02
St. George's University Scholastic Services LLC - Term Loan	LX152959	Loan	Senior Secured	\$1,150,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Loan	Senior Secured	\$2,475,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Loan	Senior Secured	\$992,500.01
STS Operating Inc - Term Loan	LX135213	Loan	Senior Secured	\$953,141.18
Tank Holding Corp - Initial Term Loan	LX124491	Loan	Senior Secured	\$1,863,961.29
Telenet Financing USD LLC - Term Loan AD	LX152610	Loan	Senior Secured	\$600,000.00
Tribune Media Company - Term B Loan	LX145376	Loan	Senior Secured	\$626,489.11
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Loan	Senior Secured	\$798,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Loan	Senior Secured	\$2,537,964.29
UFC Holdings LLC - First Lien Term Loan	LX153867	Loan	Senior Secured	\$2,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Loan	Senior Secured	\$1,980,000.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Loan	Senior Secured	\$2,916,378.60
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Loan	Senior Secured	\$2,508,574.62
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Loan	Senior Secured	\$1,418,337.54
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Loan	Senior Secured	\$1,197,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	Senior Secured	\$3,910,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Loan	Senior Secured	\$720,321.00
Vertiv Co - Term Loan	LX155379	Loan	Senior Secured	\$1,000,000.00
Vizient Inc - Term B-2 Loan	LX150884	Loan	Senior Secured	\$1,671,720.59
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Loan	Senior Secured	\$1,500,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Loan	Senior Secured	\$2,911,990.68
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	Senior Secured	\$2,394,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Loan	Senior Secured	\$2,932,499.99
World Kitchen LLC - New Term Loan	LX152519	Loan	Senior Secured	\$1,660,000.00
XPO Logistics Inc - Refinanced Term Loan	LX154467	Loan	Senior Secured	\$1,191,015.00
Zebra Technologies Corporation - New Term Loan	LX152897	Loan	Senior Secured	\$1,636,363.64
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Loan	Senior Secured	\$2,432,340.42
Grand Total				\$342,607,407.63

Concentration Limitations: (ii) High Yield Bonds, Second Lien Loans, Secured Bonds, Unsecured Bonds, Unsecured Loans and Senior Secured Floating Rate Notes

Collateral Principal Amount	\$352,407,407.63
APB of High Yield Bonds, Second Lien Loans, Secured Bonds, Unsecured Bonds, Unsecured Loans and Senior Secured Floating Rate Notes	\$9,800,000.00
% of CPA	2.8%
Requirement	<= 10.0%
Result	PASS

Majority of the Controlling Class has given consent to allow High Yield Bonds, Secured Bonds, Unsecured Bonds and Senior Secured Floating Rate Notes	No
APB of High Yield Bonds, Secured Bonds, Unsecured Bonds and Senior Secured Floating Rate Notes	\$0.00
% of CPA	0.0%
Requirement (applicable if the Majority of the Controlling Class has not given consent)	<= 0.0%
Result (applicable if the Majority of the Controlling Class has not given consent)	PASS

Description	Security ID	Security Level	Second Lien	High Yield Bond	Senior Secured Floating Rate Note	Principal Balance
Loan						
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Senior Secured	Yes	No	No	\$2,000,000.00
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Senior Secured	Yes	No	No	\$1,000,000.00
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Senior Secured	Yes	No	No	\$2,000,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Senior Secured	Yes	No	No	\$1,000,000.00
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Senior Secured	Yes	No	No	\$1,000,000.00
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Senior Secured	Yes	No	No	\$800,000.00
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Senior Secured	Yes	No	No	\$2,000,000.00
Loan Subtotal						\$9,800,000.00
Grand Total						\$9,800,000.00

Concentration Limitations: (ii) Largest Single Obligor of obligations that are not Senior Secured Loans

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Allied Universal
Holdco LLC

\$2,000,000.00

% of CPA

0.6%

Requirement

<= 1.0%

PASS

Description	Security ID	Asset Type	Second Lien	Principal Balance	% of CPA	Pass/Fail
Allied Universal Holdco LLC						
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Loan	Yes	\$2,000,000.00		
Allied Universal Holdco LLC Subtotal				\$2,000,000.00	0.6%	(Pass)
DTZ US Borrower LLC						
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Loan	Yes	\$1,000,000.00		
DTZ US Borrower LLC Subtotal				\$1,000,000.00	0.3%	(Pass)
Financiere Lully C - Lully Finance LLC						
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Loan	Yes	\$2,000,000.00		
Financiere Lully C - Lully Finance LLC Subtotal				\$2,000,000.00	0.6%	(Pass)
Flexera Software LLC						
Flexera Software LLC - Second Lien Term Loan	LX136092	Loan	Yes	\$1,000,000.00		
Flexera Software LLC Subtotal				\$1,000,000.00	0.3%	(Pass)
Shearer's Foods LLC						
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Loan	Yes	\$1,000,000.00		
Shearer's Foods LLC Subtotal				\$1,000,000.00	0.3%	(Pass)
U.S. Renal Care Inc						
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Loan	Yes	\$800,000.00		
U.S. Renal Care Inc Subtotal				\$800,000.00	0.2%	(Pass)
Wand Intermediate I LP						
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Loan	Yes	\$2,000,000.00		
Wand Intermediate I LP Subtotal				\$2,000,000.00	0.6%	(Pass)
Grand Total				\$9,800,000.00		

Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$5,624,179.55	1.6%	<= 2.5%	PASS

Affiliated Issuer	Principal Balance
Deluxe Entertainment Services Group Inc	\$5,624,179.55
Grand Total	\$5,624,179.55

Concentration Limitations: (iii) Largest Single Obligor of Collateral Obligations that are not Senior Secured Loans

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$2,000,000.00	0.6%	<= 1.0%	PASS

Affiliated Issuer		Principal Balance
Allied Universal Holdco LLC		\$2,000,000.00
Grand Total		\$2,000,000.00

Concentration Limitations: (iii) Largest Single Obligor of Medium Obligor Loans

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 1.5\%$

PASS

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

Concentration Limitations: (iii) Sixth Largest Single Obligor of Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$4,024,567.52	1.1%	<= 2.0%	PASS
Affiliated Issuer	Principal Balance				
Presidio Inc	\$4,024,567.52				
Grand Total					\$4,024,567.52

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

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$17,322,454.74	4.9%	<= 7.5%	PASS

Description	Security ID	Market Price	Market Value	Moody's DP Rating	Principal Balance
Expro Finservices SARL - Initial Term Loan	LX139588	81.00	\$708,375.84	Caa1	\$874,538.08
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	99.50	\$2,902,912.50	Ca	\$2,917,500.00
Getty Images, Inc. - Initial Term Loan	LX126129	94.50	\$2,756,250.00	Caa1	\$2,916,666.66
Hampton Rubber Company - First Lien Term Loan	LX135905	99.50	\$3,890,450.00	Caa1	\$3,910,000.00
SourceHOV LLC - First Lien Term B Loan	LX141601	97.00	\$2,709,937.50	Caa1	\$2,793,750.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	92.00	\$3,597,200.00	Caa1	\$3,910,000.00
Grand Total					\$17,322,454.74

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

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement		
	\$352,407,407.63	\$17,870,788.74	5.1%	<= 7.5%	PASS	

Description	Security ID	Market Price	Market Value	S&P Rating	Principal Balance
Checkout Holding Corp - First Lien Term B Loan	LX136210	99.50	\$2,917,837.50	CCC+	\$2,932,500.00
Expro Finservices SARL - Initial Term Loan	LX139588	81.00	\$708,375.84	CCC+	\$874,538.08
Getty Images, Inc. - Initial Term Loan	LX126129	94.50	\$2,756,250.00	CCC+	\$2,916,666.66
Hampton Rubber Company - First Lien Term Loan	LX135905	99.50	\$3,890,450.00	CCC+	\$3,910,000.00
JD Power and Associates - First Lien Initial Term Loan	LX152918	99.50	\$530,667.33	CCC+	\$533,334.00
SourceHOV LLC - First Lien Term B Loan	LX141601	97.00	\$2,709,937.50	CCC+	\$2,793,750.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	92.00	\$3,597,200.00	CCC+	\$3,910,000.00
Grand Total					\$17,870,788.74

Concentration Limitations: (vi) Fixed Rate Obligations

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 7.5\%$

PASS

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

Concentration Limitations: (vii) Current Pay Obligations

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 2.5\%$

PASS

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

Concentration Limitations: (viii) DIP Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 7.5%	PASS

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

Concentration Limitations: (ix) Unfunded commitments - Delayed Drawdown / funded and unfunded commitments - Revolving Collateral Obligations

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 7.5%	PASS

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

Concentration Limitations: (x) Participation Interests

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 20.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 20.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and A-1

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 5.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A and not A-1 or below A

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 0.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate A+

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 5.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 10.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA-

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 10.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AA+

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 10.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Aggregate AAA

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 20.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and A-1

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 5.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A and not A-1 or below A

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 0.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual A+

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 5.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 10.0\%$

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA-

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AA+

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 10.0%

PASS

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

Concentration Limitations: (xi) Third Party Credit Exposure Limits - Individual AAA

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

<= 20.0%

PASS

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

Concentration Limitations: (xii) S&P Rating derived from Moody's per clause (iii)(a)

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 10.0\%$

PASS

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

Concentration Limitations: (xiii) Moody's Rating derived from (b)(A) or (B) of "Moody's Derived Rating"

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 10.0%	PASS

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

Concentration Limitations: (xiv) (a) Non-Emerging Market Obligors

Report Summary	Aggregate Principal Balance	Report Total	% of APBXED	Requirement		
	XED				PASS	
	\$346,902,212.21	\$346,902,212.21	100.0%	= 100.0%		

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
Australia				
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Aaa	AAA	\$2,417,151.46
Australia Subtotal				\$2,417,151.46
Canada				
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Aaa	AAA	\$1,950,000.00
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Aaa	AAA	\$3,479,987.46
Hudson's Bay Company - Initial Term Loan	LX147151	Aaa	AAA	\$2,152,073.73
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Aaa	AAA	\$986,236.96
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Aaa	AAA	\$2,508,574.62
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Aaa	AAA	\$1,418,337.54
Canada Subtotal				\$12,495,210.32
France				
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Aa1	AA	\$2,000,000.00
Numericable US LLC - USD Term Loan B6	LX148625	Aa1	AA	\$997,493.73
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Aa1	AA	\$1,939,491.89
France Subtotal				\$4,936,985.62
Germany				
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Aaa	AAA	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Aaa	AAA	\$204,811.58
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Aaa	AAA	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Aaa	AAA	\$2,102,441.89
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Aaa	AAA	\$1,847,776.07
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Aaa	AAA	\$564,766.90
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Aaa	AAA	\$3,890,576.13
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Aaa	AAA	\$2,955,000.02
Germany Subtotal				\$13,144,219.90
Luxembourg				
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Aaa	AAA	\$1,783,925.76
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Aaa	AAA	\$165,668.30
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Aaa	AAA	\$925,593.02
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Aaa	AAA	\$124,812.89

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Aaa	AAA	\$992,500.00
Luxembourg Subtotal				\$3,992,499.97
Netherlands				
NXP BV - Tranche F Loans	LX155082	Aaa	AAA	\$1,066,401.39
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Aaa	AAA	\$2,432,340.42
Netherlands Subtotal				\$3,498,741.81
Switzerland				
SK Spice Sarl - Term Loan A	LX145173	Aaa	AAA	\$1,442,307.69
Switzerland Subtotal				\$1,442,307.69
United Kingdom				
Magic Newco LLC - First Lien Term Loan B	LX155219	Aa1	AAA	\$222,222.22
Magic Newco LLC - First Lien USD Term Loan	LX124101	Aa1	AAA	\$1,812,673.90
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Aa1	AAA	\$750,000.00
United Kingdom Subtotal				\$2,784,896.12
United States				
Acosta Inc - Tranche B-1 Loan	LX144231	Aaa	AA+	\$1,965,125.00
AdvancePierre Foods Inc - Effective Date Term Loan	LX152943	Aaa	AA+	\$1,263,461.54
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LX138508	Aaa	AA+	\$492,462.31
AF Borrower LLC - First Lien Initial Term Loan	LX142446	Aaa	AA+	\$2,955,000.00
Affordable Care Holding Corp - First Lien Term B Loan	LX148481	Aaa	AA+	\$2,481,250.00
Albany Molecular Research Inc - Term Loan	LX146837	Aaa	AA+	\$935,138.54
Albaugh LLC - Initial Term Loan	LX137116	Aaa	AA+	\$2,604,130.43
Albertson's LLC - 2016-1 Term B-5 Loan	LX152928	Aaa	AA+	\$791,157.19
Albertson's LLC - Term B-6 Loan	LX152913	Aaa	AA+	\$2,391,129.66
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LX137915	Aaa	AA+	\$1,940,503.40
Alix Partners LLP - 2016 Refinancing Term B Loan	LX155476	Aaa	AA+	\$1,856,250.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	LX146534	Aaa	AA+	\$1,985,000.00
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LX146537	Aaa	AA+	\$2,000,000.00
Alorica Inc. - Term B Loan	LX153037	Aaa	AA+	\$249,375.00
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LX139396	Aaa	AA+	\$3,430,328.13
American Bath Group LLC - First Lien Term Loan	LX155089	Aaa	AA+	\$750,000.00
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Aaa	AA+	\$1,954,323.65
Applied Systems Inc - First Lien Initial Term Loan	LX134866	Aaa	AA+	\$1,373,582.59
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	LX153045	Aaa	AA+	\$1,796,407.19
AVSC Holding Corp - First Lien Initial Term Loan	LX134957	Aaa	AA+	\$2,922,556.40
Bass Pro Group LLC - Term Loan	LX144858	Aaa	AA+	\$3,359,294.91
Bats Global Markets Inc - Refinancing Term Loan	LX153214	Aaa	AA+	\$2,503,607.47
BC Luxembourg Sarl - Term B-3 Loan	LX153989	Aaa	AA+	\$2,024,157.69
Blount International, Inc. - Initial Term Loan	LX149926	Aaa	AA+	\$1,596,000.00
BMC Software Finance Inc - Initial US Term Loan	LX130254	Aaa	AA+	\$4,688,888.89
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Aaa	AA+	\$4,861,809.04
Camelot US Acquisition I Co - Initial Term Loan	LX155002	Aaa	AA+	\$1,564,000.00
Catalent Pharma Solutions Inc - Dollar Term Loan	LX137090	Aaa	AA+	\$2,942,382.54

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
Cengage Learning Inc - Term B Loan	LX152766	Aaa	AA+	\$3,767,175.51
Charter Communications Operating - Term E Loan	LX129060	Aaa	AA+	\$1,919,714.94
Checkout Holding Corp - First Lien Term B Loan	LX136210	Aaa	AA+	\$2,932,500.00
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Aaa	AA+	\$73,795.28
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Aaa	AA+	\$1,607,328.02
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LX144539	Aaa	AA+	\$1,026,212.24
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LX144540	Aaa	AA+	\$1,888,203.38
Clover Technologies Group LLC - Initial Term Loan	LX136594	Aaa	AA+	\$2,922,284.21
Coty Inc - Term B USD Loans	LX148101	Aaa	AA+	\$398,000.00
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LX142305	Aaa	AA+	\$1,473,843.75
CSC Holdings LLC - Initial Term Loan	LX154963	Aaa	AA+	\$1,480,263.16
CSM Bakery Solutions LLC - First Lien Term Loan	LX129905	Aaa	AA+	\$2,322,099.74
Dell International LLC - Term B Loan	LX150043	Aaa	AA+	\$3,375,000.00
Deluxe Entertainment Services Group Inc - Initial Term Loan	LX135501	Aaa	AA+	\$5,624,179.55
Diebold Inc - Dollar Term B Loan	LX151920	Aaa	AA+	\$1,770,833.00
Dollar Tree Inc - Term B-3 Loan	LX145028	Aaa	AA+	\$284,810.13
Donnelley Financial Solutions Inc - Term B Loan	LX155094	Aaa	AA+	\$500,000.00
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LX133966	Aaa	AA+	\$3,890,252.53
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LX147102	Aaa	AA+	\$3,942,649.71
DTZ US Borrower LLC - Second Lien Initial Term Loan	LX141570	Aaa	AA+	\$1,000,000.00
Eastern Power LLC - Term Loan	LX140953	Aaa	AA+	\$2,330,630.38
EnergySolutions LLC - Term Advance	LX137277	Aaa	AA+	\$1,590,000.00
Engility Corporation - Term B2 Loan	LX154035	Aaa	AA+	\$313,725.16
Epicor Software Corporation - Term B Loan	LX144606	Aaa	AA+	\$1,984,924.62
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LX151236	Aaa	AA+	\$995,000.00
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LX134319	Aaa	AA+	\$2,917,500.00
Expro Finservices SARL - Initial Term Loan	LX139588	Aaa	AA+	\$874,538.08
Filtration Group Corporation - First Lien Initial Term Loan	LX133605	Aaa	AA+	\$3,422,919.52
First Data Corporation - 2021C New Dollar Term Loan	LX135219	Aaa	AA+	\$2,539,518.56
Flavors Holdings Inc - First Lien Tranche B Term Loan	LX141067	Aaa	AA+	\$1,800,000.00
Flexera Software LLC - Second Lien Term Loan	LX136092	Aaa	AA+	\$1,000,000.00
Floor And Decor Outlets Of America Inc - Term Loan	LX155129	Aaa	AA+	\$1,200,000.00
FR Dixie Acquisition Corp - Initial Term Loan	LX134871	Aaa	AA+	\$2,917,500.00
Galleria Company - Term B Loan	LX148185	Aaa	AA+	\$800,000.00
Getty Images, Inc. - Initial Term Loan	LX126129	Aaa	AA+	\$2,916,666.66
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LX146885	Aaa	AA+	\$1,386,043.71
GOBP Holdings Inc - First Lien Initial Term Loan	LX141483	Aaa	AA+	\$2,959,974.43
Greatbatch Ltd - Term B Loan	LX147756	Aaa	AA+	\$2,481,250.00
Hampton Rubber Company - First Lien Term Loan	LX135905	Aaa	AA+	\$3,910,000.00
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Aaa	AA+	\$1,150,000.00
Hillex Poly Co LLC - First Lien Term Loan	LX142207	Aaa	AA+	\$2,947,500.01
Horizon Pharma Inc - 2015 Term Loan	LX144256	Aaa	AA+	\$987,500.00
Huntsman International LLC - 2016 Term B Loan	LX152019	Aaa	AA+	\$1,990,000.00
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Aaa	AA+	\$1,200,000.00
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LX154124	Aaa	AA+	\$1,994,949.49
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Aaa	AA+	\$1,602,351.51
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Aaa	AA+	\$333,411.29

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
Informatica Corporation - Dollar Term Loan	LX144702	Aaa	AA+	\$2,482,462.31
Information Resources Inc - Term Loan	LX132782	Aaa	AA+	\$3,554,451.09
InVentiv Health Inc - First Lien Term Loan B	LX154353	Aaa	AA+	\$1,500,000.00
Ion Media Networks Inc - Term B-1 Loan	LX142415	Aaa	AA+	\$3,794,512.89
IPC Corp - First Lien Term B-1 Loan	LX144340	Aaa	AA+	\$1,477,500.00
JD Power and Associates - First Lien Initial Term Loan	LX152918	Aaa	AA+	\$533,334.00
KAR Auction Services Inc - Tranche B-3 Term Loan	LX151490	Aaa	AA+	\$2,238,750.00
Keurig Green Mountain Inc - Term B USD Loan	LX150733	Aaa	AA+	\$3,803,800.00
Kindred Healthcare Inc - 2016 Incremental Term Loan	LX136051	Aaa	AA+	\$2,957,172.19
Kronos Acquisition Holdings Inc - Initial Term Loan	LX147095	Aaa	AA+	\$1,485,000.00
Landslide Holdings Inc - First Lien Term Loan	LX154954	Aaa	AA+	\$1,000,000.00
Lannett Company, Inc. - Initial Tranche A Term Loan	LX149421	Aaa	AA+	\$1,443,750.03
Lanyon Solutions Inc - First Lien Term Loan	LX133143	Aaa	AA+	\$2,917,529.18
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	LX153562	Aaa	AA+	\$1,254,901.96
LTI Holdings Inc - First Lien Initial Term Loan	LX143748	Aaa	AA+	\$2,466,262.59
Macdermid Inc - Tranche B Term Loan (First Lien)	LX130226	Aaa	AA+	\$1,763,592.45
Macdermid Inc - Tranche B-3 Term Loan	LX148873	Aaa	AA+	\$1,980,000.00
Match Group Inc - Term B-1 Loan	LX148815	Aaa	AA+	\$1,218,750.00
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LX152400	Aaa	AA+	\$1,496,250.00
Medpace Holdings Inc - Initial Term Loan	LX136043	Aaa	AA+	\$903,138.43
Midas Intermediate Holdco II LLC - Initial Term Loan	LX148738	Aaa	AA+	\$2,950,736.46
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LX154074	Aaa	AA+	\$1,500,000.00
MPH Acquisition Holdings LLC - Initial Term Loan	LX152711	Aaa	AA+	\$765,417.87
MSC Software Corporation - First Lien Initial Term Loan	LX137725	Aaa	AA+	\$2,897,678.12
Natel Engineering Company Inc - Initial Term Loan	LX143854	Aaa	AA+	\$698,125.00
Nexeo Solutions LLC - Initial Term Loan	LX152596	Aaa	AA+	\$1,282,500.00
Numericable-SFR SA - USD TLB-7	LX152260	Aaa	AA+	\$1,494,377.34
NVA Holdings Inc - First Lien Term Loan	LX140043	Aaa	AA+	\$2,442,708.63
Outerwall Inc - First Lien Term B Loan	LX154967	Aaa	AA+	\$2,708,333.34
Packers Holdings LLC - Initial Term Loan	LX142148	Aaa	AA+	\$2,947,500.00
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Aaa	AA+	\$1,194,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Aaa	AA+	\$995,000.00
PetSmart Inc - Tranche B-2 Loan	LX144464	Aaa	AA+	\$3,450,018.99
PFS Holding Corporation - First Lien Term Loan	LX134882	Aaa	AA+	\$4,387,500.00
PQ Corporation - Dollar Tranche B1 Loan	LX152395	Aaa	AA+	\$748,125.00
Precyse Acquisition Corp - First Lien Initial Term Loan	LX152078	Aaa	AA+	\$1,496,250.00
Presidio Inc - Term B Loan	LX144522	Aaa	AA+	\$4,024,567.52
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LX152286	Aaa	AA+	\$1,172,062.50
Printpack Holdings Inc - First Lien Term Loan	LX153744	Aaa	AA+	\$2,128,777.78
Quorum Health Corporation - Term Loan	LX152098	Aaa	AA+	\$1,492,500.00
Raley's - Initial Term Loan	LX144106	Aaa	AA+	\$2,844,102.44
Royal Holdings Inc - First Lien Initial Term Loan	LX144982	Aaa	AA+	\$493,750.00
Sabre Inc - Incremental Term Loan	LX132770	Aaa	AA+	\$1,921,617.54
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LX129228	Aaa	AA+	\$865,737.15
Select Medical Corp - Series E Tranche B Term Loan	LX135728	Aaa	AA+	\$1,972,990.00
Shearer's Foods LLC - First Lien Term Loan	LX137740	Aaa	AA+	\$1,447,614.21
Shearer's Foods LLC - Second Lien Term Loan	LX137741	Aaa	AA+	\$1,000,000.00

Description	Security ID	Moody's Country Rating	S&P Country Rating	Principal Balance
Sitel Worldwide Corporation - First Lien Term Loan	LX146826	Aaa	AA+	\$1,980,000.00
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Aaa	AA+	\$597,000.00
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LX154344	Aaa	AA+	\$1,197,000.00
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LX151194	Aaa	AA+	\$1,791,000.00
Sophia LP - Closing Date Term Loan	LX147846	Aaa	AA+	\$2,464,799.62
SourceHOV LLC - First Lien Term B Loan	LX141601	Aaa	AA+	\$2,793,750.00
Spin Holdco Inc - Initial Term Loan	LX129663	Aaa	AA+	\$2,932,787.19
St. George's University Scholastic Services LLC - Term Loan	LX152959	Aaa	AA+	\$1,150,000.00
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LX144331	Aaa	AA+	\$2,475,000.00
Stratose Intermediate Holdings II LLC - Term Loan	LX150491	Aaa	AA+	\$992,500.01
STS Operating Inc - Term Loan	LX135213	Aaa	AA+	\$953,141.18
Tank Holding Corp - Initial Term Loan	LX124491	Aaa	AA+	\$1,863,961.29
Telenet Financing USD LLC - Term Loan AD	LX152610	Aaa	AA+	\$600,000.00
Tribune Media Company - Term B Loan	LX145376	Aaa	AA+	\$626,489.11
Trugreen Limited Partnership - First Lien Term Loan	LX152068	Aaa	AA+	\$798,000.00
U.S. Renal Care Inc - First Lien Initial Term Loan	LX148925	Aaa	AA+	\$2,537,964.29
U.S. Renal Care Inc - Second Lien Term Loan	LX148927	Aaa	AA+	\$800,000.00
UFC Holdings LLC - First Lien Term Loan	LX153867	Aaa	AA+	\$2,000,000.00
Univar USA Inc - Initial Dollar Term Loan	LX145474	Aaa	AA+	\$1,980,000.00
USIC Holdings Inc - Initial Term Loan (First Lien)	LX131356	Aaa	AA+	\$2,916,378.60
VCVH Holding Corp - First Lien Initial Term Loan	LX152675	Aaa	AA+	\$1,197,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Aaa	AA+	\$3,910,000.00
Vencore Inc - Initial Term Loan (First Lien)	LX137131	Aaa	AA+	\$720,321.00
Vertiv Co - Term Loan	LX155379	Aaa	AA+	\$1,000,000.00
Vizient Inc - Term B-2 Loan	LX150884	Aaa	AA+	\$1,671,720.59
Wand Intermediate I LP - Second Lien Initial Term Loan	LX140861	Aaa	AA+	\$2,000,000.00
WD Wolverine Holdings LLC - First Lien Term B	LX155100	Aaa	AA+	\$1,500,000.00
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LX128907	Aaa	AA+	\$2,911,990.68
Western Digital Corporation - US Term B-1 Loan	LX154422	Aaa	AA+	\$2,394,000.00
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LX135748	Aaa	AA+	\$2,932,499.99
World Kitchen LLC - New Term Loan	LX152519	Aaa	AA+	\$1,660,000.00
XPO Logistics Inc - Refinanced Term Loan	LX154467	Aaa	AA+	\$1,191,015.00
Zebra Technologies Corporation - New Term Loan	LX152897	Aaa	AA+	\$1,636,363.64
United States Subtotal				\$302,190,199.32
Grand Total				\$346,902,212.21

Concentration Limitations: (xiv) (b) All countries other than the United States

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$44,712,012.89	12.7%	<= 20.0%	PASS

Description	Security ID	Country	Principal Balance
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Luxembourg	\$1,783,925.76
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Luxembourg	\$165,668.30
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Luxembourg	\$925,593.02
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Luxembourg	\$124,812.89
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	Canada	\$1,950,000.00
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Germany	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Germany	\$204,811.58
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Germany	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Germany	\$2,102,441.89
Concordia Healthcare Corp - Dollar Term Loan	LX148270	Canada	\$3,479,987.46
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Luxembourg	\$992,500.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Germany	\$1,847,776.07
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Germany	\$564,766.90
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	France	\$2,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Australia	\$2,417,151.46
Hudson's Bay Company - Initial Term Loan	LX147151	Canada	\$2,152,073.73
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	Canada	\$986,236.96
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Germany	\$3,890,576.13
Magic Newco LLC - First Lien Term Loan B	LX155219	United Kingdom	\$222,222.22
Magic Newco LLC - First Lien USD Term Loan	LX124101	United Kingdom	\$1,812,673.90
Numericable US LLC - USD Term Loan B6	LX148625	France	\$997,493.73
NXP BV - Tranche F Loans	LX155082	Netherlands	\$1,066,401.39
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	France	\$1,939,491.89
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	United Kingdom	\$750,000.00
SK Spice Sarl - Term Loan A	LX145173	Switzerland	\$1,442,307.69
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Germany	\$2,955,000.02
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	Canada	\$2,508,574.62
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	Canada	\$1,418,337.54
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Netherlands	\$2,432,340.42
Grand Total			\$44,712,012.89

Concentration Limitations: (xiv) (b) All countries other than the United States, Canada and the United Kingdom

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$29,431,906.45	8.4%	<= 10.0%	PASS

Description	Security ID	Country	Principal Balance
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Luxembourg	\$1,783,925.76
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Luxembourg	\$165,668.30
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Luxembourg	\$925,593.02
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Luxembourg	\$124,812.89
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Germany	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Germany	\$204,811.58
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Germany	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Germany	\$2,102,441.89
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Luxembourg	\$992,500.00
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Germany	\$1,847,776.07
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Germany	\$564,766.90
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	France	\$2,000,000.00
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Australia	\$2,417,151.46
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Germany	\$3,890,576.13
Numericable US LLC - USD Term Loan B6	LX148625	France	\$997,493.73
NXP BV - Tranche F Loans	LX155082	Netherlands	\$1,066,401.39
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	France	\$1,939,491.89
SK Spice Sarl - Term Loan A	LX145173	Switzerland	\$1,442,307.69
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Germany	\$2,955,000.02
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Netherlands	\$2,432,340.42
Grand Total			\$29,431,906.45

Concentration Limitations: (xiv) (b) All Group II Countries in the aggregate

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$14,586,527.59	4.1%	<= 20.0%	PASS

Description	Security ID	Principal Balance
Germany		
Auris Luxembourg III SARL - Facility B4- USD	LX144974	\$1,231,289.06
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	\$204,811.58
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	\$347,558.24
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	\$2,102,441.89
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	\$1,847,776.07
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	\$564,766.90
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	\$3,890,576.13
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	\$2,955,000.02
Germany Subtotal		\$13,144,219.90
Switzerland		
SK Spice Sarl - Term Loan A	LX145173	\$1,442,307.69
Switzerland Subtotal		\$1,442,307.69
Grand Total		\$14,586,527.59

Concentration Limitations: (xiv) (b) All Group III Countries in the aggregate

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$8,929,485.60	2.5%	<= 7.5%	PASS

Description	Security ID	Principal Balance
France		
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	\$2,000,000.00
Numericable US LLC - USD Term Loan B6	LX148625	\$997,493.73
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	\$1,939,491.89
	France Subtotal	\$4,936,985.62
Luxembourg		
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	\$1,783,925.76
Allnex Sarl - Tranche B-2 Term Loan	LX152754	\$165,668.30
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	\$925,593.02
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	\$124,812.89
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	\$992,500.00
	Luxembourg Subtotal	\$3,992,499.97
	Grand Total	\$8,929,485.60

Concentration Limitations: (xiv) (b) All Tax Jurisdictions in the aggregate

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.0%	<= 7.5%	PASS

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

Concentration Limitations: (xiv) (b) Any individual Group I Country

Report Summary	Collateral Principal Amount	Netherlands	% of CPA	Requirement	
	\$352,407,407.63	\$3,498,741.81	1.0%	<= 20.0%	PASS

Security	Security ID	Country Group	Principal Balance	% of CPA	Pass/Fail
Australia					
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Group I	\$2,417,151.46		
		Australia Subtotal	\$2,417,151.46	0.7%	(Pass)
Netherlands					
NXP BV - Tranche F Loans	LX155082	Group I	\$1,066,401.39		
Ziggo Secured Finance Partnership - Term D Loan	LX154367	Group I	\$2,432,340.42		
		Netherlands Subtotal	\$3,498,741.81	1.0%	(Pass)
United Kingdom					
Magic Newco LLC - First Lien Term Loan B	LX155219	Group I	\$222,222.22		
Magic Newco LLC - First Lien USD Term Loan	LX124101	Group I	\$1,812,673.90		
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	LX133725	Group I	\$750,000.00		
		United Kingdom Subtotal	\$2,784,896.12	0.8%	(Pass)
		Grand Total	\$8,700,789.39		

Concentration Limitations: (xiv) (b) Any individual Group II Country

Report Summary	Collateral Principal Amount	Germany	% of CPA	Requirement		
	\$352,407,407.63	\$13,144,219.90	3.7%	<= 5.0%	PASS	

Security	Security ID	Country Group	Principal Balance	% of CPA	Pass/Fail
Germany					
Auris Luxembourg III SARL - Facility B4- USD	LX144974	Group II	\$1,231,289.06		
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LX132449	Group II	\$204,811.58		
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LX137183	Group II	\$347,558.24		
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LX137287	Group II	\$2,102,441.89		
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LX131517	Group II	\$1,847,776.07		
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LX132570	Group II	\$564,766.90		
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Group II	\$3,890,576.13		
Springer Science & Business Media GMBH - Initial Term B9 Loan	LX143523	Group II	\$2,955,000.02		
		Germany Subtotal	\$13,144,219.90	3.7%	(Pass)
Switzerland					
SK Spice Sarl - Term Loan A	LX145173	Group II	\$1,442,307.69		
		Switzerland Subtotal	\$1,442,307.69	0.4%	(Pass)
		Grand Total	\$14,586,527.59		

Concentration Limitations: (xiv) (b) Any individual Group III Country

Report Summary	Collateral Principal Amount	France	% of CPA	Requirement		
	\$352,407,407.63	\$4,936,985.62	1.4%	<= 5.0%	PASS	

Security	Security ID	Country Group	Principal Balance	% of CPA	Pass/Fail
France					
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LX146801	Group III	\$2,000,000.00		
Numericable US LLC - USD Term Loan B6	LX148625	Group III	\$997,493.73		
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LX132972	Group III	\$1,939,491.89		
		France Subtotal	\$4,936,985.62	1.4%	(Pass)
Luxembourg					
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LX128618	Group III	\$1,783,925.76		
Allnex Sarl - Tranche B-2 Term Loan	LX152754	Group III	\$165,668.30		
Allnex USA Inc - First Lien Tranche B2 Term Loan	LX128928	Group III	\$925,593.02		
Allnex USA Inc - Tranche B-3 Term Loan	LX152923	Group III	\$124,812.89		
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LX145129	Group III	\$992,500.00		
		Luxembourg Subtotal	\$3,992,499.97	1.1%	(Pass)
		Grand Total	\$8,929,485.60		

Concentration Limitations: (xiv) (b) Canada

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$12,495,210.32	3.5%	<= 15.0%	PASS

Description	Security ID	Principal Balance
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LX135021	\$1,950,000.00
Concordia Healthcare Corp - Dollar Term Loan	LX148270	\$3,479,987.46
Hudson's Bay Company - Initial Term Loan	LX147151	\$2,152,073.73
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LX120047	\$986,236.96
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LX130609	\$2,508,574.62
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LX143679	\$1,418,337.54
Grand Total		\$12,495,210.32

Concentration Limitations: (xix) Collateral Obligations with Equity attached as part of a "unit"

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 5.0\%$

PASS

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

Concentration Limitations: (xv) S&P Industry Classifications

Collateral Principal Amount

\$352,407,407.63

Top 10 Industries

% of CPA

Requirement

Report Summary

1	Business equipment & services	13.3%	<= 15.0%	PASS
2	Health care	9.7%	<= 12.0%	PASS
3	Chemical & plastics	8.3%	<= 10.0%	PASS
4	Electronics/electrical	7.4%	<= 10.0%	PASS
5	Food products	5.5%	<= 10.0%	PASS
6	Drugs	5.4%	<= 10.0%	PASS
7	Leisure goods/activities/movies	4.9%	<= 10.0%	PASS
8	Publishing	4.6%	<= 10.0%	PASS
9	Retailers (except food & drug)	3.9%	<= 10.0%	PASS
10	Ecological services & equipment	3.4%	<= 10.0%	PASS

Industry Description	Issuer	Asset	Principal Balance	% of Total
Aerospace & Defense				
	Vencore Inc	Initial Term Loan (First Lien)	\$720,321.00	
	Engility Corporation	Term B2 Loan	\$313,725.16	
		Aerospace & Defense Subtotal	\$1,034,046.16	0.2934%
Air transport				
	Sabre Inc	Incremental Term Loan	\$1,921,617.54	
		Air transport Subtotal	\$1,921,617.54	0.5453%
Automotive				
	Solera, LLC (Solera Finance, Inc.)	Dollar Term Loan	\$1,791,000.00	
	JD Power and Associates	First Lien Initial Term Loan	\$533,334.00	
	Midas Intermediate Holdco II LLC	Initial Term Loan	\$2,950,736.46	
	Wand Intermediate I LP	Second Lien Initial Term Loan	\$2,000,000.00	
	KAR Auction Services Inc	Tranche B-3 Term Loan	\$2,238,750.00	
		Automotive Subtotal	\$9,513,820.46	2.6997%
Building & Development				
	DTZ US Borrower LLC	First Lien 2015-1 Converted Term Loan	\$3,942,649.71	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	American Bath Group LLC	First Lien Term Loan	\$750,000.00	
	USIC Holdings Inc	Initial Term Loan (First Lien)	\$2,916,378.60	
	DTZ US Borrower LLC	Second Lien Initial Term Loan	\$1,000,000.00	
	Donnelley Financial Solutions Inc	Term B Loan	\$500,000.00	
	Building & Development Subtotal		\$9,109,028.32	2.5848%
Business equipment & services				
	Alix Partners LLP	2016 Refinancing Term B Loan	\$1,856,250.00	
	SolarWinds Holdings Inc	2016 Refinancing Term Loan	\$1,197,000.00	
	Sophia LP	Closing Date Term Loan	\$2,464,799.62	
	Informatica Corporation	Dollar Term Loan	\$2,482,462.31	
	Redtop Acquisitions Limited	First Lien Initial Dollar Term Loan	\$750,000.00	
	Advantage Sales & Marketing Inc	First Lien Initial Term Loan	\$492,462.31	
	AF Borrower LLC	First Lien Initial Term Loan	\$2,955,000.00	
	Allied Universal Holdco LLC	First Lien Initial Term Loan	\$1,985,000.00	
	MSC Software Corporation	First Lien Initial Term Loan	\$2,897,678.12	
	Precyse Acquisition Corp	First Lien Initial Term Loan	\$1,496,250.00	
	Checkout Holding Corp	First Lien Term B Loan	\$2,932,500.00	
	Prime Security Services Borrower LLC	First Lien Term B-1 Loan	\$1,172,062.50	
	Landslide Holdings Inc	First Lien Term Loan	\$1,000,000.00	
	Sitel Worldwide Corporation	First Lien Term Loan	\$1,980,000.00	
	Magic Newco LLC	First Lien Term Loan B	\$222,222.22	
	Magic Newco LLC	First Lien USD Term Loan	\$1,812,673.90	
	BMC Software Finance Inc	Initial US Term Loan	\$4,688,888.89	
	Allied Universal Holdco LLC	Second Lien Initial Term Loan	\$2,000,000.00	
	Flexera Software LLC	Second Lien Term Loan	\$1,000,000.00	
	Global Healthcare Exchange LLC	Senior Secured Initial Term Loan	\$1,386,043.71	
	Alorica Inc.	Term B Loan	\$249,375.00	
	Epicor Software Corporation	Term B Loan	\$1,984,924.62	
	Presidio Inc	Term B Loan	\$4,024,567.52	
	Acosta Inc	Tranche B-1 Loan	\$1,965,125.00	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Infor (US) Inc	Tranche B-3 Term Loan	\$1,602,351.51	
	Infor (US) Inc	Tranche B-5 Term Loan	\$333,411.29	
		Business equipment & services Subtotal	\$46,931,048.52	13.3173%
Cable & satellite television				
	CSC Holdings LLC	Initial Term Loan	\$1,480,263.16	
	Ziggo Secured Finance Partnership	Term D Loan	\$2,432,340.42	
	Charter Communications Operating	Term E Loan	\$1,919,714.94	
	Telenet Financing USD LLC	Term Loan AD	\$600,000.00	
	Numericable US LLC	USD Term Loan B6	\$997,493.73	
	Numericable-SFR SA	USD TLB-7	\$1,494,377.34	
		Cable & satellite television Subtotal	\$8,924,189.60	2.5324%
Chemical & plastics				
	Huntsman International LLC	2016 Term B Loan	\$1,990,000.00	
	Ineos Styrolution US Holding LLC	2021 Dollar Term Loan	\$1,200,000.00	
	PQ Corporation	Dollar Tranche B1 Loan	\$748,125.00	
	Ineos US Finance LLC	Extended 2020 Dollar Term Loan	\$3,890,576.13	
	Colouroz Midco - Flint Group Incorporated	First Lien Initial Term B-2 Loan	\$2,102,441.89	
	Avantor Performance Materials Holdings Inc	First Lien Initial Term Loan	\$1,796,407.19	
	Royal Holdings Inc	First Lien Initial Term Loan	\$493,750.00	
	Allnex (Luxembourg) & Cy SCA	First Lien Tranche B-1 Term Loan	\$1,783,925.76	
	Allnex USA Inc	First Lien Tranche B2 Term Loan	\$925,593.02	
	Faenza Acquisition GmbH	Initial Dollar Term B-1 Loan	\$1,847,776.07	
	CeramTec Acquisition Corporation	Initial Dollar Term B-2 Loan	\$204,811.58	
	Faenza Acquisition GmbH	Initial Dollar Term B-3 Loan	\$564,766.90	
	Univar USA Inc	Initial Dollar Term Loan	\$1,980,000.00	
	Colouroz Investment 1 GMBH	Initial Term C Loan (First Lien)	\$347,558.24	
	Albaugh LLC	Initial Term Loan	\$2,604,130.43	
	Nexeo Solutions LLC	Initial Term Loan	\$1,282,500.00	
	SK Spice Sarl	Term Loan A	\$1,442,307.69	
	Macdermid Inc	Tranche B Term Loan (First Lien)	\$1,763,592.45	
	Allnex Sarl	Tranche B-2 Term Loan	\$165,668.30	
	Allnex USA Inc	Tranche B-3 Term Loan	\$124,812.89	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Macdermid Inc	Tranche B-3 Term Loan	\$1,980,000.00	
		Chemical & plastics Subtotal	\$29,238,743.56	8.2969%
Containers & glass products				
	Hilex Poly Co LLC	First Lien Term Loan	\$2,947,500.01	
	Printpack Holdings Inc	First Lien Term Loan	\$2,128,777.78	
	Tank Holding Corp	Initial Term Loan	\$1,863,961.29	
	World Kitchen LLC	New Term Loan	\$1,660,000.00	
		Containers & glass products Subtotal	\$8,600,239.07	2.4404%
Cosmetics/toiletries				
	Kronos Acquisition Holdings Inc	Initial Term Loan	\$1,485,000.00	
	Galleria Company	Term B Loan	\$800,000.00	
	Coty Inc	Term B USD Loans	\$398,000.00	
		Cosmetics/toiletries Subtotal	\$2,683,000.00	0.7613%
Drugs				
	DPX Holdings BV	2015 Incremental Dollar Term Loan	\$3,890,252.53	
	Endo Luxembourg Finance Company I Sarl	2015 Incremental Term B Loan	\$992,500.00	
	Horizon Pharma Inc	2015 Term Loan	\$987,500.00	
	Catalent Pharma Solutions Inc	Dollar Term Loan	\$2,942,382.54	
	Concordia Healthcare Corp	Dollar Term Loan	\$3,479,987.46	
	Medpace Holdings Inc	Initial Term Loan	\$903,138.43	
	Valeant Pharmaceuticals International	Series E-1 Tranche B Term Loan	\$2,508,574.62	
	Valeant Pharmaceuticals International	Series F-1 Tranche B Term Loan	\$1,418,337.54	
	Amneal Pharmaceuticals LLC	Term Loan B	\$1,954,323.65	
		Drugs Subtotal	\$19,076,996.78	5.4133%
Ecological services & equipment				
	Infiltrator Water Technologies LLC	First Lien Term B-1 Loan	\$1,994,949.49	
	Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.)	First Lien Term Loan	\$995,000.00	
	EWT Holdings III Corp. (fka WTG Holdings III Corp.)	First Lien Term Loan	\$2,917,500.00	
	Trugreen Limited Partnership	First Lien Term Loan	\$798,000.00	
	Packers Holdings LLC	Initial Term Loan	\$2,947,500.00	
	SiteOne Landscape Supply, LLC	Initial Term Loan	\$597,000.00	
	EnergySolutions LLC	Term Advance	\$1,590,000.00	
		Ecological services & equipment Subtotal	\$11,839,949.49	3.3597%
Electronics/electrical				

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Diebold Inc	Dollar Term B Loan	\$1,770,833.00	
	LTI Holdings Inc	First Lien Initial Term Loan	\$2,466,262.59	
	Clover Technologies Group LLC	Initial Term Loan	\$2,922,284.21	
	FR Dixie Acquisition Corp	Initial Term Loan	\$2,917,500.00	
	Natel Engineering Company Inc	Initial Term Loan	\$698,125.00	
	Zebra Technologies Corporation	New Term Loan	\$1,636,363.64	
	Financiere Lully C - Lully Finance LLC	Second Lien Initial Term B-1 Loan	\$2,000,000.00	
	Dell International LLC	Term B Loan	\$3,375,000.00	
	BC Luxembourg Sarl	Term B-3 Loan	\$2,024,157.69	
	Vertiv Co	Term Loan	\$1,000,000.00	
	Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp	Tranche B-2 Term Loan	\$1,939,491.89	
	NXP BV	Tranche F Loans	\$1,066,401.39	
	Western Digital Corporation	US Term B-1 Loan	\$2,394,000.00	
		Electronics/electrical Subtotal	\$26,210,419.41	7.4375%
Equipment leasing				
	Spin Holdco Inc	Initial Term Loan	\$2,932,787.19	
		Equipment leasing Subtotal	\$2,932,787.19	0.8322%
Financial intermediaries				
	First Data Corporation	2021C New Dollar Term Loan	\$2,539,518.56	
	Outerwall Inc	First Lien Term B Loan	\$2,708,333.34	
	SourceHOV LLC	First Lien Term B Loan	\$2,793,750.00	
	Bats Global Markets Inc	Refinancing Term Loan	\$2,503,607.47	
		Financial intermediaries Subtotal	\$10,545,209.37	2.9923%
Food products				
	AdvancePierre Foods Inc	Effective Date Term Loan	\$1,263,461.54	
	CSM Bakery Solutions LLC	First Lien Term Loan	\$2,322,099.74	
	PFS Holding Corporation	First Lien Term Loan	\$4,387,500.00	
	Shearer's Foods LLC	First Lien Term Loan	\$1,447,614.21	
	Flavors Holdings Inc	First Lien Tranche B Term Loan	\$1,800,000.00	
	Milk Specialties Company (d/b/a MSG Nutritional Ingredients)	Initial Term Loan	\$1,500,000.00	
	Atrium Innovations Inc	Initial Tranche B-1 Term Loan	\$1,950,000.00	
	Shearer's Foods LLC	Second Lien Term Loan	\$1,000,000.00	
	Keurig Green Mountain Inc	Term B USD Loan	\$3,803,800.00	

Industry Description	Issuer	Asset	Principal Balance	% of Total
		Food products Subtotal	\$19,474,475.49	5.5261%
Food service				
	Chefs' Warehouse Inc (The)	Delayed Draw Term Loan	\$73,795.28	
	Weight Watchers International Inc	Initial Tranche B-2 Term Loan	\$2,911,990.68	
	Chefs' Warehouse Inc (The)	Term Loan	\$1,607,328.02	
		Food service Subtotal	\$4,593,113.97	1.3034%
Food/drug retailers				
	Albertson's LLC	2016-1 Term B-5 Loan	\$791,157.19	
	GOBP Holdings Inc	First Lien Initial Term Loan	\$2,959,974.43	
	Raley's	Initial Term Loan	\$2,844,102.44	
	Albertson's LLC	Term B-6 Loan	\$2,391,129.66	
		Food/drug retailers Subtotal	\$8,986,363.72	2.5500%
Health care				
	Kindred Healthcare Inc	2016 Incremental Term Loan	\$2,957,172.19	
	Auris Luxembourg III SARL	Facility B4- USD	\$1,231,289.06	
	U.S. Renal Care Inc	First Lien Initial Term Loan	\$2,537,964.29	
	VCVH Holding Corp	First Lien Initial Term Loan	\$1,197,000.00	
	WD Wolverine Holdings LLC	First Lien Term B	\$1,500,000.00	
	Affordable Care Holding Corp	First Lien Term B Loan	\$2,481,250.00	
	NVA Holdings Inc	First Lien Term Loan	\$2,442,708.63	
	InVentiv Health Inc	First Lien Term Loan B	\$1,500,000.00	
	CHS/Community Health Systems Inc	Incremental 2019 Term G Loan	\$1,026,212.24	
	CHS/Community Health Systems Inc	Incremental 2021 Term H Loan	\$1,888,203.38	
	Sterigenics-Nordion Holdings LLC	Initial Term Loan	\$2,475,000.00	
	Lannett Company, Inc.	Initial Tranche A Term Loan	\$1,443,750.03	
	U.S. Renal Care Inc	Second Lien Term Loan	\$800,000.00	
	Select Medical Corp	Series E Tranche B Term Loan	\$1,972,990.00	
	Greatbatch Ltd	Term B Loan	\$2,481,250.00	
	Vizient Inc	Term B-2 Loan	\$1,671,720.59	
	Albany Molecular Research Inc	Term Loan	\$935,138.54	
	Quorum Health Corporation	Term Loan	\$1,492,500.00	
	St. George's University Scholastic Services LLC	Term Loan	\$1,150,000.00	

Industry Description	Issuer	Asset	Principal Balance	% of Total
Health Insurance	Stratose Intermediate Holdings II LLC	Term Loan	\$992,500.01	
		Health care Subtotal	\$34,176,648.96	9.6981%
	MPH Acquisition Holdings LLC	Initial Term Loan	\$765,417.87	
Industrial equipment		Health Insurance Subtotal	\$765,417.87	0.2172%
	Filtration Group Corporation	First Lien Initial Term Loan	\$3,422,919.52	
	Husky Injection Molding Systems Ltd	First Lien Initial Term Loan	\$986,236.96	
	Blount International, Inc.	Initial Term Loan	\$1,596,000.00	
	STS Operating Inc	Term Loan	\$953,141.18	
		Industrial equipment Subtotal	\$6,958,297.65	1.9745%
Leisure goods/activities/movies	Creative Artists Agency LLC	Amendment No 4 Refinancing Term Loan	\$1,473,843.75	
	Lanyon Solutions Inc	First Lien Term Loan	\$2,917,529.18	
	UFC Holdings LLC	First Lien Term Loan	\$2,000,000.00	
	William Morris Endeavor Entertainment LLC	First Lien Term Loan	\$2,932,499.99	
	Lions Gate Entertainment Corp	First Lien Tranche B Term Loan	\$1,254,901.96	
	Deluxe Entertainment Services Group Inc	Initial Term Loan	\$5,624,179.55	
	Match Group Inc	Term B-1 Loan	\$1,218,750.00	
		Leisure goods/activities/movies Subtotal	\$17,421,704.42	4.9436%
Lodging & casinos	Amaya Gaming Group Inc - Amaya Holdings BV	First Lien Initial Term B Loan	\$3,430,328.13	
	AVSC Holding Corp	First Lien Initial Term Loan	\$2,922,556.40	
		Lodging & casinos Subtotal	\$6,352,884.52	1.8027%
Oil & gas	Alfred Fueling Systems Inc	First Lien Initial Term Loan	\$1,940,503.40	
	Hampton Rubber Company	First Lien Term Loan	\$3,910,000.00	
	Expro Finservices SARL	Initial Term Loan	\$874,538.08	
Property & Casualty Insurance		Oil & gas Subtotal	\$6,725,041.48	1.9083%
	Applied Systems Inc	First Lien Initial Term Loan	\$1,373,582.59	
		Property & Casualty Insurance Subtotal	\$1,373,582.59	0.3898%

Industry Description	Issuer	Asset	Principal Balance	% of Total
Publishing				
	Mcgraw-Hill Global Education Holdings LLC	First Lien Term B Loan	\$1,496,250.00	
	Springer Science & Business Media GMBH	Initial Term B9 Loan	\$2,955,000.02	
	Camelot US Acquisition I Co	Initial Term Loan	\$1,564,000.00	
	Getty Images, Inc.	Initial Term Loan	\$2,916,666.66	
	Cengage Learning Inc	Term B Loan	\$3,767,175.51	
	Information Resources Inc	Term Loan	\$3,554,451.09	
		Publishing Subtotal	\$16,253,543.28	4.6121%
Radio & Television				
	Tribune Media Company	Term B Loan	\$626,489.11	
	Ion Media Networks Inc	Term B-1 Loan	\$3,794,512.89	
		Radio & Television Subtotal	\$4,421,002.00	1.2545%
Retailers (except food & drug)				
	Harbor Freight Tools USA Inc	Initial Term Loan	\$1,150,000.00	
	Hudson's Bay Company	Initial Term Loan	\$2,152,073.73	
	Dollar Tree Inc	Term B-3 Loan	\$284,810.13	
	Bass Pro Group LLC	Term Loan	\$3,359,294.91	
	Floor And Decor Outlets Of America Inc	Term Loan	\$1,200,000.00	
	Petco Animal Supplies Inc	Tranche B-1 Term Loan	\$1,194,000.00	
	PetSmart Inc	Tranche B-2 Loan	\$3,450,018.99	
	Petco Animal Supplies Inc	Tranche B-2 Term Loan	\$995,000.00	
		Retailers (except food & drug) Subtotal	\$13,785,197.76	3.9117%
Steel				
	FMG Resources (August 2006) Pty Ltd.	Term Loan	\$2,417,151.46	
		Steel Subtotal	\$2,417,151.46	0.6859%
Surface transport				
	Velocity Pooling Vehicle LLC	First Lien Original Term Loan	\$3,910,000.00	
	XPO Logistics Inc	Refinanced Term Loan	\$1,191,015.00	
		Surface transport Subtotal	\$5,101,015.00	1.4475%
Telecommunications				
	Securus Technologies Holdings Inc	First Lien Initial Term Loan	\$865,737.15	
	IPC Corp	First Lien Term B-1 Loan	\$1,477,500.00	
		Telecommunications Subtotal	\$2,343,237.15	0.6649%
Utilities				
	Calpine Construction Finance Company L P	Term B-1 Loan	\$4,861,809.04	

Industry Description	Issuer	Asset	Principal Balance	% of Total
	Eastern Power LLC	Term Loan	\$2,330,630.38	
		Utilities Subtotal	\$7,192,439.42	2.0409%
		Grand Total	\$346,902,212.21	

Concentration Limitations: (xvi) Cov-Lite Loans

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$42,015,271.49	11.9%	<= 60.0%	PASS

Description	Security ID	Asset Type	Principal Balance
Amneal Pharmaceuticals LLC - Term Loan B	LX133102	Loan	\$1,954,323.65
Calpine Construction Finance Company L P - Term B-1 Loan	LX129420	Loan	\$4,861,809.04
Cengage Learning Inc - Term B Loan	LX152766	Loan	\$3,767,175.51
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LX152999	Loan	\$73,795.28
Chefs' Warehouse Inc (The) - Term Loan	LX152998	Loan	\$1,607,328.02
CSC Holdings LLC - Initial Term Loan	LX154963	Loan	\$1,480,263.16
FMG Resources (August 2006) Pty Ltd. - Term Loan	LX133573	Loan	\$2,417,151.46
Harbor Freight Tools USA Inc - Initial Term Loan	LX154324	Loan	\$1,150,000.00
Horizon Pharma Inc - 2015 Term Loan	LX144256	Loan	\$987,500.00
Hudson's Bay Company - Initial Term Loan	LX147151	Loan	\$2,152,073.73
Ineos Styrolution US Holding LLC - 2021 Dollar Term Loan	LX141539	Loan	\$1,200,000.00
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LX144978	Loan	\$3,890,576.13
Infor (US) Inc - Tranche B-3 Term Loan	LX130158	Loan	\$1,602,351.51
Infor (US) Inc - Tranche B-5 Term Loan	LX134487	Loan	\$333,411.29
Landslide Holdings Inc - First Lien Term Loan	LX154954	Loan	\$1,000,000.00
Numericable US LLC - USD Term Loan B6	LX148625	Loan	\$997,493.73
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LX150469	Loan	\$1,194,000.00
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LX150737	Loan	\$995,000.00
PetSmart Inc - Tranche B-2 Loan	LX144464	Loan	\$3,450,018.99
SiteOne Landscape Supply, LLC - Initial Term Loan	LX152364	Loan	\$597,000.00
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LX136894	Loan	\$3,910,000.00
Western Digital Corporation - US Term B-1 Loan	LX154422	Loan	\$2,394,000.00
Grand Total			\$42,015,271.49

Concentration Limitations: (xvii) Collateral Obligations that pay less frequently than quarterly

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 7.5\%$

PASS

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

Concentration Limitations: (xviii) Deferrable Securities

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 5.0\%$

PASS

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

Concentration Limitations: (xx) Letters of Credit

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 5.0\%$

PASS

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

Concentration Limitations: (xxi) Medium Obligor Loans

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.0%

Requirement

$\leq 1.5\%$

PASS

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

Moody's Counterparty Criteria: Aggregate <= A1

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= A2 and not P-1 or < A2

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 0.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= A2 and P-1

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.00%	<= 5.00%	PASS

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

Moody's Counterparty Criteria: Aggregate <= Aa1

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 20.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= Aa2

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 20.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= Aa3

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 15.00%

PASS

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

Moody's Counterparty Criteria: Aggregate <= Aaa

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.00%	<= 20.00%	PASS

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

Moody's Counterparty Criteria: Individual <= A1

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

PASS

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

Moody's Counterparty Criteria: Individual <= A2 and not P-1 or < A2

Report Summary	Collateral Principal Amount	Report Total	% of CPA	Requirement	
	\$352,407,407.63	\$0.00	0.00%	<= 0.00%	PASS

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

Moody's Counterparty Criteria: Individual <= A2 and P-1

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 5.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aa1

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aa2

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aa3

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 10.00%

PASS

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

Moody's Counterparty Criteria: Individual <= Aaa

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

<= 20.00%

PASS

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

Portfolio Assets: Trading Plans of Purchases Information

Report Summary

Collateral Principal
Amount

\$352,407,407.63

Report Total

\$0.00

% of CPA

0.00%

Requirement

$\leq 5.00\%$

PASS

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

Portfolio Assets: Trading Plans of Sales Information

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

Portfolio Assets: Trade Date Cashflow Summary

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Allegro CLO I LTD - Contribution					
	Beginning Balance			\$0.00	\$0.00
			Allegro CLO I LTD - Contribution Subtotal	\$0.00	
Allegro CLO I LTD - Custodial					
	Beginning Balance			\$0.00	\$0.00
			Allegro CLO I LTD - Custodial Subtotal	\$0.00	
Allegro CLO I LTD - Exclude Collateral OBL RSRV					
	Beginning Balance			\$0.00	\$0.00
			Allegro CLO I LTD - Exclude Collateral OBL RSRV Subtotal	\$0.00	
Allegro CLO I LTD - Expense Reserve					
	Beginning Balance			\$0.00	\$0.00
			Allegro CLO I LTD - Expense Reserve Subtotal	\$0.00	
Allegro CLO I LTD - Interest Sub					
	Beginning Balance			\$4,443,101.42	\$4,443,101.42
Cengage Learning Inc - Term B Loan	Delayed Compensation	LX152766	22-Jul-2016	\$1,822.92	\$4,444,924.34
Cengage Learning Inc - Term B Loan	Cost of Carry	LX152766	22-Jul-2016	(\$163.48)	\$4,444,760.86
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LIBOR Interest	LX152999	22-Jul-2016	\$86.24	\$4,444,847.09
Chefs' Warehouse Inc (The) - Term Loan	LIBOR Interest	LX152998	22-Jul-2016	\$1,878.72	\$4,446,725.81
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LIBOR Interest	LX137183	22-Jul-2016	\$3,963.56	\$4,450,689.37
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LIBOR Interest	LX137287	22-Jul-2016	\$23,976.28	\$4,474,665.66
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LIBOR Interest	LX146801	25-Jul-2016	\$13,194.44	\$4,487,860.10
First Data Corp - Retired - 2021 Extended USDTerm Loan	LIBOR Interest	LX135219	25-Jul-2016	\$10,762.31	\$4,498,622.41
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	25-Jul-2016	\$3,159.65	\$4,501,782.07
Galleria Company - Term B Loan	LIBOR Interest	LX148185	26-Jul-2016	\$7,583.33	\$4,509,365.40
Galleria Company - Term B Loan	Less Tax Withholding	LX148185	26-Jul-2016	(\$2,275.00)	\$4,507,090.40
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	26-Jul-2016	\$300.78	\$4,507,391.18
Match Group Inc - Term B-1 Loan	WHT Payable	LX148815	26-Jul-2016	(\$90.23)	\$4,507,300.95
Printpack Holdings Inc - Retired First Lien Term Loan	LIBOR Interest	LX136844	26-Jul-2016	\$9,224.70	\$4,516,525.65
Securus Technologies Holdings Inc - First Lien Initial Term Loan	Delayed Compensation	LX129228	26-Jul-2016	\$1,603.33	\$4,518,128.98
Securus Technologies Holdings Inc - First Lien Initial Term Loan	Cost of Carry	LX129228	26-Jul-2016	(\$152.43)	\$4,517,976.55
Spin Holdco Inc - Initial Term Loan	LIBOR Interest	LX129663	26-Jul-2016	\$9,324.60	\$4,527,301.15
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX134957	28-Jul-2016	\$16,622.04	\$4,543,923.19
IPC Corp - First Lien Term B-1 Loan	LIBOR Interest	LX144340	28-Jul-2016	\$20,593.49	\$4,564,516.68
Vogue International LLC - Tranche B Term Loan Retired 07/18/2016	Refund Tax Withholding	LX135247	28-Jul-2016	\$2,093.11	\$4,566,609.79
Acosta Inc - Tranche B-1 Loan	LIBOR Interest	LX144231	29-Jul-2016	\$21,164.89	\$4,587,774.69
Acosta Inc - Tranche B-1 Loan	Tax Withholding	LX144231	29-Jul-2016	(\$6,349.47)	\$4,581,425.22
AdvancePierre Foods Inc - Effective Date Term Loan	LIBOR Interest	LX152943	29-Jul-2016	\$12.18	\$4,581,437.40
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Interest	LX138508	29-Jul-2016	\$5,211.31	\$4,586,648.71
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Interest	LX138508	29-Jul-2016	\$87.07	\$4,586,735.78
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Interest	LX138508	29-Jul-2016	\$5.66	\$4,586,741.44
Allied Universal Holdco LLC - First Lien Initial Term Loan	LIBOR Interest	LX146534	29-Jul-2016	\$8,052.56	\$4,594,794.00
Allied Universal Holdco LLC - First Lien Initial Term Loan	WHT Payable	LX146534	29-Jul-2016	(\$2,415.77)	\$4,592,378.23
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LIBOR Interest	LX146537	29-Jul-2016	\$15,682.54	\$4,608,060.77

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Allied Universal Holdco LLC - Second Lien Initial Term Loan	WHT Payable	LX146537	29-Jul-2016	(\$4,704.76)	\$4,603,356.01
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LIBOR Interest	LX128618	29-Jul-2016	\$6,466.73	\$4,609,822.74
Allnex USA Inc - First Lien Tranche B2 Term Loan	LIBOR Interest	LX128928	29-Jul-2016	\$3,355.27	\$4,613,178.02
Alorica Inc. - Term B Loan	LIBOR Interest	LX153037	29-Jul-2016	\$649.31	\$4,613,827.32
Alorica Inc. - Term B Loan	Tax Withholding	LX153037	29-Jul-2016	(\$194.79)	\$4,613,632.53
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX134957	29-Jul-2016	\$16,890.88	\$4,630,523.41
Blue Coat Holdings Inc - Initial Term Loan	LIBOR Interest	LX144555	29-Jul-2016	\$13,581.75	\$4,644,105.16
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Interest	LX137090	29-Jul-2016	\$10,099.33	\$4,654,204.49
Checkout Holding Corp - First Lien Term B Loan	LIBOR Interest	LX136210	29-Jul-2016	\$10,657.50	\$4,664,861.99
Dell International LLC - Term B-2 Loan	LIBOR Interest	LX144991	29-Jul-2016	\$9,908.76	\$4,674,770.76
Dell International LLC - Term C Loan	LIBOR Interest	LX132785	29-Jul-2016	\$5,655.81	\$4,680,426.57
Deluxe Entertainment Services Group Inc - Initial Term Loan	WHT Payable	LX135501	29-Jul-2016	(\$27,757.32)	\$4,652,669.25
Deluxe Entertainment Services Group Inc - Initial Term Loan	LIBOR Interest	LX135501	29-Jul-2016	\$92,524.39	\$4,745,193.64
Dollar Tree Inc - Retired - Term B-1 Loan	LIBOR Interest	LX145028	29-Jul-2016	\$2,347.79	\$4,747,541.42
Dollar Tree Inc - Retired - Term B-1 Loan	WHT Payable	LX145028	29-Jul-2016	(\$704.34)	\$4,746,837.08
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	29-Jul-2016	\$4,313.85	\$4,751,150.94
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	29-Jul-2016	\$40.55	\$4,751,191.49
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	29-Jul-2016	\$248.99	\$4,751,440.48
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	29-Jul-2016	\$302.36	\$4,751,742.84
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	29-Jul-2016	\$4,409.72	\$4,756,152.56
DTZ US Borrower LLC - Second Lien Initial Term Loan	LIBOR Interest	LX141570	29-Jul-2016	\$1,930.10	\$4,758,082.66
DTZ US Borrower LLC - Second Lien Initial Term Loan	LIBOR Interest	LX141570	29-Jul-2016	\$21,451.84	\$4,779,534.50
EnergySolutions LLC - Term Advance	LIBOR Interest	LX137277	29-Jul-2016	\$8,645.63	\$4,788,180.13
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LIBOR Interest	LX151236	29-Jul-2016	\$3,527.85	\$4,791,707.97
Flexera Software LLC - Second Lien Term Loan	LIBOR Interest	LX136092	29-Jul-2016	\$6,444.44	\$4,798,152.42
Hampton Rubber Company - First Lien Term Loan	LIBOR Interest	LX135905	29-Jul-2016	\$15,788.89	\$4,813,941.31
Hudson's Bay Company - Initial Term Loan	LIBOR Interest	LX147151	29-Jul-2016	\$25,839.83	\$4,839,781.14
Huntsman International LLC - 2016 Term B Loan	LIBOR Interest	LX152019	29-Jul-2016	\$13,895.73	\$4,853,676.86
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LIBOR Interest	LX144978	29-Jul-2016	\$11,782.66	\$4,865,459.53
Keurig Green Mountain Inc - Term B USD Loan	LIBOR Interest	LX150733	29-Jul-2016	\$16,127.22	\$4,881,586.75
Keurig Green Mountain Inc - Term B USD Loan	WHT Payable	LX150733	29-Jul-2016	(\$4,838.17)	\$4,876,748.58
Lannett Company, Inc. - Initial Tranche A Term Loan	LIBOR Interest	LX149421	29-Jul-2016	\$6,774.22	\$4,883,522.80
Macdermid Inc - Tranche B Term Loan (First Lien)	LIBOR Interest	LX130226	29-Jul-2016	\$8,726.17	\$4,892,248.97
Macdermid Inc - Tranche B-3 Term Loan	LIBOR Interest	LX148873	29-Jul-2016	\$8,794.65	\$4,901,043.62
Mattress Holding Corp - 2016 Incremental Term Loan	PRIME Interest	LX150746	29-Jul-2016	\$56.92	\$4,901,100.54
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	29-Jul-2016	\$4,188.80	\$4,905,289.34
Natel Engineering Company Inc - Initial Term Loan	LIBOR Interest	LX143854	29-Jul-2016	\$24.61	\$4,905,313.94
Natel Engineering Company Inc - Initial Term Loan	tax withholding	LX143854	29-Jul-2016	(\$7.38)	\$4,905,306.56
Nexeo Solutions LLC - Initial Term Loan	LIBOR Interest	LX152596	29-Jul-2016	\$318.96	\$4,905,625.52
Nortek Inc - Incremental-1 Loan Retired 08/31/2016	LIBOR Interest	LX143940	29-Jul-2016	\$26,120.97	\$4,931,746.49
Numericable-SFR SA - USD TLB-7	LIBOR Interest	LX152260	29-Jul-2016	\$19,142.68	\$4,950,889.17
Penn Products Terminals LLC - Tranche B Term Loan Retired 08/25/2016	LIBOR Interest	LX143751	29-Jul-2016	\$6,736.50	\$4,957,625.67
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LIBOR Interest	LX150469	29-Jul-2016	\$6,982.50	\$4,964,608.17
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LIBOR Interest	LX150737	29-Jul-2016	\$5,504.33	\$4,970,112.49
PetSmart Inc - Retired - Tranche B-1 Loan	LIBOR Interest	LX144464	29-Jul-2016	\$46.40	\$4,970,158.89
PFS Holding Corporation - First Lien Term Loan	LIBOR Interest	LX134882	29-Jul-2016	\$15,932.04	\$4,986,090.93
PQ Corporation - Dollar Tranche B1 Loan	LIBOR Interest	LX152395	29-Jul-2016	\$3,473.96	\$4,989,564.89
PQ Corporation - Dollar Tranche B1 Loan	Less Tax Withholding	LX152395	29-Jul-2016	(\$1,042.19)	\$4,988,522.70
Quorum Health Corporation - Term Loan	LIBOR Interest	LX152098	29-Jul-2016	\$15,710.63	\$5,004,233.33
SiteOne Landscape Supply, LLC - Initial Term Loan	LIBOR Interest	LX152364	29-Jul-2016	\$7,585.16	\$5,011,818.48
SolarWinds Holdings Inc - Retired - Initial US Term Loan	LIBOR Interest	LX154344	29-Jul-2016	\$13,650.00	\$5,025,468.48
SourceHOV LLC - First Lien Term B Loan	LIBOR Interest	LX141601	29-Jul-2016	\$17,675.65	\$5,043,144.13

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Styrolution US Holding LLC - Retired-Dollar Tranche B1 Loan	LIBOR Interest	LX141539	29-Jul-2016	\$10,315.14	\$5,053,459.27
Tank Holding Corp - Initial Term Loan	LIBOR Interest	LX124491	29-Jul-2016	\$12,630.69	\$5,066,089.97
Tank Holding Corp - Initial Term Loan	LIBOR Interest	LX124491	29-Jul-2016	\$12,630.69	\$5,078,720.66
VF Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX153077	29-Jul-2016	\$34.19	\$5,078,754.84
VF Holding Corp - First Lien Initial Term Loan	Less Tax Withholding	LX153077	29-Jul-2016	(\$10.26)	\$5,078,744.58
Vizient Inc - Retired Initial Term Loan	LIBOR Interest	LX150884	29-Jul-2016	\$9,542.06	\$5,088,286.64
Western Digital Corporation - Retired - US Term B Loan	LIBOR Interest	LX151847	29-Jul-2016	\$14,583.33	\$5,102,869.97
Western Digital Corporation - Retired - US Term B Loan	Less Tax Withholding	LX151847	29-Jul-2016	(\$4,375.00)	\$5,098,494.97
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	29-Jul-2016	\$19,251.33	\$5,117,746.30
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	29-Jul-2016	\$16,501.14	\$5,134,247.45
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	29-Jul-2016	\$1,757.42	\$5,136,004.86
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	29-Jul-2016	\$1,506.36	\$5,137,511.22
XPO Logistics Inc - Retired Senior Secured Loan	LIBOR Interest	LX148504	29-Jul-2016	\$16,599.92	\$5,154,111.14
	Transfer from account 7987408400(interest) into account 7987398400 (payment)		01-Aug-2016	(\$4,442,339.00)	\$711,772.14
	interest transaction for the cash dividend (Account Income)that hits the account at the beginning of the month		01-Aug-2016	\$185.55	\$711,957.69
Allied Security Holdings LLC - First Lien Incremental Term Loan	LIBOR Interest	LX148490	01-Aug-2016	\$9,372.53	\$721,330.22
Allied Security Holdings LLC - First Lien Incremental Term Loan	Tax Withholding	LX148490	01-Aug-2016	(\$2,811.76)	\$718,518.46
Blue Coat Holdings Inc - Initial Term Loan	PRIME Interest	LX144555	01-Aug-2016	\$585.74	\$719,104.20
VCVH Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX152675	01-Aug-2016	\$6,200.00	\$725,304.20
Avago Technologies Cayman Finance Limited - Term B-1 Dollar Loan	LIBOR Interest	LX148931	02-Aug-2016	\$742.52	\$726,046.72
BC Luxembourg Sarl - Retired - Term B-1 Dollar Loan	LIBOR Interest	LX148931	02-Aug-2016	\$5,217.69	\$731,264.42
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Delayed Compensation	LX152999	02-Aug-2016	\$143.73	\$731,408.15
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Cost of Carry	LX152999	02-Aug-2016	(\$12.19)	\$731,395.96
Chefs' Warehouse Inc (The) - Term Loan	Delayed Compensation	LX152998	02-Aug-2016	\$3,131.20	\$734,527.16
Chefs' Warehouse Inc (The) - Term Loan	Cost of Carry	LX152998	02-Aug-2016	(\$265.21)	\$734,261.95
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	02-Aug-2016	\$300.78	\$734,562.73
Match Group Inc - Term B-1 Loan	Tax Withholding	LX148815	02-Aug-2016	(\$90.23)	\$734,472.50
Coty Inc - Term B USD Loans	LIBOR Interest	LX148101	03-Aug-2016	\$1,205.31	\$735,677.81
Coty Inc - Term B USD Loans	Less Tax Withholding	LX148101	03-Aug-2016	(\$361.59)	\$735,316.22
Nexeo Solutions LLC - Initial Term Loan	Delayed Compensation	LX152596	03-Aug-2016	\$5,104.16	\$740,420.38
Nexeo Solutions LLC - Initial Term Loan	Cost of Carry	LX152596	03-Aug-2016	(\$469.48)	\$739,950.90
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LIBOR Interest	LX152400	04-Aug-2016	\$11,875.00	\$751,825.90
Numericable US LLC - USD Term Loan B6	Delayed Compensation	LX148625	04-Aug-2016	\$10,157.99	\$761,983.89
Numericable US LLC - USD Term Loan B6	Cost of Carry	LX148625	04-Aug-2016	(\$996.28)	\$760,987.61
Allied Security Holdings LLC - First Lien Incremental Term Loan	Refund of Tax Withholding	LX148490	05-Aug-2016	\$2,811.76	\$763,799.37
Allied Universal Holdco LLC - First Lien Initial Term Loan	WHT Refund	LX146534	05-Aug-2016	\$2,415.77	\$766,215.14
Allied Universal Holdco LLC - Second Lien Initial Term Loan	WHT Refund	LX146537	05-Aug-2016	\$4,704.76	\$770,919.90
Alorica Inc. - Term B Loan	Refund of Tax Withholding	LX153037	05-Aug-2016	\$194.79	\$771,114.69
Bass Pro Group LLC - Term Loan	LIBOR Interest	LX144858	05-Aug-2016	\$11,226.07	\$782,340.76
Deluxe Entertainment Services Group Inc - Initial Term Loan	WHT Refund	LX135501	05-Aug-2016	\$27,757.32	\$810,098.08
Diebold Inc - Dollar Term B Loan	LIBOR Interest	LX151920	05-Aug-2016	\$7,747.39	\$817,845.47
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	05-Aug-2016	\$14,333.09	\$832,178.57
PQ Corporation - Dollar Tranche B1 Loan	Refund Tax Withholding	LX152395	05-Aug-2016	\$1,042.19	\$833,220.76
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	05-Aug-2016	\$32.83	\$833,253.59
VF Holding Corp - First Lien Initial Term Loan	Refund Tax Withholding	LX153077	05-Aug-2016	\$10.26	\$833,263.85
Horizon Pharma Inc - 2015 Term Loan	LIBOR Interest	LX144256	08-Aug-2016	\$11,261.25	\$844,525.10
Printpack Holdings Inc - First Lien Term Loan	Amendment Fee	LX153744	08-Aug-2016	\$10,643.89	\$855,168.99
Albertson's LLC - Term B-6 Loan	LIBOR Interest	LX152913	09-Aug-2016	\$4,353.91	\$859,522.90
Cengage Learning Inc - Term B Loan	Cost of Carry	LX152766	09-Aug-2016	(\$572.97)	\$858,949.93
Cengage Learning Inc - Term B Loan	Delayed Compensation	LX152766	09-Aug-2016	\$6,270.83	\$865,220.76
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	09-Aug-2016	\$300.78	\$865,521.54

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Acosta Inc - Tranche B-1 Loan	Tax Refund	LX144231	11-Aug-2016	\$6,349.47	\$871,871.01
Bass Pro Group LLC - Term Loan	Tax Refund	LX144858	11-Aug-2016	\$3,367.82	\$875,238.83
Coty Inc - Term B USD Loans	Tax Refund	LX148101	11-Aug-2016	\$760.59	\$875,999.42
Diebold Inc - Dollar Term B Loan	Tax Refund	LX151920	11-Aug-2016	\$2,324.22	\$878,323.64
Dollar Tree Inc - Retired - Term B-1 Loan	Tax Refund	LX145028	11-Aug-2016	\$1,409.96	\$879,733.60
Galleria Company - Term B Loan	Tax Refund	LX148185	11-Aug-2016	\$2,275.00	\$882,008.60
Keurig Green Mountain Inc - Term B USD Loan	Tax Refund	LX150733	11-Aug-2016	\$4,838.17	\$886,846.77
Kindred Healthcare Inc - 2016 Incremental Term Loan	Tax Refund	LX136051	11-Aug-2016	\$9,576.49	\$896,423.26
Match Group Inc - Term B-1 Loan	Tax Refund	LX148815	11-Aug-2016	\$451.15	\$896,874.41
Mattress Holding Corp - 2016 Incremental Term Loan	LIBOR Interest	LX150746	11-Aug-2016	\$14,437.02	\$911,311.43
Select Medical Corp - Series E Tranche B Term Loan	Tax Refund	LX135728	11-Aug-2016	\$8,977.10	\$920,288.53
Western Digital Corporation - Retired - US Term B Loan	Tax Refund	LX151847	11-Aug-2016	\$9,218.75	\$929,507.28
Clover Technologies Group LLC - Initial Term Loan	LIBOR Interest	LX136594	12-Aug-2016	\$41,167.98	\$970,675.26
Hudson's Bay Company - Initial Term Loan	Amendment Fee	LX147151	12-Aug-2016	\$2,152.08	\$972,827.34
BC Luxembourg Sarl - Term B-3 Loan	LIBOR Interest	LX153989	15-Aug-2016	\$2,561.72	\$975,389.06
Blount International, Inc. - Initial Term Loan	LIBOR Interest	LX149926	15-Aug-2016	\$10,633.33	\$986,022.39
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Aug-2016	\$3,073.01	\$989,095.40
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Aug-2016	\$1,741.37	\$990,836.77
Natel Engineering Company Inc - Initial Term Loan	LIBOR Interest	LX143854	15-Aug-2016	\$4,086.91	\$994,923.68
Springer Science & Business Media GMBH - Initial Term B9 Loan	Consent Fee	LX143523	15-Aug-2016	\$7,425.00	\$1,002,348.68
Vantiv LLC - Term B Loan	LIBOR Interest	LX137573	15-Aug-2016	\$5,015.97	\$1,007,364.65
Zebra Technologies Corporation - New Term Loan	LIBOR Interest	LX152897	15-Aug-2016	\$186.87	\$1,007,551.52
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	16-Aug-2016	\$13,177.08	\$1,020,728.61
Match Group Inc - Term B-1 Loan	LIBOR Interest	LX148815	16-Aug-2016	\$300.78	\$1,021,029.39
Spin Holdco Inc - Initial Term Loan	LIBOR Interest	LX129663	16-Aug-2016	\$17,871.05	\$1,038,900.44
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	17-Aug-2016	\$2,906.88	\$1,041,807.32
Western Digital Corporation - Retired - US Term B Loan	Amendment Fee	LX151847	17-Aug-2016	\$24,000.00	\$1,065,807.32
Western Digital Corporation - Retired - US Term B Loan	LIBOR Interest	LX151847	17-Aug-2016	\$9,895.83	\$1,075,703.15
First Data Corp - Retired - 2021 Extended USD Term Loan	LIBOR Interest	LX135219	18-Aug-2016	\$356.06	\$1,076,059.21
SolarWinds Holdings Inc - Retired - Initial US Term Loan	LIBOR Interest	LX154344	18-Aug-2016	\$4,333.33	\$1,080,392.55
SolarWinds Holdings Inc - Retired - Initial US Term Loan	Facility Processing Fee	LX154344	18-Aug-2016	\$12,000.00	\$1,092,392.55
Natel Engineering Company Inc - Initial Term Loan	Refund Tax Withholdings	LX143854	19-Aug-2016	\$7.38	\$1,092,399.93
VF Holding Corp - First Lien Initial Term Loan	Delayed Compensation	LX153077	19-Aug-2016	(\$982.40)	\$1,091,417.53
VF Holding Corp - First Lien Initial Term Loan	Cost of Carry	LX153077	19-Aug-2016	\$102.96	\$1,091,520.49
	Markit fee - Statement No. KY0M000ZW020160819		22-Aug-2016	(\$234.30)	\$1,091,286.19
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LIBOR Interest	LX152999	22-Aug-2016	\$321.95	\$1,091,608.14
Chefs' Warehouse Inc (The) - Term Loan	LIBOR Interest	LX152998	22-Aug-2016	\$7,013.89	\$1,098,622.03
FMG Resources (August 2006) Pty Ltd. - Term Loan	LIBOR Interest	LX133573	22-Aug-2016	\$11,631.61	\$1,110,253.64
Precyse Acquisition Corp - First Lien Initial Term Loan	LIBOR Interest	LX152078	22-Aug-2016	\$8,937.50	\$1,119,191.14
Eastern Power LLC - Term Loan	Amendment Fee	LX140953	23-Aug-2016	\$5,866.85	\$1,125,057.98
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	Amendment Fee	LX146885	23-Aug-2016	\$1,736.93	\$1,126,794.92
Keurig Green Mountain Inc - Term B USD Loan	LIBOR Interest	LX150733	23-Aug-2016	\$13,902.78	\$1,140,697.70
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	Consent Fee	LX130609	23-Aug-2016	\$6,271.44	\$1,146,969.13
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	Consent Fee	LX143679	23-Aug-2016	\$3,564.02	\$1,150,533.15
Albaugh LLC - Initial Term Loan	LIBOR Interest	LX137116	24-Aug-2016	\$24,200.00	\$1,174,733.15
First Data Corp - Retired - 2021 Extended USD Term Loan	LIBOR Interest	LX135219	24-Aug-2016	\$10,053.93	\$1,184,787.08
Fairmount Santrol Inc - Tranche B-2 Term Loan	Delayed Compensation	LX136121	25-Aug-2016	(\$6,982.05)	\$1,177,805.03
Fairmount Santrol Inc - Tranche B-2 Term Loan	Cost of Carry	LX136121	25-Aug-2016	\$627.49	\$1,178,432.52
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LIBOR Interest	LX146801	25-Aug-2016	\$16,361.11	\$1,194,793.63

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Penn Products Terminals LLC - Tranche B Term Loan Retired 08/25/2016	LIBOR Interest	LX143751	25-Aug-2016	\$6,153.01	\$1,200,946.64
XPO Logistics Inc - Retired Senior Secured Loan	Amendment Fee	LX148504	25-Aug-2016	\$11,940.00	\$1,212,886.64
XPO Logistics Inc - Retired Senior Secured Loan	LIBOR Interest	LX148504	25-Aug-2016	\$4,925.25	\$1,217,811.89
Dollar Tree Inc - Retired - Term B-1 Loan	LIBOR Interest	LX145028	26-Aug-2016	\$2,343.52	\$1,220,155.42
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	26-Aug-2016	\$13,460.79	\$1,233,616.21
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	26-Aug-2016	\$9,366.71	\$1,242,982.92
Western Digital Corporation - US Term B-1 Loan	LIBOR Interest	LX154422	26-Aug-2016	\$2,700.00	\$1,245,682.92
Albertson's LLC - Term B-6 Loan	LIBOR Interest	LX152913	30-Aug-2016	\$20,557.94	\$1,266,240.85
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LIBOR Interest	LX128618	30-Aug-2016	\$7,135.70	\$1,273,376.56
Allnex USA Inc - First Lien Tranche B2 Term Loan	LIBOR Interest	LX128928	30-Aug-2016	\$3,702.37	\$1,277,078.93
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LIBOR Interest	LX151236	30-Aug-2016	\$3,527.85	\$1,280,606.77
Allied Universal Holdco LLC - First Lien Initial Term Loan	LIBOR Interest	LX146534	31-Aug-2016	\$16,015.34	\$1,296,622.11
Allied Universal Holdco LLC - Second Lien Initial Term Loan	LIBOR Interest	LX146537	31-Aug-2016	\$32,700.68	\$1,329,322.79
Alorica Inc. - Term B Loan	LIBOR Interest	LX153037	31-Aug-2016	\$1,260.42	\$1,330,583.21
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX134957	31-Aug-2016	\$30.91	\$1,330,614.12
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Interest	LX137090	31-Aug-2016	\$11,492.34	\$1,342,106.46
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LIBOR Interest	LX132449	31-Aug-2016	\$2,230.20	\$1,344,336.66
Checkout Holding Corp - First Lien Term B Loan	LIBOR Interest	LX136210	31-Aug-2016	\$12,127.50	\$1,356,464.16
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LIBOR Interest	LX144539	31-Aug-2016	\$9,859.43	\$1,366,323.59
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LIBOR Interest	LX144540	31-Aug-2016	\$19,350.50	\$1,385,674.09
Dell International LLC - Term B-2 Loan	LIBOR Interest	LX144991	31-Aug-2016	\$3,585.05	\$1,389,259.14
Dell International LLC - Term C Loan	LIBOR Interest	LX132785	31-Aug-2016	\$1,862.65	\$1,391,121.79
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	31-Aug-2016	\$72.20	\$1,391,194.00
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	31-Aug-2016	\$18,848.87	\$1,410,042.87
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	31-Aug-2016	\$12.59	\$1,410,055.46
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	31-Aug-2016	\$3,176.91	\$1,413,232.37
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	31-Aug-2016	\$14.46	\$1,413,246.83
EnergySolutions LLC - Term Advance	LIBOR Interest	LX137277	31-Aug-2016	\$9,838.13	\$1,423,084.96
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	LIBOR Interest	LX131517	31-Aug-2016	\$20,551.62	\$1,443,636.57
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	LIBOR Interest	LX132570	31-Aug-2016	\$6,271.91	\$1,449,908.49
Filtration Group Corporation - First Lien Initial Term Loan	LIBOR Interest	LX133605	31-Aug-2016	\$37,272.46	\$1,487,180.94
Flexera Software LLC - Second Lien Term Loan	LIBOR Interest	LX136092	31-Aug-2016	\$7,333.33	\$1,494,514.28
FR Dixie Acquisition Corp - Initial Term Loan	LIBOR Interest	LX134871	31-Aug-2016	\$42,981.25	\$1,537,495.53
Hampton Rubber Company - First Lien Term Loan	LIBOR Interest	LX135905	31-Aug-2016	\$17,966.67	\$1,555,462.19
Lannett Company, Inc. - Initial Tranche A Term Loan	LIBOR Interest	LX149421	31-Aug-2016	\$7,708.59	\$1,563,170.79
Macdermid Inc - Tranche B Term Loan (First Lien)	LIBOR Interest	LX130226	31-Aug-2016	\$9,929.78	\$1,573,100.57
Macdermid Inc - Tranche B-3 Term Loan	LIBOR Interest	LX148873	31-Aug-2016	\$10,007.71	\$1,583,108.28
Magic Newco LLC - First Lien USD Term Loan	LIBOR Interest	LX124101	31-Aug-2016	\$23,222.19	\$1,606,330.46
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	31-Aug-2016	\$238.33	\$1,606,568.79
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	31-Aug-2016	\$4,528.24	\$1,611,097.03
Nexeo Solutions LLC - Initial Term Loan	LIBOR Interest	LX152596	31-Aug-2016	\$2,106.23	\$1,613,203.26
Nortek Inc - Incremental-1 Loan Retired 08/31/2016	LIBOR Interest	LX143940	31-Aug-2016	\$9,472.44	\$1,622,675.70
PFS Holding Corporation - First Lien Term Loan	LIBOR Interest	LX134882	31-Aug-2016	\$18,129.56	\$1,640,805.26
SourceHOV LLC - First Lien Term B Loan	LIBOR Interest	LX141601	31-Aug-2016	\$20,113.67	\$1,660,918.93
Styrolution US Holding LLC - Retired-Dollar Tranche B1 Loan	LIBOR Interest	LX141539	31-Aug-2016	\$11,737.92	\$1,672,656.85
Tank Holding Corp - Initial Term Loan	LIBOR Interest	LX124491	31-Aug-2016	\$423.13	\$1,673,079.98
VF Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX153077	31-Aug-2016	\$339.09	\$1,673,419.07
Vizient Inc - Retired Initial Term Loan	LIBOR Interest	LX150884	31-Aug-2016	\$10,858.20	\$1,684,277.27
	cash dividend		01-Sep-2016	\$159.76	\$1,684,437.03
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	01-Sep-2016	\$18,394.34	\$1,702,831.37

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
VCVH Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX152675	01-Sep-2016	\$6,200.00	\$1,709,031.37
Packers Holdings LLC - Initial Term Loan	LIBOR Interest	LX142148	02-Sep-2016	\$37,676.25	\$1,746,707.62
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LIBOR Interest	LX151194	02-Sep-2016	\$26,097.09	\$1,772,804.71
Zebra Technologies Corporation - New Term Loan	LIBOR Interest	LX152897	02-Sep-2016	\$17,331.31	\$1,790,136.03
Bass Pro Group LLC - Term Loan	LIBOR Interest	LX144858	06-Sep-2016	\$11,974.47	\$1,802,110.50
Coty Inc - Term B USD Loans	LIBOR Interest	LX148101	06-Sep-2016	\$1,413.13	\$1,803,523.63
Diebold Inc - Dollar Term B Loan	LIBOR Interest	LX151920	06-Sep-2016	\$8,263.89	\$1,811,787.51
Cengage Learning Inc - Term B Loan	LIBOR Interest	LX152766	07-Sep-2016	\$25,624.84	\$1,837,412.35
Dell International LLC - Term B-2 Loan	LIBOR Interest	LX144991	07-Sep-2016	\$760.46	\$1,838,172.82
Dell International LLC - Term C Loan	LIBOR Interest	LX132785	07-Sep-2016	\$395.11	\$1,838,567.93
First Data Corp - Retired - 2021 Extended USDTerm Loan	LIBOR Interest	LX135219	08-Sep-2016	\$168.18	\$1,838,736.10
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	08-Sep-2016	\$57.78	\$1,838,793.88
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	08-Sep-2016	\$144.44	\$1,838,938.32
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LIBOR Interest	LX130609	08-Sep-2016	\$31,008.77	\$1,869,947.09
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	09-Sep-2016	\$331.90	\$1,870,278.99
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	09-Sep-2016	\$2,180.87	\$1,872,459.86
Concordia Healthcare Corp - Dollar Term Loan	Cost of Carry	LX148270	12-Sep-2016	(\$1,369.18)	\$1,871,090.68
Concordia Healthcare Corp - Dollar Term Loan	Delayed Compensation	LX148270	12-Sep-2016	\$14,847.95	\$1,885,938.63
Mattress Holding Corp - 2016 Incremental Term Loan	LIBOR Interest	LX150746	12-Sep-2016	\$14,512.17	\$1,900,450.80
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LIBOR Interest	LX128618	13-Sep-2016	\$3,121.87	\$1,903,572.67
Allnex USA Inc - First Lien Tranche B2 Term Loan	LIBOR Interest	LX128928	13-Sep-2016	\$1,619.79	\$1,905,192.46
UFC Holdings LLC - First Lien Term Loan	Delayed Compensation	LX153867	13-Sep-2016	\$694.44	\$1,905,886.90
UFC Holdings LLC - First Lien Term Loan	Cost of Carry	LX153867	13-Sep-2016	(\$71.94)	\$1,905,814.96
Zebra Technologies Corporation - New Term Loan	LIBOR Interest	LX152897	13-Sep-2016	\$22.72	\$1,905,837.67
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Accrued Unfunded Fee	LX152999	14-Sep-2016	\$751.41	\$1,906,589.09
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LIBOR Interest	LX152999	14-Sep-2016	\$25.74	\$1,906,614.83
Chefs' Warehouse Inc (The) - Term Loan	LIBOR Interest	LX152998	14-Sep-2016	\$560.78	\$1,907,175.61
PetSmart Inc - Retired - Tranche B-1 Loan	LIBOR Interest	LX144464	14-Sep-2016	\$37,471.04	\$1,944,646.65
BC Luxembourg Sarl - Term B-3 Loan	LIBOR Interest	LX153989	15-Sep-2016	\$6,129.24	\$1,950,775.89
Blount International, Inc. - Initial Term Loan	LIBOR Interest	LX149926	15-Sep-2016	\$9,988.89	\$1,960,764.78
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Sep-2016	\$1,741.37	\$1,962,506.15
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Sep-2016	\$4,241.99	\$1,966,748.14
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	15-Sep-2016	\$3,073.01	\$1,969,821.15
JD Power and Associates - First Lien Initial Term Loan	Ticking Fee	LX152918	15-Sep-2016	\$3,726.03	\$1,973,547.18
Natel Engineering Company Inc - Initial Term Loan	LIBOR Interest	LX143854	15-Sep-2016	\$4,086.91	\$1,977,634.09
Telenet Financing USD LLC - Term Loan AD	LIBOR Interest	LX152610	15-Sep-2016	\$4,533.33	\$1,982,167.43
Vantiv LLC - Term B Loan	LIBOR Interest	LX137573	15-Sep-2016	\$5,015.97	\$1,987,183.40
Vencore Inc - Initial Term Loan (First Lien)	Delayed Compensation	LX137131	15-Sep-2016	\$1,629.17	\$1,988,812.57
Vencore Inc - Initial Term Loan (First Lien)	Cost of Carry	LX137131	15-Sep-2016	(\$147.73)	\$1,988,664.84
FMG Resources (August 2006) Pty Ltd. - Term Loan	LIBOR Interest	LX133573	16-Sep-2016	\$1,488.37	\$1,990,153.21
Mattress Holding Corp - 2016 Incremental Term Loan	PRIME Interest	LX150746	16-Sep-2016	\$2,212.51	\$1,992,365.72
SK Spice Sarl - Term Loan A	Cost of Carry	LX145173	16-Sep-2016	(\$3,453.60)	\$1,988,912.12
SK Spice Sarl - Term Loan A	Delayed Compensation	LX145173	16-Sep-2016	\$43,727.45	\$2,032,639.57
Dell International LLC - Term B Loan	Ticking Fee	LX150043	19-Sep-2016	\$11,882.81	\$2,044,522.38
Wand Intermediate I LP - Second Lien Initial Term Loan	LIBOR Interest	LX140861	19-Sep-2016	\$43,083.33	\$2,087,605.71
Ziggo Secured Finance Partnership - US B3 Facility	LIBOR Interest	LX135443	20-Sep-2016	\$2,736.88	\$2,090,342.60
Ziggo Secured Finance Partnership - US B3 Facility	Commitment Fee	LX135443	20-Sep-2016	\$12,161.70	\$2,102,504.30
	Markit fee		21-Sep-2016	(\$167.04)	\$2,102,337.26
AF Borrower LLC - First Lien Initial Term Loan	LIBOR Interest	LX142446	21-Sep-2016	\$47,317.71	\$2,149,654.97
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	21-Sep-2016	\$11.11	\$2,149,666.08

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
VF Holding Corp - First Lien Initial Term Loan	Cost of Carry	LX153077	21-Sep-2016	\$608.44	\$2,150,274.52
VF Holding Corp - First Lien Initial Term Loan	Delayed Compensation	LX153077	21-Sep-2016	(\$5,671.23)	\$2,144,603.29
Zebra Technologies Corporation - New Term Loan	LIBOR Interest	LX152897	21-Sep-2016	\$29.43	\$2,144,632.72
Dollar Tree Inc - Retired - Term B-1 Loan	LIBOR Interest	LX145028	22-Sep-2016	\$2,259.83	\$2,146,892.55
FMG Resources (August 2006) Pty Ltd. - Term Loan	LIBOR Interest	LX133573	22-Sep-2016	\$7,838.96	\$2,154,731.50
NXP BV - Tranche B Loan Retired 09/22/2016	LIBOR Interest	LX148900	22-Sep-2016	\$9,331.01	\$2,164,062.51
Precyse Acquisition Corp - First Lien Initial Term Loan	LIBOR Interest	LX152078	22-Sep-2016	\$8,395.83	\$2,172,458.35
Keurig Green Mountain Inc - Term B USD Loan	LIBOR Interest	LX150733	23-Sep-2016	\$17,239.44	\$2,189,697.79
Vencore Inc - Initial Term Loan (First Lien)	Delayed Compensation	LX137131	23-Sep-2016	\$399.28	\$2,190,097.07
Vencore Inc - Initial Term Loan (First Lien)	Cost of Carry	LX137131	23-Sep-2016	(\$36.23)	\$2,190,060.84
Ziggo Secured Finance Partnership - US B2 Facility	LIBOR Interest	LX135442	23-Sep-2016	\$340.01	\$2,190,400.85
Ziggo Secured Finance Partnership - US B3 Facility	LIBOR Interest	LX135443	23-Sep-2016	\$3,012.86	\$2,193,413.71
First Data Corp - Retired - 2021 Extended USD Term Loan	LIBOR Interest	LX135219	26-Sep-2016	\$10,773.78	\$2,204,187.50
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	Delayed Compensation	LX154124	26-Sep-2016	\$11,250.00	\$2,215,437.50
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	Cost of Carry	LX154124	26-Sep-2016	(\$1,311.15)	\$2,214,126.35
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	26-Sep-2016	\$4,535.70	\$2,218,662.05
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	26-Sep-2016	\$3,156.17	\$2,221,818.22
Spin Holdco Inc - Initial Term Loan	LIBOR Interest	LX129663	26-Sep-2016	\$9,477.46	\$2,231,295.68
Albertson's LLC - 2016-1 Term B-5 Loan	LIBOR Interest	LX152928	27-Sep-2016	\$9,418.54	\$2,240,714.22
Amneal Pharmaceuticals LLC - Term Loan B	LIBOR Interest	LX133102	27-Sep-2016	\$22,521.88	\$2,263,236.09
Greatbatch Ltd - Term B Loan	LIBOR Interest	LX147756	27-Sep-2016	\$33,377.60	\$2,296,613.70
AdvancePierre Foods Inc - Effective Date Term Loan	LIBOR Interest	LX152943	30-Sep-2016	\$12,769.07	\$2,309,382.77
AdvancePierre Foods Inc - Effective Date Term Loan	LIBOR Interest	LX152943	30-Sep-2016	\$46.39	\$2,309,429.16
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Interest	LX138508	30-Sep-2016	\$3.92	\$2,309,433.08
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Interest	LX138508	30-Sep-2016	\$5.43	\$2,309,438.51
AF Borrower LLC - First Lien Initial Term Loan	LIBOR Interest	LX142446	30-Sep-2016	\$11.72	\$2,309,450.23
Affordable Care Holding Corp - First Lien Term B Loan	LIBOR Interest	LX148481	30-Sep-2016	\$36,552.43	\$2,346,002.66
Albany Molecular Research Inc - Term Loan	LIBOR Interest	LX146837	30-Sep-2016	\$26.78	\$2,346,029.44
Albaugh LLC - Initial Term Loan	LIBOR Interest	LX137116	30-Sep-2016	\$16,280.00	\$2,362,309.44
Albertson's LLC - 2016-1 Term B-5 Loan	LIBOR Interest	LX152928	30-Sep-2016	\$0.78	\$2,362,310.22
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LIBOR Interest	LX137915	30-Sep-2016	\$22,927.22	\$2,385,237.44
Alix Partners LLP - Retired Initial Term Loan	LIBOR Interest	LX146760	30-Sep-2016	\$21,400.78	\$2,406,638.22
Allied Universal Holdco LLC - First Lien Initial Term Loan	LIBOR Interest	LX146534	30-Sep-2016	\$5,222.39	\$2,411,860.61
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	LIBOR Interest	LX128618	30-Sep-2016	\$3,790.84	\$2,415,651.45
Alorica Inc. - Term B Loan	LIBOR Interest	LX153037	30-Sep-2016	\$1,145.83	\$2,416,797.29
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LIBOR Interest	LX139396	30-Sep-2016	\$43,942.94	\$2,460,740.22
Amneal Pharmaceuticals LLC - Term Loan B	PRIME Interest	LX133102	30-Sep-2016	\$15.49	\$2,460,755.71
Applied Systems Inc - First Lien Initial Term Loan	LIBOR Interest	LX134866	30-Sep-2016	\$14,079.01	\$2,474,834.72
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LIBOR Interest	LX135021	30-Sep-2016	\$21,233.47	\$2,496,068.19
Auris Luxembourg III SARL - Facility B4- USD	LIBOR Interest	LX144974	30-Sep-2016	\$13,407.02	\$2,509,475.22
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX134957	30-Sep-2016	\$28.10	\$2,509,503.32
Bass Pro Group LLC - Term Loan	LIBOR Interest	LX144858	30-Sep-2016	\$22.74	\$2,509,526.05
Bats Global Markets Inc - Refinancing Term Loan	LIBOR Interest	LX153214	30-Sep-2016	\$28,009.45	\$2,537,535.50
BMC Software Finance Inc - Initial US Term Loan	LIBOR Interest	LX130254	30-Sep-2016	\$60,073.30	\$2,597,608.81
Calpine Construction Finance Company L P - Term B-1 Loan	LIBOR Interest	LX129420	30-Sep-2016	\$37,370.18	\$2,634,978.99
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Interest	LX137090	30-Sep-2016	\$10,447.59	\$2,645,426.58
Cengage Learning Inc - Term B Loan	LIBOR Interest	LX152766	30-Sep-2016	\$23.81	\$2,645,450.38
Charter Communications Operating - Term E Loan	LIBOR Interest	LX129060	30-Sep-2016	\$14,755.85	\$2,660,206.23
Checkout Holding Corp - First Lien Term B Loan	LIBOR Interest	LX136210	30-Sep-2016	\$11,025.00	\$2,671,231.23
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	LIBOR Interest	LX152999	30-Sep-2016	\$493.72	\$2,671,724.94
Chefs' Warehouse Inc (The) - Term Loan	LIBOR Interest	LX152998	30-Sep-2016	\$10,755.94	\$2,682,480.88
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LIBOR Interest	LX144539	30-Sep-2016	\$8.12	\$2,682,489.00

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LIBOR Interest	LX144540	30-Sep-2016	\$15.93	\$2,682,504.94
Clover Technologies Group LLC - Initial Term Loan	PRIME Interest	LX136594	30-Sep-2016	\$88.71	\$2,682,593.65
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LIBOR Interest	LX137183	30-Sep-2016	\$7.76	\$2,682,601.41
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LIBOR Interest	LX137287	30-Sep-2016	\$46.93	\$2,682,648.33
Concordia Healthcare Corp - Dollar Term Loan	LIBOR Interest	LX148270	30-Sep-2016	\$58.35	\$2,682,706.68
Coty Inc - Term B USD Loans	LIBOR Interest	LX148101	30-Sep-2016	\$2.50	\$2,682,709.18
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	PRIME Interest	LX142305	30-Sep-2016	\$9.74	\$2,682,718.92
Dell International LLC - Term B Loan	LIBOR Interest	LX150043	30-Sep-2016	\$4,125.00	\$2,686,843.92
Deluxe Entertainment Services Group Inc - Initial Term Loan	LIBOR Interest	LX135501	30-Sep-2016	\$80.30	\$2,686,924.23
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LIBOR Interest	LX133966	30-Sep-2016	\$42,360.53	\$2,729,284.76
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	30-Sep-2016	\$38.08	\$2,729,322.84
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Interest	LX147102	30-Sep-2016	\$1,942.83	\$2,731,265.66
Eastern Power LLC - Term Loan	LIBOR Interest	LX140953	30-Sep-2016	\$31,746.15	\$2,763,011.81
Eastern Power LLC - Term Loan	PRIME Interest	LX140953	30-Sep-2016	\$5.98	\$2,763,017.79
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LIBOR Interest	LX145129	30-Sep-2016	\$9,535.42	\$2,772,553.21
EnergySolutions LLC - Term Advance	LIBOR Interest	LX137277	30-Sep-2016	\$8,943.75	\$2,781,496.96
Engility Corporation - Term B2 Loan	LIBOR Interest	LX154035	30-Sep-2016	\$350.76	\$2,781,847.72
Engility Corporation - Term B2 Loan	PRIME Interest	LX154035	30-Sep-2016	\$3.88	\$2,781,851.60
Epicor Software Corporation - Term B Loan	LIBOR Interest	LX144606	30-Sep-2016	\$24,155.78	\$2,806,007.38
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LIBOR Interest	LX151236	30-Sep-2016	\$3,709.28	\$2,809,716.66
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LIBOR Interest	LX151236	30-Sep-2016	\$3,815.21	\$2,813,531.87
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LIBOR Interest	LX134319	30-Sep-2016	\$35,506.25	\$2,849,038.12
Fairmount Santrol Inc - Tranche B-2 Term Loan	LIBOR Interest	LX136121	30-Sep-2016	\$29,146.88	\$2,878,184.99
Filtration Group Corporation - First Lien Initial Term Loan	LIBOR Interest	LX133605	30-Sep-2016	\$31.22	\$2,878,216.21
Financiere Lully C - Lully Finance LLC - Second Lien Initial Term B-1 Loan	LIBOR Interest	LX146801	30-Sep-2016	\$19,000.00	\$2,897,216.21
Flavors Holdings Inc - First Lien Tranche B Term Loan	LIBOR Interest	LX141067	30-Sep-2016	\$31,481.25	\$2,928,697.46
Flexera Software LLC - Second Lien Term Loan	LIBOR Interest	LX136092	30-Sep-2016	\$6,666.67	\$2,935,364.13
FR Dixie Acquisition Corp - Initial Term Loan	LIBOR Interest	LX134871	30-Sep-2016	\$35.94	\$2,935,400.07
Getty Images, Inc. - Initial Term Loan	LIBOR Interest	LX126129	30-Sep-2016	\$35,497.05	\$2,970,897.12
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LIBOR Interest	LX146885	30-Sep-2016	\$18,642.69	\$2,989,539.81
GOBP Holdings Inc - First Lien Initial Term Loan	LIBOR Interest	LX141483	30-Sep-2016	\$37,917.89	\$3,027,457.71
Hampton Rubber Company - First Lien Term Loan	LIBOR Interest	LX135905	30-Sep-2016	\$16,291.67	\$3,043,749.37
Horizon Pharma Inc - 2015 Term Loan	LIBOR Interest	LX144256	30-Sep-2016	\$16.56	\$3,043,765.94
Huntsman International LLC - 2016 Term B Loan	LIBOR Interest	LX152019	30-Sep-2016	\$14,837.81	\$3,058,603.75
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LIBOR Interest	LX120047	30-Sep-2016	\$10,738.95	\$3,069,342.70
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LIBOR Interest	LX144978	30-Sep-2016	\$25,596.82	\$3,094,939.52
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LIBOR Interest	LX154124	30-Sep-2016	\$1,000.00	\$3,095,939.52
Infor (US) Inc - Tranche B-3 Term Loan	Process Receivable	LX130158	30-Sep-2016	\$1,840.93	\$3,097,780.44
Infor (US) Inc - Tranche B-3 Term Loan	LIBOR Interest	LX130158	30-Sep-2016	\$13,555.93	\$3,111,336.38
Infor (US) Inc - Tranche B-5 Term Loan	LIBOR Interest	LX134487	30-Sep-2016	\$2,820.65	\$3,114,157.02
Infor (US) Inc - Tranche B-5 Term Loan	Process Receivable	LX134487	30-Sep-2016	\$383.05	\$3,114,540.07
Informatica Corporation - Dollar Term Loan	LIBOR Interest	LX144702	30-Sep-2016	\$28,627.32	\$3,143,167.39
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	30-Sep-2016	\$17,916.37	\$3,161,083.76
Ion Media Networks Inc - Term B-1 Loan	LIBOR Interest	LX142415	30-Sep-2016	\$46,061.17	\$3,207,144.93
IPC Corp - First Lien Term B-1 Loan	LIBOR Interest	LX144340	30-Sep-2016	\$36.67	\$3,207,181.60
KAR Auction Services Inc - Tranche B-3 Term Loan	LIBOR Interest	LX151490	30-Sep-2016	\$24,363.35	\$3,231,544.95
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	30-Sep-2016	\$1.03	\$3,231,545.98

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Interest	LX147095	30-Sep-2016	\$1.47	\$3,231,547.45
Lannett Company, Inc. - Initial Tranche A Term Loan	LIBOR Interest	LX149421	30-Sep-2016	\$7,007.81	\$3,238,555.26
Lanyon Solutions Inc - First Lien Term Loan	LIBOR Interest	LX133143	30-Sep-2016	\$41,112.87	\$3,279,668.13
LTI Holdings Inc - First Lien Initial Term Loan	LIBOR Interest	LX143748	30-Sep-2016	\$33,172.79	\$3,312,840.93
Macdermid Inc - Tranche B Term Loan (First Lien)	LIBOR Interest	LX130226	30-Sep-2016	\$9,027.07	\$3,321,868.00
Macdermid Inc - Tranche B-3 Term Loan	LIBOR Interest	LX148873	30-Sep-2016	\$9,097.92	\$3,330,965.92
Macmillan Academic Publishing Inc - Initial Term B9 Loan	LIBOR Interest	LX143523	30-Sep-2016	\$1,676.78	\$3,332,642.69
Magic Newco LLC - First Lien USD Term Loan	LIBOR Interest	LX124101	30-Sep-2016	\$7,552.81	\$3,340,195.50
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LIBOR Interest	LX152400	30-Sep-2016	\$11,875.00	\$3,352,070.50
Medpace Holdings Inc - Initial Term Loan	LIBOR Interest	LX136043	30-Sep-2016	\$3,574.92	\$3,355,645.43
Midas Intermediate Holdco II LLC - Initial Term Loan	LIBOR Interest	LX148738	30-Sep-2016	\$34,020.03	\$3,389,665.46
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	LIBOR Interest	LX154074	30-Sep-2016	\$3,083.33	\$3,392,748.79
MPH Acquisition Holdings LLC - Initial Term Loan	LIBOR Interest	LX152711	30-Sep-2016	\$8,000.00	\$3,400,748.79
MSC Software Corporation - First Lien Initial Term Loan	LIBOR Interest	LX137725	30-Sep-2016	\$37,120.58	\$3,437,869.38
Nexeo Solutions LLC - Initial Term Loan	LIBOR Interest	LX152596	30-Sep-2016	\$4,081.30	\$3,441,950.67
NVA Holdings Inc - First Lien Term Loan	LIBOR Interest	LX140043	30-Sep-2016	\$24,034.77	\$3,465,985.45
NVA Holdings Inc - First Lien Term Loan	LIBOR Interest	LX140043	30-Sep-2016	\$5,692.51	\$3,471,677.96
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LIBOR Interest	LX132972	30-Sep-2016	\$22,311.31	\$3,493,989.27
PFS Holding Corporation - First Lien Term Loan	LIBOR Interest	LX134882	30-Sep-2016	\$16,481.42	\$3,510,470.69
PQ Corporation - Dollar Tranche B1 Loan	LIBOR Interest	LX152395	30-Sep-2016	\$18.87	\$3,510,489.55
Precyse Acquisition Corp - First Lien Initial Term Loan	PRIME Interest	LX152078	30-Sep-2016	\$6.56	\$3,510,496.11
Presidio Inc - Term B Loan	LIBOR Interest	LX144522	30-Sep-2016	\$135.56	\$3,510,631.67
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LIBOR Interest	LX152286	30-Sep-2016	\$14,263.19	\$3,524,894.87
Quorum Health Corporation - Term Loan	LIBOR Interest	LX152098	30-Sep-2016	\$44.30	\$3,524,939.16
Raley's - Initial Term Loan	LIBOR Interest	LX144106	30-Sep-2016	\$61,830.52	\$3,586,769.68
Royal Holdings Inc - First Lien Initial Term Loan	LIBOR Interest	LX144982	30-Sep-2016	\$5,692.50	\$3,592,462.18
RP Crown Parent LLC - First Lien Term Loan	LIBOR Interest	LX134441	30-Sep-2016	\$18,890.64	\$3,611,352.83
Sabre Inc - Incremental Term Loan	LIBOR Interest	LX132770	30-Sep-2016	\$22,098.60	\$3,633,451.43
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LIBOR Interest	LX129228	30-Sep-2016	\$7,558.55	\$3,641,009.98
Shearer's Foods LLC - First Lien Term Loan	LIBOR Interest	LX137740	30-Sep-2016	\$18,312.67	\$3,659,322.66
Shearer's Foods LLC - Second Lien Term Loan	LIBOR Interest	LX137741	30-Sep-2016	\$19,805.56	\$3,679,128.21
SiteOne Landscape Supply, LLC - Initial Term Loan	LIBOR Interest	LX152364	30-Sep-2016	\$6,546.09	\$3,685,674.31
SK Spice Sarl - Term Loan A	LIBOR Interest	LX145173	30-Sep-2016	\$3,200.58	\$3,688,874.89
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LIBOR Interest	LX154344	30-Sep-2016	\$19.71	\$3,688,894.60
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LIBOR Interest	LX151194	30-Sep-2016	\$20.13	\$3,688,914.72
Sophia LP - Closing Date Term Loan	LIBOR Interest	LX147846	30-Sep-2016	\$18,071.77	\$3,706,986.49
SourceHOV LLC - First Lien Term B Loan	LIBOR Interest	LX141601	30-Sep-2016	\$18,285.16	\$3,725,271.65
Spin Holdco Inc - Initial Term Loan	LIBOR Interest	LX129663	30-Sep-2016	\$39.64	\$3,725,311.29
Springer Science & Business Media Finance BV - Initial Term B9 Loan	LIBOR Interest	LX143523	30-Sep-2016	\$9,092.64	\$3,734,403.94
Springer Science & Business Media Finance Inc - Initial Term B9 Loan	LIBOR Interest	LX143523	30-Sep-2016	\$19,004.81	\$3,753,408.75
Springer Science & Business Media GMBH - Initial Term B9 Loan	LIBOR Interest	LX143523	30-Sep-2016	\$838.25	\$3,754,247.00
Springer Science & Business Media LLC - Initial Term B9 Loan	LIBOR Interest	LX143523	30-Sep-2016	\$3,322.49	\$3,757,569.49
Springer-Verlag GmbH - Initial Term B9 Loan	LIBOR Interest	LX143523	30-Sep-2016	\$1,080.13	\$3,758,649.62
St. George's University Scholastic Services LLC - Term Loan	LIBOR Interest	LX152959	30-Sep-2016	\$11,347.60	\$3,769,997.22
St. George's University Scholastic Services LLC - Term Loan	LIBOR Interest	LX152959	30-Sep-2016	\$431.92	\$3,770,429.13
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LIBOR Interest	LX144331	30-Sep-2016	\$26,949.13	\$3,797,378.27
Stratose Intermediate Holdings II LLC - Term Loan	LIBOR Interest	LX150491	30-Sep-2016	\$15,256.67	\$3,812,634.93
Styrolution US Holding LLC - Retired-Dollar Tranche B1 Loan	LIBOR Interest	LX141539	30-Sep-2016	\$10,670.83	\$3,823,305.77
Tank Holding Corp - Initial Term Loan	LIBOR Interest	LX124491	30-Sep-2016	\$134.63	\$3,823,440.40
Tribune Media Company - Term B Loan	LIBOR Interest	LX145376	30-Sep-2016	\$6,019.05	\$3,829,459.45
U.S. Renal Care Inc - First Lien Initial Term Loan	LIBOR Interest	LX148925	30-Sep-2016	\$34,136.79	\$3,863,596.24

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
U.S. Renal Care Inc - Second Lien Term Loan	LIBOR Interest	LX148927	30-Sep-2016	\$18,400.00	\$3,881,996.24
Univar USA Inc - Initial Dollar Term Loan	LIBOR Interest	LX145474	30-Sep-2016	\$10,698.19	\$3,892,694.44
USIC Holdings Inc - Initial Term Loan (First Lien)	LIBOR Interest	LX131356	30-Sep-2016	\$29,888.90	\$3,922,583.34
VCVH Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX152675	30-Sep-2016	\$5,800.00	\$3,928,383.34
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LIBOR Interest	LX136894	30-Sep-2016	\$50,088.89	\$3,978,472.23
Vencore Inc - Initial Term Loan (First Lien)	LIBOR Interest	LX137131	30-Sep-2016	\$3,416.28	\$3,981,888.51
VF Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX153077	30-Sep-2016	\$174.63	\$3,982,063.13
VF Holding Corp - First Lien Initial Term Loan	LIBOR Interest	LX153077	30-Sep-2016	\$5,478.99	\$3,987,542.13
Virtuoso US LLC - Term Loan Retired 09/30/2016	LIBOR Interest	LX145008	30-Sep-2016	\$22,145.13	\$4,009,687.26
Vizient Inc - Retired Initial Term Loan	LIBOR Interest	LX150884	30-Sep-2016	\$9,871.09	\$4,019,558.36
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LIBOR Interest	LX128907	30-Sep-2016	\$72.93	\$4,019,631.28
Western Digital Corporation - US Term B-1 Loan	LIBOR Interest	LX154422	30-Sep-2016	\$10,500.00	\$4,030,131.28
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	30-Sep-2016	\$5.76	\$4,030,137.05
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Interest	LX135748	30-Sep-2016	\$63.14	\$4,030,200.19
XPO Logistics Inc - Refinanced Term Loan	LIBOR Interest	LX154467	30-Sep-2016	\$12.69	\$4,030,212.87
Zebra Technologies Corporation - New Term Loan	LIBOR Interest	LX152897	30-Sep-2016	\$86.74	\$4,030,299.62
	Interest		03-Oct-2016	\$28.53	\$4,030,328.15
	Interest		03-Oct-2016	\$165.47	\$4,030,493.62
	Interest		03-Oct-2016	\$1.20	\$4,030,494.82
Blount International, Inc. - Initial Term Loan	PRIME Interest	LX149926	03-Oct-2016	\$17.21	\$4,030,512.03
Coty Inc - Term B USD Loans	LIBOR Interest	LX148101	03-Oct-2016	\$1,119.38	\$4,031,631.41
Expro Finservices SARRL - Initial Term Loan	LIBOR Interest	LX139588	03-Oct-2016	\$20,649.93	\$4,052,281.33
Hilex Poly Co LLC - First Lien Term Loan	LIBOR Interest	LX142207	03-Oct-2016	\$46,295.00	\$4,098,576.33
Presidio Inc - Term B Loan	Process Receivable	LX144522	03-Oct-2016	\$1,981.72	\$4,100,558.05
Presidio Inc - Term B Loan	LIBOR Interest	LX144522	03-Oct-2016	\$53,123.06	\$4,153,681.11
Presidio Inc - Term B Loan	LIBOR Interest	LX144522	03-Oct-2016	\$65.33	\$4,153,746.44
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	03-Oct-2016	\$6,951.87	\$4,160,698.32
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LIBOR Interest	LX128907	03-Oct-2016	\$29,119.91	\$4,189,818.22
CSM Bakery Solutions LLC - First Lien Term Loan	LIBOR Interest	LX129905	05-Oct-2016	\$29,424.45	\$4,219,242.68
Sophia LP - Closing Date Term Loan	Cost of Carry	LX147846	05-Oct-2016	(\$176.25)	\$4,219,066.43
Sophia LP - Closing Date Term Loan	Delayed Compensation	LX147846	05-Oct-2016	\$1,576.98	\$4,220,643.41
Univar USA Inc - Initial Dollar Term Loan	LIBOR Interest	LX145474	05-Oct-2016	\$10,861.11	\$4,231,504.52
Bass Pro Group LLC - Term Loan	LIBOR Interest	LX144858	06-Oct-2016	\$11,197.65	\$4,242,702.17
Diebold Inc - Dollar Term B Loan	LIBOR Interest	LX151920	06-Oct-2016	\$7,747.39	\$4,250,449.56
First Data Corp - Retired - 2021 Extended USD Term Loan	LIBOR Interest	LX135219	06-Oct-2016	\$74.80	\$4,250,524.36
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LIBOR Interest	LX143679	06-Oct-2016	\$1.67	\$4,250,526.02
Alix Partners LLP - Retired Initial Term Loan	LIBOR Interest	LX146760	07-Oct-2016	\$1,624.22	\$4,252,150.24
Information Resources Inc - Term Loan	LIBOR Interest	LX132782	07-Oct-2016	\$8,384.86	\$4,260,535.10
Vizient Inc - Retired Initial Term Loan	LIBOR Interest	LX150884	07-Oct-2016	\$2,031.60	\$4,262,566.71
Vizient Inc - Retired Initial Term Loan	Prepayment Fee	LX150884	07-Oct-2016	\$16,717.21	\$4,279,283.92
Vizient Inc - Retired Initial Term Loan	Consent Fee	LX150884	07-Oct-2016	\$1,671.72	\$4,280,955.64
Allnex USA Inc - Tranche B-3 Term Loan	LIBOR Interest	LX152923	11-Oct-2016	\$242.69	\$4,281,198.33
CSC Holdings LLC - Initial Term Loan	LIBOR Interest	LX154963	11-Oct-2016	\$27,431.25	\$4,308,629.58
CSC Holdings LLC - Initial Term Loan	Amendment Fee	LX154963	11-Oct-2016	\$3,700.66	\$4,312,330.24
Kindred Healthcare Inc - 2016 Incremental Term Loan	LIBOR Interest	LX136051	11-Oct-2016	\$32,190.44	\$4,344,520.67
Select Medical Corp - Series E Tranche B Term Loan	LIBOR Interest	LX135728	11-Oct-2016	\$30,252.51	\$4,374,773.19
Valeant Pharmaceuticals International - Series E-1 Tranche B Term Loan	LIBOR Interest	LX130609	11-Oct-2016	\$12,072.52	\$4,386,845.70
Engility Corporation - Term B2 Loan	LIBOR Interest	LX154035	12-Oct-2016	\$14.88	\$4,386,860.58
RP Crown Parent LLC - First Lien Term Loan	LIBOR Interest	LX134441	12-Oct-2016	\$1,895.35	\$4,388,755.93
Trugreen Limited Partnership - First Lien Term Loan	LIBOR Interest	LX152068	13-Oct-2016	\$13,284.19	\$4,402,040.13
First Data Corp - Retired - 2021 Extended USD Term Loan	LIBOR Interest	LX135219	14-Oct-2016	\$5,746.02	\$4,407,786.14
Macdermid Inc - Tranche B Term Loan (First Lien)	LIBOR Interest	LX130226	14-Oct-2016	\$4,201.78	\$4,411,987.92

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Natel Engineering Company Inc - Initial Term Loan	LIBOR Interest	LX143854	14-Oct-2016	\$3,796.05	\$4,415,783.97
PetSmart Inc - Retired - Tranche B-1 Loan	LIBOR Interest	LX144464	14-Oct-2016	\$12,218.82	\$4,428,002.79
STS Operating Inc - Term Loan	LIBOR Interest	LX135213	14-Oct-2016	\$11,570.07	\$4,439,572.87
Vantiv LLC - Term B Loan	LIBOR Interest	LX137573	14-Oct-2016	\$4,692.36	\$4,444,265.23
BC Luxembourg Sarl - Term B-3 Loan	LIBOR Interest	LX153989	17-Oct-2016	\$6,341.07	\$4,450,606.29
Blount International, Inc. - Initial Term Loan	LIBOR Interest	LX149926	17-Oct-2016	\$10,285.33	\$4,460,891.63
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	17-Oct-2016	\$3,172.14	\$4,464,063.76
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	LIBOR Interest	LX142305	17-Oct-2016	\$1,797.54	\$4,465,861.31
Ziggo Secured Finance Partnership - Term D Loan	LIBOR Interest	LX154367	17-Oct-2016	\$6,442.87	\$4,472,304.18
Ziggo Secured Finance Partnership - US B1 Facility	LIBOR Interest	LX135441	17-Oct-2016	\$14,416.16	\$4,486,720.34
Ziggo Secured Finance Partnership - US B2 Facility	LIBOR Interest	LX135442	17-Oct-2016	\$8,543.53	\$4,495,263.87
Galleria Company - Term B Loan	LIBOR Interest	LX148185	18-Oct-2016	\$5,500.00	\$4,500,763.86
Sitel Worldwide Corporation - First Lien Term Loan	LIBOR Interest	LX146826	19-Oct-2016	\$32,955.90	\$4,533,719.77
Hudson's Bay Company - Initial Term Loan	LIBOR Interest	LX147151	20-Oct-2016	\$33,736.28	\$4,567,456.05
Allegro CLO I LTD - Interest Sub Subtotal				\$4,567,456.05	

Allegro CLO I LTD - Payment

Beginning Balance				\$0.00	\$0.00
Subordinated Collateral Management Fee			01-Aug-2016	(\$43,595.39)	(\$43,595.39)
LIBOR Interest			01-Aug-2016	(\$1,127,679.79)	(\$1,171,275.17)
LIBOR Interest			01-Aug-2016	(\$304,578.57)	(\$1,475,853.74)
LIBOR Interest			01-Aug-2016	(\$243,976.31)	(\$1,719,830.05)
LIBOR Interest			01-Aug-2016	(\$197,303.32)	(\$1,917,133.37)
LIBOR Interest			01-Aug-2016	(\$231,474.17)	(\$2,148,607.54)
LIBOR Interest			01-Aug-2016	(\$935,486.70)	(\$3,084,094.24)
LIBOR Interest			01-Aug-2016	(\$935,486.70)	(\$4,019,580.94)
Senior Collateral Management Fee			01-Aug-2016	(\$87,190.79)	(\$4,106,771.73)
Credit Suisse			01-Aug-2016	(\$43,595.39)	(\$4,150,367.12)
Credit Suisse			01-Aug-2016	(\$261,572.37)	(\$4,411,939.49)
Indenture Trustee Fee			01-Aug-2016	(\$1,895.83)	(\$4,413,835.32)
Paying Agent, Custodian, Account Bank, Cash Mgr, Registrar & Transfer Agent			01-Aug-2016	(\$8,709.86)	(\$4,422,545.18)
Portfolio Administration Fee			01-Aug-2016	(\$12,193.81)	(\$4,434,738.99)
Deloitte 8002677926			01-Aug-2016	(\$7,600.00)	(\$4,442,338.99)
*** Funds Transfer *** Transfer from account 7987408400(interest) into account 7987398400 (payment)			01-Aug-2016	\$4,442,338.99	\$0.00
Allegro CLO I LTD - Payment Subtotal				\$0.00	

Allegro CLO I LTD - Principal Sub

Beginning Balance				\$2,337,562.64	\$2,337,562.64
Fairmount Santrol Inc - Tranche B-2 Term Loan	Unsettled loan principal (Virtual Cashflow)	LX136121	22-Jul-2016	\$1,919,863.93	\$4,257,426.57
Fairmount Santrol Inc - Tranche B-2 Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX136121	22-Jul-2016	(\$225,584.01)	\$4,031,842.56
Securus Technologies Holdings Inc - First Lien Initial Term Loan	Economic Benefit	LX129228	26-Jul-2016	\$139.43	\$4,031,981.99
Acosta Inc - Tranche B-1 Loan	LIBOR Paydown	LX144231	29-Jul-2016	\$4,975.00	\$4,036,956.99
Blue Coat Holdings Inc - Initial Term Loan	LIBOR Paydown	LX144555	29-Jul-2016	\$3,000.00	\$4,039,956.99
Dell International LLC - Term B-2 Loan	LIBOR Paydown	LX144991	29-Jul-2016	\$2,246.86	\$4,042,203.85
Dell International LLC - Term C Loan	LIBOR Paydown	LX132785	29-Jul-2016	\$54,795.03	\$4,096,998.87
Mattress Holding Corp - 2016 Incremental Term Loan	Prime Paydown	LX150746	29-Jul-2016	\$6,875.00	\$4,103,873.87
Natel Engineering Company Inc - Initial Term Loan	LIBOR Paydown	LX143854	29-Jul-2016	\$9,375.00	\$4,113,248.87
Numericable US LLC - USD Term Loan B6	Economic Benefit (Buy)	LX148625	29-Jul-2016	(\$6.27)	\$4,113,242.61
Numericable-SFR SA - USD TLB-7	LIBOR Paydown	LX152260	29-Jul-2016	\$3,745.31	\$4,116,987.91
Penn Products Terminals LLC - Tranche B Term Loan Retired 08/25/2016	LIBOR Paydown	LX143751	29-Jul-2016	\$33,375.10	\$4,150,363.02

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Petco Animal Supplies Inc - Tranche B-1 Term Loan	LIBOR Paydown	LX150469	29-Jul-2016	\$3,000.00	\$4,153,363.02
Petco Animal Supplies Inc - Tranche B-2 Term Loan	LIBOR Paydown	LX150737	29-Jul-2016	\$2,500.00	\$4,155,863.02
PetSmart Inc - Retired - Tranche B-1 Loan	LIBOR Paydown	LX144464	29-Jul-2016	\$8,734.23	\$4,164,597.24
Tank Holding Corp - Initial Term Loan	Unscheduled Prime Paydown	LX124491	29-Jul-2016	\$13,188.41	\$4,177,785.65
Vencore Inc - Initial Term Loan (First Lien)	Upfront Fee (Buy)	LX137131	29-Jul-2016	(\$138.88)	\$4,177,646.77
Vencore Inc - Initial Term Loan (First Lien)	Principal (Buy)	LX137131	29-Jul-2016	(\$55,552.51)	\$4,122,094.26
Allied Security Holdings LLC - First Lien Incremental Term Loan	Unscheduled LIBOR Paydown	LX148490	01-Aug-2016	\$2,480,964.47	\$6,603,058.72
Blue Coat Holdings Inc - Initial Term Loan	Unscheduled Prime Paydown	LX144555	01-Aug-2016	\$1,191,000.00	\$7,794,058.72
	Transfer from account 7987418400(principal) into account 7987448400 (revolver)		02-Aug-2016	(\$115,985.92)	\$7,678,072.80
Avago Technologies Cayman Finance Limited - Term B-1 Dollar Loan	Unscheduled LIBOR Paydown	LX148931	02-Aug-2016	\$349,423.08	\$8,027,495.88
BC Luxembourg Sarl - Retired - Term B-1 Dollar Loan	Unscheduled LIBOR Paydown	LX148931	02-Aug-2016	\$426,153.85	\$8,453,649.73
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Economic Benefit	LX152999	02-Aug-2016	(\$0.06)	\$8,453,649.67
Chefs' Warehouse Inc (The) - Term Loan	Economic Benefit	LX152998	02-Aug-2016	(\$1.23)	\$8,453,648.44
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	Upfront Fee (Buy)	LX154124	03-Aug-2016	(\$7,500.00)	\$8,446,148.44
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	Principal (Buy)	LX154124	03-Aug-2016	(\$2,000,000.00)	\$6,446,148.44
UFC Holdings LLC - First Lien Term Loan	Upfront Fee (Buy)	LX153867	03-Aug-2016	\$2,500.00	\$6,448,648.44
UFC Holdings LLC - First Lien Term Loan	Principal (Buy)	LX153867	03-Aug-2016	(\$500,000.00)	\$5,948,648.44
Vencore Inc - Initial Term Loan (First Lien)	Upfront Fee (Buy)	LX137131	03-Aug-2016	(\$1,125.00)	\$5,947,523.44
Vencore Inc - Initial Term Loan (First Lien)	Principal (Buy)	LX137131	03-Aug-2016	(\$300,000.00)	\$5,647,523.44
Engility Corporation - Term B2 Loan	Upfront Fee (Buy)	LX154035	04-Aug-2016	\$1,617.65	\$5,649,141.08
Engility Corporation - Term B2 Loan	Principal (Buy)	LX154035	04-Aug-2016	(\$323,529.09)	\$5,325,611.99
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	Upfront Fee (Buy)	LX154074	04-Aug-2016	\$5,000.00	\$5,330,611.99
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	Principal (Buy)	LX154074	04-Aug-2016	(\$500,000.00)	\$4,830,611.99
UFC Holdings LLC - First Lien Term Loan	Upfront Fee (Buy)	LX153867	04-Aug-2016	(\$3,750.00)	\$4,826,861.99
UFC Holdings LLC - First Lien Term Loan	Principal (Buy)	LX153867	04-Aug-2016	(\$1,000,000.00)	\$3,826,861.99
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	Unscheduled LIBOR Paydown	LX143679	05-Aug-2016	\$3,636.76	\$3,830,498.76
Albertson's LLC - Term B-6 Loan	Unscheduled LIBOR Paydown	LX152913	09-Aug-2016	\$747,228.02	\$4,577,726.78
Mattress Holding Corp - 2016 Incremental Term Loan	Unscheduled LIBOR Paydown	LX150746	11-Aug-2016	\$70,300.75	\$4,648,027.53
Zebra Technologies Corporation - New Term Loan	LIBOR Paydown	LX152897	15-Aug-2016	\$22,727.27	\$4,670,754.80
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	Economic Benefit	LX147102	16-Aug-2016	\$18.89	\$4,670,773.69
Harbor Freight Tools USA Inc - Initial Term Loan	Upfront Fee (Buy)	LX154324	16-Aug-2016	\$5,750.00	\$4,676,523.69
Harbor Freight Tools USA Inc - Initial Term Loan	Principal (Buy)	LX154324	16-Aug-2016	(\$1,150,000.00)	\$3,526,523.69
Medpace Holdings Inc - Initial Term Loan	Unscheduled LIBOR Paydown	LX136043	17-Aug-2016	\$957,874.09	\$4,484,397.78
Western Digital Corporation - Retired - US Term B Loan	LIBOR Paydown	LX151847	17-Aug-2016	\$600,000.00	\$5,084,397.78
First Data Corp - Retired - 2021 Extended USDTerm Loan	Unscheduled LIBOR Paydown	LX135219	18-Aug-2016	\$119,006.56	\$5,203,404.35
Fairmount Santrol Inc - Tranche B-2 Term Loan	Economic Benefit	LX136121	25-Aug-2016	(\$455.13)	\$5,202,949.22
Penn Products Terminals LLC - Tranche B Term Loan Retired 08/25/2016	Unscheduled LIBOR Paydown	LX143751	25-Aug-2016	\$1,727,161.65	\$6,930,110.87
CeramTec Acquisition Corporation - Initial Dollar Term B-2 Loan	LIBOR Paydown	LX132449	31-Aug-2016	\$526.51	\$6,930,637.38
Faenza Acquisition GmbH - Initial Dollar Term B-1 Loan	Unscheduled LIBOR Paydown	LX131517	31-Aug-2016	\$44,444.44	\$6,975,081.82
Faenza Acquisition GmbH - Initial Dollar Term B-3 Loan	Unscheduled LIBOR Paydown	LX132570	31-Aug-2016	\$12,698.41	\$6,987,780.24
Hampton Rubber Company - First Lien Term Loan	LIBOR Paydown	LX135905	31-Aug-2016	\$10,000.00	\$6,997,780.24
Magic Newco LLC - First Lien USD Term Loan	LIBOR Paydown	LX124101	31-Aug-2016	\$4,714.64	\$7,002,494.87
Nortek Inc - Incremental-1 Loan Retired 08/31/2016	Unscheduled LIBOR Paydown	LX143940	31-Aug-2016	\$2,952,448.38	\$9,954,943.25
Tank Holding Corp - Initial Term Loan	Unscheduled Prime Paydown	LX124491	31-Aug-2016	\$13,188.41	\$9,968,131.65
KAR Auction Services Inc - Tranche B-3 Term Loan	LIBOR Paydown	LX151490	01-Sep-2016	\$3,812.44	\$9,971,944.10
Dell International LLC - Term B-2 Loan	LIBOR Paydown	LX144991	07-Sep-2016	\$977,740.61	\$10,949,684.71
Dell International LLC - Term C Loan	Unscheduled LIBOR Paydown	LX132785	07-Sep-2016	\$541,861.93	\$11,491,546.63
First Data Corp - Retired - 2021 Extended USDTerm Loan	Unscheduled LIBOR Paydown	LX135219	08-Sep-2016	\$89,254.92	\$11,580,801.56
Medpace Holdings Inc - Initial Term Loan	LIBOR Paydown	LX136043	08-Sep-2016	\$54,735.66	\$11,635,537.22
Medpace Holdings Inc - Initial Term Loan	LIBOR Paydown	LX136043	08-Sep-2016	\$136,839.16	\$11,772,376.38

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Concordia Healthcare Corp - Dollar Term Loan	Economic Benefit	LX148270	12-Sep-2016	\$12.53	\$11,772,388.91
Zebra Technologies Corporation - New Term Loan	Unscheduled LIBOR Paydown	LX152897	13-Sep-2016	\$18,181.82	\$11,790,570.72
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Unscheduled LIBOR Paydown	LX152999	14-Sep-2016	\$7,006.94	\$11,797,577.66
Chefs' Warehouse Inc (The) - Term Loan	Unscheduled LIBOR Paydown	LX152998	14-Sep-2016	\$152,651.27	\$11,950,228.93
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	Upfront Fee (Buy)	LX154074	14-Sep-2016	(\$11,250.00)	\$11,938,978.93
Milk Specialties Company (d/b/a MSG Nutritional Ingredients) - Initial Term Loan	Principal (Buy)	LX154074	14-Sep-2016	(\$1,000,000.00)	\$10,938,978.93
Sophia LP - Closing Date Term Loan	Upfront Fee (Buy)	LX147846	14-Sep-2016	(\$1,683.64)	\$10,937,295.29
Sophia LP - Closing Date Term Loan	Principal (Buy)	LX147846	14-Sep-2016	(\$990,376.54)	\$9,946,918.75
BC Luxembourg Sarl - Term B-3 Loan	LIBOR Paydown	LX153989	15-Sep-2016	\$5,073.08	\$9,951,991.82
Natel Engineering Company Inc - Initial Term Loan	Unscheduled LIBOR Paydown	LX143854	15-Sep-2016	\$5,000.00	\$9,956,991.82
Camelot US Acquisition I Co - Initial Term Loan	Upfront Fee (Buy)	LX155002	16-Sep-2016	\$5,320.00	\$9,962,311.82
Camelot US Acquisition I Co - Initial Term Loan	Principal (Buy)	LX155002	16-Sep-2016	(\$1,064,000.00)	\$8,898,311.82
FMG Resources (August 2006) Pty Ltd. - Term Loan	Unscheduled LIBOR Paydown	LX133573	16-Sep-2016	\$568,502.65	\$9,466,814.48
Mattress Holding Corp - 2016 Incremental Term Loan	Unscheduled Prime Paydown	LX150746	16-Sep-2016	\$2,612,189.85	\$12,079,004.33
SK Spice Sarl - Term Loan A	Economic Benefit	LX145173	16-Sep-2016	\$1,153.85	\$12,080,158.18
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Upfront Fee (Buy)	LX153045	19-Sep-2016	\$3,982.04	\$12,084,140.21
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Principal (Buy)	LX153045	19-Sep-2016	(\$796,407.19)	\$11,287,733.02
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	*** Funds Transfer *** Revolver to Prin		21-Sep-2016	\$208,774.65	\$11,496,507.67
	Upfront Fee	LX128618	21-Sep-2016	\$17,837.67	\$11,514,345.34
Landesk Software Inc - First Lien Term Loan	Unsettled loan principal (Virtual Cashflow)		21-Sep-2016	(\$500,000.00)	\$11,014,345.34
Landesk Software Inc - First Lien Term Loan	Unsettled loan discount/premium (Virtual Cashflow)		21-Sep-2016	\$5,000.00	\$11,019,345.34
Landslide Holdings Inc - First Lien Term Loan	Upfront Fee (Buy)	LX154954	21-Sep-2016	\$5,000.00	\$11,024,345.34
Landslide Holdings Inc - First Lien Term Loan	Principal (Buy)	LX154954	21-Sep-2016	(\$500,000.00)	\$10,524,345.34
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	Unscheduled LIBOR Paydown	LX143679	21-Sep-2016	\$3,636.76	\$10,527,982.11
Zebra Technologies Corporation - New Term Loan	Unscheduled LIBOR Paydown	LX152897	21-Sep-2016	\$13,636.36	\$10,541,618.47
Dollar Tree Inc - Retired - Term B-1 Loan	LIBOR Paydown	LX145028	22-Sep-2016	\$576,075.95	\$11,117,694.42
Landslide Holdings Inc - First Lien Term Loan	Upfront Fee (Buy)	LX154954	22-Sep-2016	(\$703.13)	\$11,116,991.30
Landslide Holdings Inc - First Lien Term Loan	Principal (Buy)	LX154954	22-Sep-2016	(\$93,750.00)	\$11,023,241.30
Concordia Healthcare Corp - Dollar Term Loan	Unsettled loan principal (Virtual Cashflow)	LX148270	23-Sep-2016	(\$500,000.00)	\$10,523,241.30
Concordia Healthcare Corp - Dollar Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX148270	23-Sep-2016	\$45,000.00	\$10,568,241.30
DTI Holdco Inc - Initial Term Loan	Upfront Fee (Buy)	LX154767	23-Sep-2016	\$17,000.00	\$10,585,241.30
DTI Holdco Inc - Initial Term Loan	Principal (Buy)	LX154767	23-Sep-2016	(\$1,700,000.00)	\$8,885,241.30
DTI Holdco Inc - Initial Term Loan	Upfront Fee (Sale)	LX154767	23-Sep-2016	(\$17,000.00)	\$8,868,241.30
DTI Holdco Inc - Initial Term Loan	Principal (Sale)	LX154767	23-Sep-2016	\$1,700,000.00	\$10,568,241.30
Engility Corporation - Term B2 Loan	Economic Benefit	LX154035	23-Sep-2016	\$49.02	\$10,568,290.32
Keurig Green Mountain Inc - Term B USD Loan	Unscheduled LIBOR Paydown	LX150733	23-Sep-2016	\$9,533.33	\$10,577,823.65
Landslide Holdings Inc - First Lien Term Loan	Upfront Fee (Buy)	LX154954	23-Sep-2016	(\$2,187.50)	\$10,575,636.15
Landslide Holdings Inc - First Lien Term Loan	Principal (Buy)	LX154954	23-Sep-2016	(\$250,000.00)	\$10,325,636.15
Landslide Holdings Inc - First Lien Term Loan	Upfront Fee (Buy)	LX154954	26-Sep-2016	(\$273.44)	\$10,325,362.71
Landslide Holdings Inc - First Lien Term Loan	Principal (Buy)	LX154954	26-Sep-2016	(\$31,250.00)	\$10,294,112.71
Outerwall Inc - First Lien Term B Loan	Upfront Fee (Buy)	LX154967	26-Sep-2016	\$13,541.67	\$10,307,654.38
Outerwall Inc - First Lien Term B Loan	Principal (Buy)	LX154967	26-Sep-2016	(\$2,708,333.34)	\$7,599,321.04
Engility Corporation - Term B2 Loan	Unscheduled Prime Paydown	LX154035	27-Sep-2016	\$4,901.97	\$7,604,223.01
Donnelley Financial Solutions Inc - Term B Loan	Upfront Fee (Buy)	LX155094	28-Sep-2016	\$2,500.00	\$7,606,723.01
Donnelley Financial Solutions Inc - Term B Loan	Principal (Buy)	LX155094	28-Sep-2016	(\$500,000.00)	\$7,106,723.01
Dunn Paper Inc - First Lien Term Loan	Upfront Fee (Buy)	LX154956	28-Sep-2016	\$6,000.00	\$7,112,723.01
Dunn Paper Inc - First Lien Term Loan	Principal (Buy)	LX154956	28-Sep-2016	(\$600,000.00)	\$6,512,723.01
Dunn Paper Inc - First Lien Term Loan	Upfront Fee (Sale)	LX154956	28-Sep-2016	\$2,250.00	\$6,514,973.01
Dunn Paper Inc - First Lien Term Loan	Principal (Sale)	LX154956	28-Sep-2016	\$600,000.00	\$7,114,973.01
Landslide Holdings Inc - First Lien Term Loan	Unsettled loan principal (Virtual Cashflow)	LX154954	28-Sep-2016	(\$125,000.00)	\$6,989,973.01

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Landslide Holdings Inc - First Lien Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX154954	28-Sep-2016	(\$1,093.75)	\$6,988,879.26
InVentiv Health Inc - First Lien Term Loan B	Unsettled loan principal (Virtual Cashflow)	LX154353	29-Sep-2016	(\$1,500,000.00)	\$5,488,879.26
InVentiv Health Inc - First Lien Term Loan B	Unsettled loan discount/premium (Virtual Cashflow)	LX154353	29-Sep-2016	\$7,500.00	\$5,496,379.26
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Paydown	LX138508	30-Sep-2016	\$526.83	\$5,496,906.09
Advantage Sales & Marketing Inc - First Lien Initial Term Loan	LIBOR Paydown	LX138508	30-Sep-2016	\$729.45	\$5,497,635.54
AF Borrower LLC - First Lien Initial Term Loan	LIBOR Paydown	LX142446	30-Sep-2016	\$7,500.00	\$5,505,135.54
Affordable Care Holding Corp - First Lien Term B Loan	LIBOR Paydown	LX148481	30-Sep-2016	\$6,250.00	\$5,511,385.54
Albany Molecular Research Inc - Term Loan	LIBOR Paydown	LX146837	30-Sep-2016	\$2,361.46	\$5,513,747.00
Albaugh LLC - Initial Term Loan	LIBOR Paydown	LX137116	30-Sep-2016	\$35,869.57	\$5,549,616.57
Albertson's LLC - 2016-1 Term B-5 Loan	LIBOR Paydown	LX152928	30-Sep-2016	\$1,982.85	\$5,551,599.42
Alfred Fueling Systems Inc - First Lien Initial Term Loan	LIBOR Paydown	LX137915	30-Sep-2016	\$4,999.87	\$5,556,599.28
Alix Partners LLP - Retired Initial Term Loan	LIBOR Paydown	LX146760	30-Sep-2016	\$4,687.50	\$5,561,286.78
Allied Universal Holdco LLC - First Lien Initial Term Loan	LIBOR Paydown	LX146534	30-Sep-2016	\$5,000.00	\$5,566,286.78
Allnex (Luxembourg) & Cy SCA - First Lien Tranche B-1 Term Loan	Upfront Fee	LX128618	30-Sep-2016	\$3,407.10	\$5,569,693.88
Alorica Inc. - Term B Loan	LIBOR Paydown	LX153037	30-Sep-2016	\$625.00	\$5,570,318.88
Amaya Gaming Group Inc - Amaya Holdings BV - First Lien Initial Term B Loan	LIBOR Paydown	LX139396	30-Sep-2016	\$8,684.37	\$5,579,003.26
American Bath Group LLC - First Lien Term Loan	Upfront Fee (Buy)	LX155089	30-Sep-2016	\$7,500.00	\$5,586,503.26
American Bath Group LLC - First Lien Term Loan	Principal (Buy)	LX155089	30-Sep-2016	(\$750,000.00)	\$4,836,503.26
Amneal Pharmaceuticals LLC - Term Loan B	Prime Paydown	LX133102	30-Sep-2016	\$4,960.21	\$4,841,463.47
Applied Systems Inc - First Lien Initial Term Loan	LIBOR Paydown	LX134866	30-Sep-2016	\$3,711.81	\$4,845,175.27
Atrium Innovations Inc - Initial Tranche B-1 Term Loan	LIBOR Paydown	LX135021	30-Sep-2016	\$5,000.00	\$4,850,175.27
Auris Luxembourg III SARL - Facility B4- USD	LIBOR Paydown	LX144974	30-Sep-2016	\$3,117.19	\$4,853,292.46
AVSC Holding Corp - First Lien Initial Term Loan	LIBOR Paydown	LX134957	30-Sep-2016	\$7,493.73	\$4,860,786.19
Bass Pro Group LLC - Term Loan	LIBOR Paydown	LX144858	30-Sep-2016	\$8,526.13	\$4,869,312.32
Bats Global Markets Inc - Refinancing Term Loan	LIBOR Paydown	LX153214	30-Sep-2016	\$6,632.75	\$4,875,945.07
Bats Global Markets Inc - Refinancing Term Loan	Unscheduled LIBOR Paydown	LX153214	30-Sep-2016	\$142,859.20	\$5,018,804.27
BMC Software Finance Inc - Initial US Term Loan	LIBOR Paydown	LX130254	30-Sep-2016	\$12,500.00	\$5,031,304.27
Calpine Construction Finance Company L P - Term B-1 Loan	LIBOR Paydown	LX129420	30-Sep-2016	\$12,562.81	\$5,043,867.09
Catalent Pharma Solutions Inc - Dollar Term Loan	LIBOR Paydown	LX137090	30-Sep-2016	\$7,523.99	\$5,051,391.08
Cengage Learning Inc - Term B Loan	LIBOR Paydown	LX152766	30-Sep-2016	\$7,098.18	\$5,058,489.26
Charter Communications Operating - Term E Loan	LIBOR Paydown	LX129060	30-Sep-2016	\$4,960.50	\$5,063,449.77
Checkout Holding Corp - First Lien Term B Loan	LIBOR Paydown	LX136210	30-Sep-2016	\$7,500.00	\$5,070,949.77
Chefs' Warehouse Inc (The) - Delayed Draw Term Loan	Unscheduled LIBOR Paydown	LX152999	30-Sep-2016	\$184.95	\$5,071,134.72
Chefs' Warehouse Inc (The) - Term Loan	LIBOR Paydown	LX152998	30-Sep-2016	\$4,383.95	\$5,075,518.67
CHS/Community Health Systems Inc - Incremental 2019 Term G Loan	LIBOR Paydown	LX144539	30-Sep-2016	\$2,598.01	\$5,078,116.67
CHS/Community Health Systems Inc - Incremental 2021 Term H Loan	LIBOR Paydown	LX144540	30-Sep-2016	\$4,780.26	\$5,082,896.93
Clover Technologies Group LLC - Initial Term Loan	LIBOR Paydown	LX136594	30-Sep-2016	\$7,500.00	\$5,090,396.93
Colouroz Investment 1 GMBH - Initial Term C Loan (First Lien)	LIBOR Paydown	LX137183	30-Sep-2016	\$886.63	\$5,091,283.56
Colouroz Midco - Flint Group Incorporated - First Lien Initial Term B-2 Loan	LIBOR Paydown	LX137287	30-Sep-2016	\$5,363.37	\$5,096,646.93
Concordia Healthcare Corp - Dollar Term Loan	LIBOR Paydown	LX148270	30-Sep-2016	\$7,506.27	\$5,104,153.20
Coty Inc - Term B USD Loans	LIBOR Paydown	LX148101	30-Sep-2016	\$1,000.00	\$5,105,153.20
Creative Artists Agency LLC - Amendment No 4 Refinancing Term Loan	Prime Paydown	LX142305	30-Sep-2016	\$3,656.25	\$5,108,809.45
Deluxe Entertainment Services Group Inc - Initial Term Loan	LIBOR Paydown	LX135501	30-Sep-2016	\$7,059.66	\$5,115,869.11
DPX Holdings BV - 2015 Incremental Dollar Term Loan	LIBOR Paydown	LX133966	30-Sep-2016	\$9,949.49	\$5,125,818.61
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Paydown	LX147102	30-Sep-2016	\$230.01	\$5,126,048.61
DTZ US Borrower LLC - First Lien 2015-1 Converted Term Loan	LIBOR Paydown	LX147102	30-Sep-2016	\$9,751.39	\$5,135,800.00
Eastern Power LLC - Term Loan	Unscheduled LIBOR Paydown	LX140953	30-Sep-2016	\$16,107.61	\$5,151,907.61
Endo Luxembourg Finance Company I Sarl - 2015 Incremental Term B Loan	LIBOR Paydown	LX145129	30-Sep-2016	\$2,500.00	\$5,154,407.61
Engility Corporation - Term B2 Loan	Prime Paydown	LX154035	30-Sep-2016	\$4,901.96	\$5,159,309.57

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
Epicor Software Corporation - Term B Loan	LIBOR Paydown	LX144606	30-Sep-2016	\$5,025.13	\$5,164,334.69
Erie Acquisition Holdings, Inc. (GCA Services Group, Inc.) - First Lien Term Loan	LIBOR Paydown	LX151236	30-Sep-2016	\$2,500.00	\$5,166,834.69
EWT Holdings III Corp. (fka WTG Holdings III Corp.) - First Lien Term Loan	LIBOR Paydown	LX134319	30-Sep-2016	\$7,500.00	\$5,174,334.69
Expro Finservices SARL - Initial Term Loan	LIBOR Paydown	LX139588	30-Sep-2016	\$3,500.00	\$5,177,834.69
Fairmount Santrol Inc - Tranche B-2 Term Loan	LIBOR Paydown	LX136121	30-Sep-2016	\$4,954.69	\$5,182,789.39
Filtration Group Corporation - First Lien Initial Term Loan	LIBOR Paydown	LX133605	30-Sep-2016	\$8,815.48	\$5,191,604.87
Flavors Holdings Inc - First Lien Tranche B Term Loan	LIBOR Paydown	LX141067	30-Sep-2016	\$25,000.00	\$5,216,604.87
Floor And Decor Outlets Of America Inc - Term Loan	Unsettled loan principal (Virtual Cashflow)	LX155129	30-Sep-2016	(\$1,200,000.00)	\$4,016,604.87
Floor And Decor Outlets Of America Inc - Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX155129	30-Sep-2016	\$6,000.00	\$4,022,604.87
FR Dixie Acquisition Corp - Initial Term Loan	LIBOR Paydown	LX134871	30-Sep-2016	\$7,500.00	\$4,030,104.87
Getty Images, Inc. - Initial Term Loan	LIBOR Paydown	LX126129	30-Sep-2016	\$7,575.76	\$4,037,680.63
Global Healthcare Exchange LLC - Senior Secured Initial Term Loan	LIBOR Paydown	LX146885	30-Sep-2016	\$3,473.79	\$4,041,154.42
GOBP Holdings Inc - First Lien Initial Term Loan	LIBOR Paydown	LX141483	30-Sep-2016	\$7,512.78	\$4,048,667.21
Greatbatch Ltd - Term B Loan	LIBOR Paydown	LX147756	30-Sep-2016	\$6,250.00	\$4,054,917.21
Horizon Pharma Inc - 2015 Term Loan	LIBOR Paydown	LX144256	30-Sep-2016	\$2,500.00	\$4,057,417.21
Huntsman International LLC - 2016 Term B Loan	LIBOR Paydown	LX152019	30-Sep-2016	\$5,000.00	\$4,062,417.21
Husky Injection Molding Systems Ltd - First Lien Initial Term Loan	LIBOR Paydown	LX120047	30-Sep-2016	\$2,515.91	\$4,064,933.12
Ineos US Finance LLC - Extended 2020 Dollar Term Loan	LIBOR Paydown	LX144978	30-Sep-2016	\$9,890.91	\$4,074,824.03
Infiltrator Water Technologies LLC - First Lien Term B-1 Loan	LIBOR Paydown	LX154124	30-Sep-2016	\$5,050.51	\$4,079,874.54
Infor (US) Inc - Tranche B-3 Term Loan	LIBOR Paydown	LX130158	30-Sep-2016	\$4,277.46	\$4,084,151.99
Infor (US) Inc - Tranche B-5 Term Loan	LIBOR Paydown	LX134487	30-Sep-2016	\$887.82	\$4,085,039.82
Informatica Corporation - Dollar Term Loan	LIBOR Paydown	LX144702	30-Sep-2016	\$6,268.84	\$4,091,308.66
IPC Corp - First Lien Term B-1 Loan	LIBOR Paydown	LX144340	30-Sep-2016	\$3,750.00	\$4,095,058.66
KAR Auction Services Inc - Tranche B-3 Term Loan	LIBOR Paydown	LX151490	30-Sep-2016	\$1,812.56	\$4,096,871.22
Kindred Healthcare Inc - 2016 Incremental Term Loan	LIBOR Paydown	LX136051	30-Sep-2016	\$7,556.74	\$4,104,427.95
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Paydown	LX147095	30-Sep-2016	\$1,538.72	\$4,105,966.68
Kronos Acquisition Holdings Inc - Initial Term Loan	LIBOR Paydown	LX147095	30-Sep-2016	\$2,211.28	\$4,108,177.95
Lannett Company, Inc. - Initial Tranche A Term Loan	LIBOR Paydown	LX149421	30-Sep-2016	\$18,750.00	\$4,126,927.96
Lanyon Solutions Inc - First Lien Term Loan	LIBOR Paydown	LX133143	30-Sep-2016	\$7,497.08	\$4,134,425.04
LTI Holdings Inc - First Lien Initial Term Loan	LIBOR Paydown	LX143748	30-Sep-2016	\$6,243.70	\$4,140,668.74
Macdermid Inc - Tranche B Term Loan (First Lien)	LIBOR Paydown	LX130226	30-Sep-2016	\$5,076.14	\$4,145,744.88
Macdermid Inc - Tranche B-3 Term Loan	LIBOR Paydown	LX148873	30-Sep-2016	\$5,000.00	\$4,150,744.88
Macmillan Academic Publishing Inc - Initial Term B9 Loan	LIBOR Paydown	LX143523	30-Sep-2016	\$359.15	\$4,151,104.03
Mcgraw-Hill Global Education Holdings LLC - First Lien Term B Loan	LIBOR Paydown	LX152400	30-Sep-2016	\$3,750.00	\$4,154,854.03
Midas Intermediate Holdco II LLC - Initial Term Loan	LIBOR Paydown	LX148738	30-Sep-2016	\$7,527.39	\$4,162,381.42
MPH Acquisition Holdings LLC - Initial Term Loan	LIBOR Paydown	LX152711	30-Sep-2016	\$2,000.00	\$4,164,381.42
MPH Acquisition Holdings LLC - Initial Term Loan	Unscheduled LIBOR Paydown	LX152711	30-Sep-2016	\$32,582.13	\$4,196,963.55
MSC Software Corporation - First Lien Initial Term Loan	LIBOR Paydown	LX137725	30-Sep-2016	\$7,410.94	\$4,204,374.50
Nexeo Solutions LLC - Initial Term Loan	LIBOR Paydown	LX152596	30-Sep-2016	\$3,214.29	\$4,207,588.78
NVA Holdings Inc - First Lien Term Loan	LIBOR Paydown	LX140043	30-Sep-2016	\$6,220.84	\$4,213,809.62
Oberthur Technologies Holdings SAS - Oberthur Technologies of America Corp - Tranche B-2 Term Loan	LIBOR Paydown	LX132972	30-Sep-2016	\$622.01	\$4,214,431.63
Packers Holdings LLC - Initial Term Loan	LIBOR Paydown	LX142148	30-Sep-2016	\$7,500.00	\$4,221,931.63
PFS Holding Corporation - First Lien Term Loan	LIBOR Paydown	LX134882	30-Sep-2016	\$7,545.63	\$4,229,477.27
PQ Corporation - Dollar Tranche B1 Loan	LIBOR Paydown	LX152395	30-Sep-2016	\$1,875.00	\$4,231,352.27
Precyse Acquisition Corp - First Lien Initial Term Loan	Prime Paydown	LX152078	30-Sep-2016	\$3,750.00	\$4,235,102.27
Presidio Inc - Term B Loan	LIBOR Paydown	LX144522	30-Sep-2016	\$10,214.65	\$4,245,316.91
Prime Security Services Borrower LLC - First Lien Term B-1 Loan	LIBOR Paydown	LX152286	30-Sep-2016	\$2,937.50	\$4,248,254.41
Quorum Health Corporation - Term Loan	LIBOR Paydown	LX152098	30-Sep-2016	\$3,750.00	\$4,252,004.41
Raley's - Initial Term Loan	LIBOR Paydown	LX144106	30-Sep-2016	\$43,910.26	\$4,295,914.67
Raley's - Initial Term Loan	Unscheduled LIBOR Paydown	LX144106	30-Sep-2016	\$449,166.79	\$4,745,081.47
Royal Holdings Inc - First Lien Initial Term Loan	LIBOR Paydown	LX144982	30-Sep-2016	\$1,250.00	\$4,746,331.47

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
RP Crown Parent LLC - First Lien Term Loan	LIBOR Paydown	LX134441	30-Sep-2016	\$2,436.19	\$4,748,767.65
Securus Technologies Holdings Inc - First Lien Initial Term Loan	LIBOR Paydown	LX129228	30-Sep-2016	\$2,230.88	\$4,750,998.53
Shearer's Foods LLC - First Lien Term Loan	LIBOR Paydown	LX137740	30-Sep-2016	\$3,692.89	\$4,754,691.42
Sitel Worldwide Corporation - First Lien Term Loan	LIBOR Paydown	LX146826	30-Sep-2016	\$5,000.00	\$4,759,691.42
SiteOne Landscape Supply, LLC - Initial Term Loan	LIBOR Paydown	LX152364	30-Sep-2016	\$1,500.00	\$4,761,191.42
SK Spice Sarl - Term Loan A	LIBOR Paydown	LX145173	30-Sep-2016	\$19,230.77	\$4,780,422.19
SolarWinds Holdings Inc - 2016 Refinancing Term Loan	LIBOR Paydown	LX154344	30-Sep-2016	\$3,000.00	\$4,783,422.19
Solera, LLC (Solera Finance, Inc.) - Dollar Term Loan	LIBOR Paydown	LX151194	30-Sep-2016	\$4,500.00	\$4,787,922.19
Sophia LP - Closing Date Term Loan	LIBOR Paydown	LX147846	30-Sep-2016	\$3,750.00	\$4,791,672.19
Sophia LP - Closing Date Term Loan	LIBOR Paydown	LX147846	30-Sep-2016	\$10,576.92	\$4,802,249.11
Sophia LP - Closing Date Term Loan	Economic Benefit (Buy)	LX147846	30-Sep-2016	(\$4.28)	\$4,802,244.83
Sophia LP - Closing Date Term Loan	Economic Benefit (Buy)	LX147846	30-Sep-2016	(\$12.08)	\$4,802,232.75
SourceHOV LLC - First Lien Term B Loan	LIBOR Paydown	LX141601	30-Sep-2016	\$37,500.00	\$4,839,732.75
Spin Holdco Inc - Initial Term Loan	LIBOR Paydown	LX129663	30-Sep-2016	\$7,462.56	\$4,847,195.32
Springer Science & Business Media Finance BV - Initial Term B9 Loan	LIBOR Paydown	LX143523	30-Sep-2016	\$1,947.58	\$4,849,142.90
Springer Science & Business Media Finance Inc - Initial Term B9 Loan	LIBOR Paydown	LX143523	30-Sep-2016	\$4,070.70	\$4,853,213.60
Springer Science & Business Media GMBH - Initial Term B9 Loan	LIBOR Paydown	LX143523	30-Sep-2016	\$179.55	\$4,853,393.15
Springer Science & Business Media LLC - Initial Term B9 Loan	LIBOR Paydown	LX143523	30-Sep-2016	\$711.66	\$4,854,104.80
Springer-Verlag GmbH - Initial Term B9 Loan	LIBOR Paydown	LX143523	30-Sep-2016	\$231.36	\$4,854,336.16
Sterigenics-Nordion Holdings LLC - Initial Term Loan	LIBOR Paydown	LX144331	30-Sep-2016	\$6,250.00	\$4,860,586.16
Stratos Intermediate Holdings II LLC - Term Loan	LIBOR Paydown	LX150491	30-Sep-2016	\$2,500.00	\$4,863,086.16
Styrolution US Holding LLC - Retired-Dollar Tranche B1 Loan	LIBOR Paydown	LX141539	30-Sep-2016	\$770,000.00	\$5,633,086.16
Styrolution US Holding LLC - Retired-Dollar Tranche B1 Loan	Upfront Fee	LX141539	30-Sep-2016	\$6,000.00	\$5,639,086.16
Tank Holding Corp - Initial Term Loan	Prime Paydown	LX124491	30-Sep-2016	\$13,188.41	\$5,652,274.57
Tribune Media Company - Term B Loan	LIBOR Paydown	LX145376	30-Sep-2016	\$1,586.05	\$5,653,860.62
Trugreen Limited Partnership - First Lien Term Loan	LIBOR Paydown	LX152068	30-Sep-2016	\$2,000.00	\$5,655,860.62
U.S. Renal Care Inc - First Lien Initial Term Loan	LIBOR Paydown	LX148925	30-Sep-2016	\$6,392.86	\$5,662,253.47
Univar USA Inc - Initial Dollar Term Loan	LIBOR Paydown	LX145474	30-Sep-2016	\$5,000.00	\$5,667,253.47
USIC Holdings Inc - Initial Term Loan (First Lien)	LIBOR Paydown	LX131356	30-Sep-2016	\$7,535.87	\$5,674,789.34
VCVH Holding Corp - First Lien Initial Term Loan	Unscheduled LIBOR Paydown	LX152675	30-Sep-2016	\$3,000.00	\$5,677,789.34
Velocity Pooling Vehicle LLC - First Lien Original Term Loan	LIBOR Paydown	LX136894	30-Sep-2016	\$10,000.00	\$5,687,789.34
Vencore Inc - Initial Term Loan (First Lien)	LIBOR Paydown	LX137131	30-Sep-2016	\$1,898.18	\$5,689,687.52
Vertiv Co - Term Loan	Unsettled loan principal (Virtual Cashflow)	LX155379	30-Sep-2016	(\$1,000,000.00)	\$4,689,687.52
Vertiv Co - Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX155379	30-Sep-2016	\$30,000.00	\$4,719,687.52
Virtuoso US LLC - Term Loan Retired 09/30/2016	Unscheduled LIBOR Paydown	LX145008	30-Sep-2016	\$2,038,938.21	\$6,758,625.73
Vizient Inc - Retired Initial Term Loan	LIBOR Paydown	LX150884	30-Sep-2016	\$4,750.00	\$6,763,375.73
Vizient Inc - Retired Initial Term Loan	Unscheduled LIBOR Paydown	LX150884	30-Sep-2016	\$218,779.41	\$6,982,155.14
Weight Watchers International Inc - Initial Tranche B-2 Term Loan	LIBOR Paydown	LX128907	30-Sep-2016	\$7,544.02	\$6,989,699.16
Western Digital Corporation - US Term B-1 Loan	LIBOR Paydown	LX154422	30-Sep-2016	\$6,000.00	\$6,995,699.16
William Morris Endeavor Entertainment LLC - First Lien Term Loan	LIBOR Paydown	LX135748	30-Sep-2016	\$627.38	\$6,996,326.54
William Morris Endeavor Entertainment LLC - First Lien Term Loan	Unscheduled LIBOR Paydown	LX135748	30-Sep-2016	\$6,872.63	\$7,003,199.17
XPO Logistics Inc - Refinanced Term Loan	LIBOR Paydown	LX154467	30-Sep-2016	\$2,985.00	\$7,006,184.17
Zebra Technologies Corporation - New Term Loan	Unscheduled LIBOR Paydown	LX152897	30-Sep-2016	\$27,272.73	\$7,033,456.90
Blount International, Inc. - Initial Term Loan	Prime Paydown	LX149926	03-Oct-2016	\$4,000.00	\$7,037,456.90
Hilex Poly Co LLC - First Lien Term Loan	Prime Paydown	LX142207	03-Oct-2016	\$7,499.99	\$7,044,956.89
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Unsettled loan principal (Virtual Cashflow)	LX153045	04-Oct-2016	(\$1,000,000.00)	\$6,044,956.89
Avantor Performance Materials Holdings Inc - First Lien Initial Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX153045	04-Oct-2016	(\$7,500.00)	\$6,037,456.89
Magic Newco LLC - First Lien Term Loan B	Unsettled loan principal (Virtual Cashflow)	LX155219	04-Oct-2016	(\$222,222.22)	\$5,815,234.67
CSM Bakery Solutions LLC - First Lien Term Loan	LIBOR Paydown	LX129905	05-Oct-2016	\$5,988.92	\$5,821,223.59
First Data Corp - Retired - 2021 Extended USD Term Loan	Unscheduled LIBOR Paydown	LX135219	06-Oct-2016	\$59,503.28	\$5,880,726.87
Valeant Pharmaceuticals International - Series F-1 Tranche B Term Loan	LIBOR Paydown	LX143679	06-Oct-2016	\$3,636.76	\$5,884,363.64

Security	Transaction Type	Security ID	Transaction Date	Transaction Amount	Account Balance
CSC Holdings LLC - Initial Term Loan	LIBOR Paydown	LX154963	11-Oct-2016	\$764,111.84	\$6,648,475.48
RP Crown Parent LLC - First Lien Term Loan	LIBOR Paydown	LX134441	12-Oct-2016	\$947,676.35	\$7,596,151.83
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	Unsettled loan principal (Virtual Cashflow)	LX153562	13-Oct-2016	(\$1,254,901.96)	\$6,341,249.87
Lions Gate Entertainment Corp - First Lien Tranche B Term Loan	Unsettled loan discount/premium (Virtual Cashflow)	LX153562	13-Oct-2016	\$6,274.51	\$6,347,524.38
Macdermid Inc - Tranche B Term Loan (First Lien)	LIBOR Paydown	LX130226	14-Oct-2016	\$200,874.54	\$6,548,398.92
Macdermid Inc - Tranche B Term Loan (First Lien)	Upfront Fee	LX130226	14-Oct-2016	\$8,817.96	\$6,557,216.88
Vantiv LLC - Term B Loan	LIBOR Paydown	LX137573	14-Oct-2016	\$1,664,285.71	\$8,221,502.59
WD Wolverine Holdings LLC - First Lien Term B	Unsettled loan principal (Virtual Cashflow)	LX155100	17-Oct-2016	(\$1,500,000.00)	\$6,721,502.59
WD Wolverine Holdings LLC - First Lien Term B	Unsettled loan discount/premium (Virtual Cashflow)	LX155100	17-Oct-2016	\$45,000.00	\$6,766,502.59
Acosta Inc - Term Loan	Trade		20-Oct-2016	\$494,699.46	\$7,261,202.05
Camelot US Acquisition I Co - Initial Term Loan	Trade	LX155002	20-Oct-2016	(\$502,500.00)	\$6,758,702.05
Cengage Learning Inc - Term B Loan	Trade	LX152766	20-Oct-2016	(\$2,314.13)	\$6,756,387.92
Fairmount Santrol Inc - Tranche B-2 Term Loan	Adjustment	LX136121	20-Oct-2016	\$2,557.51	\$6,758,945.43
Macmillan Academic Publishing Inc - Initial Term B9 Loan	Adjustment	LX143523	20-Oct-2016	\$141,507.01	\$6,900,452.44
Redtop Acquisitions Limited - First Lien Initial Dollar Term Loan	Trade	LX133725	20-Oct-2016	(\$750,000.00)	\$6,150,452.44
Springer Science & Business Media Finance BV - Initial Term B9 Loan	Adjustment	LX143523	20-Oct-2016	\$767,347.49	\$6,917,799.93
Springer Science & Business Media Finance Inc - Initial Term B9 Loan	Adjustment	LX143523	20-Oct-2016	\$1,603,856.97	\$8,521,656.90
Springer Science & Business Media GMBH - Initial Term B9 Loan	Adjustment	LX143523	20-Oct-2016	(\$2,884,258.40)	\$5,637,398.50
Springer Science & Business Media LLC - Initial Term B9 Loan	Adjustment	LX143523	20-Oct-2016	\$280,392.20	\$5,917,790.70
Springer-Verlag GmbH - Initial Term B9 Loan	Adjustment	LX143523	20-Oct-2016	\$91,154.73	\$6,008,945.43
UFC Holdings LLC - First Lien Term Loan	Trade	LX153867	20-Oct-2016	(\$503,750.00)	\$5,505,195.43
Allegro CLO I LTD - Principal Sub Subtotal				\$5,505,195.43	
Allegro CLO I LTD - Ramp Up Interest					
	Beginning Balance			\$0.00	\$0.00
Allegro CLO I LTD - Ramp Up Interest Subtotal				\$0.00	
Allegro CLO I LTD - Ramp Up Principal					
	Beginning Balance			\$0.00	\$0.00
Allegro CLO I LTD - Ramp Up Principal Subtotal				\$0.00	
Allegro CLO I LTD - Reserve					
	Beginning Balance			\$0.00	\$0.00
Allegro CLO I LTD - Reserve Subtotal				\$0.00	
Allegro CLO I LTD - Revolver Funding					
	Beginning Balance			\$92,788.73	\$92,788.73
	*** Funds Transfer *** Transfer from account 7987418400(principal) into account 7987448400 (revolver)		02-Aug-2016	\$115,985.92	\$208,774.65
	*** Funds Transfer *** Revolver to Prin		21-Sep-2016	(\$208,774.65)	\$0.00
Allegro CLO I LTD - Revolver Funding Subtotal				\$0.00	

ANNEX C

FIRST SUPPLEMENTAL INDENTURE

FIRST SUPPLEMENTAL INDENTURE

dated as of January 30, 2017

among

ALLEGRO CLO I, LTD.,
as Issuer

and

ALLEGRO CLO I, LLC,
as Co-Issuer

and

THE BANK OF NEW YORK MELLON TRUST COMPANY, NATIONAL ASSOCIATION,
as Trustee

to

the Indenture, dated as of January 30, 2014,
among the Issuer, the Co-Issuer and the Trustee

This FIRST SUPPLEMENTAL INDENTURE dated as of January 30, 2017 (this "Supplemental Indenture") to the Indenture dated as of January 30, 2014 (as amended, restated, extended, supplemented or otherwise modified in writing from time to time, the "Indenture") is entered into among Allegro CLO I, Ltd., an exempted company incorporated with limited liability under the laws of the Cayman Islands (the "Issuer"), Allegro CLO I, LLC, a limited liability company organized under the laws of the State of Delaware (the "Co-Issuer" and, together with the Issuer, the "Co-Issuers"), and The Bank of New York Mellon Trust Company, National Association, as trustee under the Indenture (together with its successors in such capacity, the "Trustee"). Capitalized terms used but not otherwise defined herein shall have the respective meanings set forth in the Indenture.

WHEREAS, pursuant to Section 8.1(xi)(C) of the Indenture, without the consent of the Holders of any Notes (except as provided below) but with the written consent of the Collateral Manager, the Co-Issuers, when authorized by Board Resolutions, and subject to the applicable conditions set forth in Section 8.1 of the Indenture and the Trustee may enter into one or more indentures supplemental to the Indenture, for the purpose of making such changes as shall be necessary to permit the Co-Issuers to co-issue replacement securities in connection with a Refinancing, and to make such other changes as shall be necessary to facilitate a Refinancing, in each case, in accordance with the Indenture;

WHEREAS, the Co-Issuers wish to amend the Indenture as set forth in this Supplemental Indenture and have requested that the Trustee execute and deliver this Supplemental Indenture;

WHEREAS, the conditions set forth for entry into a supplemental indenture pursuant to Section 8.1(xi)(C) of the Indenture have been satisfied;

WHEREAS, the Class A-1 Notes, the Class A-2 Notes and the Class B Notes issued on January 30, 2014 (the "Refinanced Notes") are being redeemed simultaneously with the execution of this Supplemental Indenture by the Co-Issuers and the Trustee;

WHEREAS, a Majority of the Holders of Subordinated Notes have consented to the execution of this Supplemental Indenture by the Co-Issuers and the Trustee;

WHEREAS, pursuant to the terms of this Supplemental Indenture, each purchaser of a Replacement Note (as defined below) will be deemed to have consented to the execution of this Supplemental Indenture by the Co-Issuers and the Trustee; and

WHEREAS, pursuant to Section 9.2(a)(ii) of the Indenture, a Majority of the Subordinated Notes have directed the Co-Issuers to effect a Refinancing of one or more (but fewer than all) Classes of Secured Notes from Refinancing Proceeds (so long as any Class of Secured Notes to be redeemed represents not less than the entire Class of such Secured Notes);

NOW, THEREFORE, in consideration of the mutual agreements herein set forth, the parties agree as follows:

I. **Amendments.** Terms of the Replacement Notes and Amendments to the Indenture.

- (a) The Co-Issuers will issue replacement Notes (referred to herein as the "Replacement Notes") (the proceeds of which shall be used to redeem the Class A-1 Notes, the Class A-2 Notes and the Class B Notes) which shall have the designations, original principal amounts and other characteristics as follows:

Principal Terms of the Replacement Notes

Class Designation	A-1-R	A-2-R	B-R
Original Principal Amount	U.S.\$213,800,000	U.S.\$45,700,000	U.S.\$28,500,000
Stated Maturity	January 30, 2026	January 30, 2026	January 30, 2026
Fixed Rate Note	No	No	No
Interest Rate			
Floating Rate Note	Yes	Yes	Yes
Index	LIBOR	LIBOR	LIBOR
Index Maturity ³	3 month	3 month	3 month
Spread	1.22%	1.65%	2.45%
Initial Rating(s)			
S&P	"AAA(sf)"	at least "AA(sf)"	at least "A(sf)"
Moody's	"Aaa(sf)"	None	None
Priority Classes	None	A-1-R	A-1-R, A-2-R
Pari passu Classes	None	None	None
Junior Classes	A-2-R, B-R, C, D, Subordinated (A), Subordinated (B)	B-R, C, D, Subordinated (A), Subordinated (B)	C, D, Subordinated (A), Subordinated (B)
Listed Notes	Yes	Yes	Yes
Interest deferrable	No	No	Yes
Applicable Issuer(s)	Co-Issuers	Co-Issuers	Co-Issuers

- (b) Effective as of the date hereof, the Indenture shall be amended as follows:

- (i) The definition of "Class A Notes" is deleted in its entirety and replaced with the following:

"Class A Notes": Prior to the Refinancing Date, the Class A-1 Notes and the Class A-2 Notes, collectively, and on and after the Refinancing Date, the Class A-R Notes.

- (ii) The definition of "Class A-1 Notes" is deleted in its entirety and replaced with the following:

"Class A-1 Notes": Prior to the Refinancing Date, the Class A-1 Senior Secured Floating Rate Notes issued pursuant to this Indenture and having the characteristics specified in Section 2.3 and on and after the Refinancing Date, the Class A-1-R Notes.

- (iii) The definition of "Class A-2 Notes" is deleted in its entirety and replaced with the following:

"Class A-2 Notes": Prior to the Refinancing Date, the Class A-2 Senior Secured Floating Rate Notes issued pursuant to this Indenture and having the characteristics specified in Section 2.3 and on and after the Refinancing Date, the Class A-2-R Notes.

(iv) The definition of "Class B Notes" is deleted in its entirety and replaced with the following:

"Class B Notes": Prior to the Refinancing Date, the Class B Senior Secured Deferrable Floating Rate Notes issued pursuant to this Indenture and having the characteristics specified in Section 2.3 and on and after the Refinancing Date, the Class B-R Notes.

(v) The definition of "Offering Circular" is deleted in its entirety and replaced with the following:

"Offering Circular": The offering circular relating to the offer and sale of the Notes dated January 29, 2014, including any supplements thereto, or, with respect to the Replacement Notes, the final offering circular relating to the offer and sale of the Replacement Notes dated January 26, 2017, including any supplements thereto.

(vi) The following new definitions, as set forth below, are added to Section 1.1 of the Indenture in alphabetical order:

"Class A-1-R Notes": The Class A-1-R Senior Secured Floating Rate Notes issued pursuant to this Indenture and having the characteristics specified in Section 2.3.

"Class A-2-R Notes": The Class A-2-R Senior Secured Floating Rate Notes issued pursuant to this Indenture and having the characteristics specified in Section 2.3.

"Class A-R Notes": The Class A-1-R Notes and the Class A-2-R Notes, collectively.

"Class B-R Notes": The Class B-R Senior Secured Deferrable Floating Rate Notes issued pursuant to this Indenture and having the characteristics specified in Section 2.3.

"Refinancing Date": January 30, 2017.

"Refinancing Initial Purchaser": Morgan Stanley & Co. LLC, in its capacity as initial purchaser of the Replacement Notes under the Refinancing Purchase Agreement.

"Refinancing Purchase Agreement": The agreement dated as of January 13, 2017 by and among the Co-Issuers and the Refinancing Initial Purchaser related to the Offering of the Replacement Notes.

"Replacement Notes": The Class A-1-R Notes, the Class A-2-R Notes and the Class B-R Notes.

(vii) On and after the Refinancing Date, the table in Section 2.3 of the Indenture shall be modified by adding the table set forth in Section I(a) of this Supplemental Indenture.

(viii) On and after the Refinancing Date, references to the Placement Agent in Section 2.5(a), Section 2.5(j), Section 2.5(o) and Section 7.17(e) of the Indenture and the definition of "17g-5 Website" shall be deemed to include references to the Refinancing Initial Purchaser.

(ix) On and after the Refinancing Date, the term "the Placement Agreement" in the definition of "Transaction Documents" is deleted and replaced with "the Refinancing Purchase Agreement, the Placement Agreement".

(x) On and after the Refinancing Date, the definition of "Reinvestment Target Par Balance" is amended by adding "by application of Interest Proceeds or Principal Proceeds pursuant to the Priority of Payments" prior to the "plus" at the end of clause (i) thereto.

(xi) The first sentence of Section 9.2(a) of the Indenture is amended by inserting the following proviso at the end thereof:

"; provided that no subsequent Refinancing of the Replacement Notes shall be permitted."

(xii) Section 14.3(a)(iv) of the Indenture is deleted in its entirety and replaced with the following:

"(iv) (1) the Placement Agent shall be sufficient for every purpose hereunder if in writing and mailed, first class postage prepaid, hand delivered, sent by overnight courier service or by telecopy in legible form, addressed to J.P. Morgan Securities LLC, 383 Madison Avenue, New York, NY 10179, Attention: Structured Products Group, facsimile No. 212-834-6500 or at any other address previously furnished in writing to the Issuer and the Trustee by the Placement Agent and (2) the Refinancing Initial Purchaser shall be sufficient for every purpose hereunder if in writing and mailed, first class postage prepaid, hand delivered, sent by overnight courier service, addressed to Morgan Stanley & Co. LLC, 1585 Broadway, New York, New York 10036, Attention: Managing Director, CLO Group, or at any other address previously furnished in writing to the Issuer and the Trustee by the Refinancing Initial Purchaser."

(xiii) Exhibit A-1 to the Indenture is amended by:

- (a) replacing all references to (1) "[A-1]" with "[A-1-R]", (2) "[A-2]" with "[A-2-R]" and (3) "[B]" with "[B-R]"; and
- (b) deleting "commencing July 30, 2014" and inserting "commencing April 30, 2017"; and
- (c) deleting "LIBOR plus [1.45] [2.00] [2.75] [3.45] [4.75]" and inserting "LIBOR plus [1.22] [1.65] [2.45] [3.45] [4.75]".

II. Issuance and Authentication of Replacement Notes.

The Replacement Notes shall be issued as Rule 144A Global Secured Notes and Regulation S Global Secured Notes and shall be executed by the Co-Issuers and delivered to the Trustee for authentication and thereupon the same shall be authenticated.

III. Noteholder Consent.

(A) Each Holder or beneficial owner of a Replacement Note, by its acquisition thereof on the Refinancing Date, shall be deemed to agree to the Indenture, as supplemented by this Supplemental Indenture and the execution by the Co-Issuers and the Trustee hereof.

(B) Written consents to this Supplemental Indenture have been obtained from a Majority of the Subordinated Notes.

IV. Governing Law.

THIS SUPPLEMENTAL INDENTURE AND THE REPLACEMENT NOTES AND ALL DISPUTES ARISING THEREFROM OR RELATING THERETO SHALL BE CONSTRUED IN ACCORDANCE WITH AND GOVERNED BY THE LAW OF THE STATE OF NEW YORK WITHOUT REGARD TO THE CONFLICTS OF LAWS PRINCIPLES THEREOF (OTHER THAN SECTIONS 5-1401 AND 5-1402 OF THE NEW YORK GENERAL OBLIGATIONS LAW).

V. Execution in Counterparts.

This Supplemental Indenture may be executed in any number of counterparts, each of which so executed shall be deemed to be an original, but all such counterparts shall together constitute but one and the same instrument. Delivery of an executed counterpart of this Supplemental Indenture by electronic means (including email or telecopy) will be effective as delivery of a manually executed counterpart of this Supplemental Indenture.

VI. Concerning the Trustee.

The recitals contained in this Supplemental Indenture shall be taken as the statements of the Co-Issuers, and the Trustee assumes no responsibility for their correctness. Except as provided in the Indenture, the Trustee shall not be responsible or accountable in any way whatsoever for or with respect to the validity, execution or sufficiency of this Supplemental

Indenture and makes no representation with respect thereto. In entering into this Supplemental Indenture, the Trustee shall be entitled to the benefit of every provision of the Indenture relating to the conduct of or affecting the liability of or affording protection to the Trustee.

VII. No Other Changes.

Except as provided herein, the Indenture shall remain unchanged and in full force and effect, and each reference to the Indenture and words of similar import in the Indenture, as amended hereby, shall be a reference to the Indenture as amended hereby and as the same may be further amended, supplemented and otherwise modified and in effect from time to time. This Supplemental Indenture may be used to create a conformed amended and restated Indenture for the convenience of administration by the parties hereto.

VIII. Execution, Delivery and Validity.

Each of the Co-Issuers represents and warrants to the Trustee that (i) this Supplemental Indenture has been duly and validly executed and delivered by it and constitutes its legal, valid and binding obligation, enforceable against it in accordance with its terms and (ii) the execution of this Supplemental Indenture is authorized or permitted under the Indenture and all conditions precedent thereto have been satisfied.

IX. Amended and Restated Indenture.

This Supplemental Indenture may be incorporated into an amended and restated Indenture.

X. Binding Effect.

This Supplemental Indenture shall be binding upon and inure to the benefit of the parties hereto and their respective successors and assigns.

XI. Direction to the Trustee.

The Issuer hereby directs the Trustee to execute this Supplemental Indenture and acknowledges and agrees that the Trustee will be fully protected in relying upon the foregoing direction.

[Signature Page Follows]

IN WITNESS WHEREOF, the parties hereto have caused this Supplemental Indenture to be duly executed and delivered by their respective proper and duly authorized officers as of the day and year first above written.

EXECUTED as a DEED by:

ALLEGRO CLO I, LTD.,
as Issuer

By: _____
Name:
Title:

Witness: _____

ALLEGRO CLO I, LLC,
as Co-Issuer

By: _____
Name:
Title:

THE BANK OF NEW YORK MELLON TRUST
COMPANY, NATIONAL ASSOCIATION,
as Trustee

By: _____
Name:
Title:

CONSENTED TO BY:

AXA INVESTMENT MANAGERS, INC.,
as Collateral Manager

By: _____
Name:
Title:

PRINCIPAL OFFICE OF CO-ISSUERS

Allegro CLO I, Ltd.
c/o Estera Trust (Cayman) Limited
Clifton House, 75 Fort Street
PO Box 1350
Grand Cayman, KY1-1108
Cayman Islands

Allegro CLO I, LLC
c/o Puglisi & Associates
850 Library Avenue, Suite 204
Newark, DE 19711

COLLATERAL MANAGER

AXA Investment Managers, Inc.
100 W. Putnam Avenue
Greenwich, CT 06830

**TRUSTEE, PAYING AGENT
AND COLLATERAL ADMINISTRATOR**

The Bank of New York Mellon Trust Company, National Association
601 Travis Street, 16th Floor
Houston, TX 77002

IRISH LISTING AGENT

The Bank of New York Mellon SA/NV, Dublin Branch
Hanover Building, Windmill Lane
Dublin 2
Ireland

LEGAL ADVISORS

*To the Co-Issuers and the Refinancing Initial
Purchaser as to United States law*

Paul Hastings LLP
875 15th Street, N.W.
Washington, D.C. 20005

*To the Issuer
as to Cayman Islands law*

Appleby (Cayman) Ltd.
Clifton House, 71 Fort Street
PO Box 190
Grand Cayman, KY1-1104
Cayman Islands

*To the Collateral Manager
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