

## Portfolio Assets: Requirements Summary

Requirements Summary			Asset Information			
	Outcome	Requirement	Result	Aggregate Principal Amount of Portfolio Collateral	\$288,709,018.08	
<b>Collateral Quality</b>				Defaulted Obligations	\$23,439,196.00	
Collateral Quality: Diversity Test	28.4	>= 25	PASS			
Collateral Quality: Moody's Weighted Average Recovery Rate	60.5%	43.5%	PASS			
Collateral Quality: Moody's Weighted Average Rating Test	3400	<=4020	PASS			
Collateral Quality: S&P Min WA Recovery Rate Test - Class A	54.7%	>= 53.60%	PASS			
Collateral Quality: S&P Min WA Recovery Rate Test - Class B	58.5%	>= 57.3%	PASS			
Collateral Quality: S&P Min WA Recovery Rate Test - Class C	62.3%	>= 61.00%	PASS			
Collateral Quality: S&P Min WA Recovery Rate Test - Class D	65.2%	>= 63.85%	PASS			
Collateral Quality: S&P Min WA Recovery Rate Test - Class E	68.1%	>= 66.70%	PASS			
Collateral Quality: Weighted Average Coupon Test	0.0000%	>= 9.000%	N/A			
Collateral Quality: Weighted Average Life Test	4.54	<=9	PASS			
Collateral Quality: Weighted Average Spread Test	3.911%	>= 3.15%	PASS			
<b>Coverage</b>				<b>Liability Information</b>		
Collateral Coverage Test: Class A/B Principal Coverage Test	139.91%	>= 134.0%	PASS	Tranche	Commitment	Outstanding
Collateral Coverage Test: Class C Principal Coverage Test	126.42%	>= 123.4%	PASS	Class A Notes	\$176,250,000.00	\$176,250,000.00
Collateral Coverage Test: Class D Principal Coverage Test	121.62%	>= 120.2%	PASS	Class B Notes	\$30,000,000.00	\$30,000,000.00
Collateral Coverage Test: Class E Principal Coverage Test	115.77%	>= 115.4%	PASS	Class C Notes	\$22,000,000.00	\$22,000,000.00
Interest Coverage Test: Class A/B Interest Coverage Test	194.14%	>= 125.0%	PASS	Class C Deferred Interest Notes	\$0.00	\$0.00
Interest Coverage Test: Class C Interest Coverage Test	171.64%	>= 115.0%	PASS	Class D Notes	\$9,000,000.00	\$9,000,000.00
Interest Coverage Test: Class D Interest Coverage Test	162.40%	>= 110.0%	PASS	Class D Deferred Interest Notes	\$0.00	\$0.00
Interest Coverage Test: Class E Interest Coverage Test	148.54%	>= 105.0%	PASS	Class E Notes	\$12,000,000.00	\$12,000,000.00
Interest Diversion Test	115.77%	>= 116.4%	FAIL	Class E Deferred Interest Notes	\$0.00	\$0.00
<b>Portfolio Percentage Limitations</b>				Income Notes	\$59,800,000.00	\$59,800,000.00
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 01: Healthcare, Education and Childcare	13.67%	<= 15.00%	PASS	<b>\$309,050,000.00</b>	<b>\$309,050,000.00</b>	

\* Deferred Interests or Participating Payments are excluded from totals

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<b>Portfolio Percentage Limitations</b>			
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 02: Electronics	12.95%	<= 15.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 03: Telecommunications	11.59%	<= 12.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 04: Hotels, Motels, Inns and Gaming	6.43%	<= 12.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 05: Diversified/Conglomerate Service	6.11%	<= 12.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 06: Banking	5.45%	<= 12.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 07: Printing, Publishing, and Broadcasting	5.27%	<= 12.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 08: Buildings and Real Estate	4.94%	<= 12.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 09: Chemicals, Plastics and Rubber	4.93%	<= 12.00%	PASS
Portfolio Percentage Limitations (a): Industry Concentration - Moody's - 10: Automobile	2.94%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 01: Electronics/electrical	12.95%	<= 15.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 02: Telecommunications/cellular	11.59%	<= 15.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 03: Health care	10.23%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 04: Business equipment & Services	9.55%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 05: Lodging & casinos	6.43%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 06: Financial intermediaries	5.45%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 07: Publishing	5.27%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 08: Building & Development	4.94%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 09: Chemical & Plastics	4.93%	<= 12.00%	PASS
Portfolio Percentage Limitations (b): Industry Concentration - S&P - 10: Leisure goods/activities/movies	3.32%	<= 12.00%	PASS

## Portfolio Assets: Requirements Summary

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<b>Portfolio Percentage Limitations</b>			
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 01: Realogy Corporation	3.93%	<= 4.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 02: Cavtel Holdings LLC	3.89%	<= 4.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 03: Corel Corporation	3.88%	<= 4.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 04: Pegasus Solutions Inc	3.47%	<= 4.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 05: First Data Corp	2.95%	<= 4.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 06: Ford Motor Company	2.94%	<= 3.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 07: Attachmate Corporation	2.86%	<= 3.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 08: Proquest CSA, LLC-PQIL	2.85%	<= 3.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 09: Investools	2.55%	<= 3.00%	PASS
Portfolio Percentage Limitations (c): Highest Obligor - Moody's Senior Secured Loans - 10: Nuvox Transition Subsidiary LLC	2.29%	<= 3.00%	PASS
Portfolio Percentage Limitations (c): Highest Single Obligor - Moody's Non-Senior Secured	2.99%	<= 3.0%	PASS
Portfolio Percentage Limitations (d): Synthetics, Participations, and Issuers Organized in Countries with a Foreign Currency	0.00%	<= 20.0%	PASS
Portfolio Percentage Limitations (e): Permitted Obligors Organized Outside the US	1.97%	<= 10.0%	PASS
Portfolio Percentage Limitations (f): Highest Single Permitted Obligor Organized in Moody's Group I:	0.00%	<= 10.00%	PASS
Portfolio Percentage Limitations (g)(a): Highest Single Permitted Obligor for Moody's Group II:	0.00%	<= 5.00%	PASS
Portfolio Percentage Limitations (g)(b): Permitted Obligors in Moody's Group II	0.00%	<= 7.5%	PASS
Portfolio Percentage Limitations (h)(a): Highest Single Permitted Obligor for Moody's Group III:	0.00%	<= 2.50%	PASS
Portfolio Percentage Limitations (h)(b): Permitted Obligors in Moody's Group III	0.00%	<= 5.0%	PASS

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<b>Portfolio Percentage Limitations</b>			
Portfolio Percentage Limitations (i): Highest Single Permitted Obligor for Moody's Group IV:	0.00%	<= 2.50%	PASS
Portfolio Percentage Limitations (j): Tax Jurisdiction Permitted Obligor:	0.00%	<= 5.00%	PASS
Portfolio Percentage Limitations (k): Non-Floating Rate Collateral Debt Obligations	0.00%	<= 10.0%	PASS
Portfolio Percentage Limitations (l)(a): Partial PIK Securities	0.00%	<= 10.0%	PASS
Portfolio Percentage Limitations (l)(b): Deferred Interest PIK Securities	0.00%	<= 5.0%	PASS
Portfolio Percentage Limitations (l)(c): Partial PIK and Deferred Interest PIK Securities	0.00%	<= 10.0%	PASS
Portfolio Percentage Limitations (m): Conversion into Equity Securities Option or attached Warrants	0.00%	<= 5.0%	PASS
Portfolio Percentage Limitations (n): Caa Securities	26.58%	<= 20.0%	FAIL
Portfolio Percentage Limitations (n): Caa Securities excluding In-Process Securities	25.52%	<= 15.0%	FAIL
Portfolio Percentage Limitations (o): CCC Securities	12.02%	<= 15.0%	PASS
Portfolio Percentage Limitations (p): Restructured Securities	0.00%	<= 15.0%	PASS
Portfolio Percentage Limitations (q): CCC/Caa1 Securities excluding In-Process Securities	27.88%	<= 17.5%	FAIL
Portfolio Percentage Limitations (r): Delayed Drawdown and Revolving Collateral Debt Obligations	0.00%	<= 10.0%	PASS
Portfolio Percentage Limitations (s): Discount Securities	0.00%	<= 5.0%	PASS
Portfolio Percentage Limitations (t): DIP Obligations	0.00%	<= 5.0%	PASS
Portfolio Percentage Limitations (t): Highest Single DIP Obligor	0.00%	<= 2.0%	PASS
Portfolio Percentage Limitations (u): Bridge Loans	0.00%	<= 5.0%	PASS
Portfolio Percentage Limitations (v): Pay interest less frequently than quarterly but no less frequently than semi-annually	0.00%	<= 5.0%	PASS
Portfolio Percentage Limitations (w): Moody's Senior Secured Loans	88.25%	>= 85.0%	PASS
Portfolio Percentage Limitations (x): Moody's Second Lien Loans	7.67%	<= 15.0%	PASS
Portfolio Percentage Limitations (y): Broadly Syndicated Loans	54.13%	<= 70.0%	PASS
Portfolio Percentage Limitations (z): Synthetics, Participations, and Issuers Organized in Countries with a Foreign Currency S&P Rating < AA	0.00%	<= 25.0%	PASS

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	Outcome	Requirement	Result
<b>Summary</b>			
Portfolio Assets: Current Pay Obligations	0.000%	<= 5.00%	PASS
Portfolio Assets: Discretionary Reason For Sale	6.715%	<= 20.00%	PASS
Portfolio Assets: Per S&P (a)(iii)(a)	0.000%	<= 10.00%	PASS
Portfolio Assets: Per S&P clauses (f), (g) and (h)	0.000%	<= 7.50%	PASS