

XXX Portfolio

Amounts in USD

(Market Price sourced from Bloomberg. Data as of Jun 6, 2016)

#	Issuer Name	Asset Name	Spread	Maturity	Moody's Rating	S&P Rating	Cost %	Par	Cost	Moody's Sector	S&P Sector	Lien
1	XXX	Initial Term Loan	4.00%	7/5/2022	B2	B	99.500%	3,760,821.9	3,742,017.8	Retail	Retailers (other than food/drug)	First Lien
2	XXX	Term Loan New	3.25%	9/26/2021	B1	B	96.500%	1,494,610.9	1,442,299.5	Media: Advertising, Printing & Publishing	Food service	First Lien
3	XXX	Term Loan B4	4.50%	8/25/2021	Ba3	BB-	100.875%	1,989,974.9	2,007,387.2	Beverage, Food and Tobacco	Food/drug retailers	First Lien
4	XXX	Initial Dollar Term B-2 Loans	4.25%	8/29/2021	B2	B	99.250%	1,980,101.5	1,965,250.8	Capital Equipment	Industrial equipment	First Lien
5	XXX	Initial Dollar Term B-1 Loan	4.25%	8/29/2021	B2	B	99.250%	1,980,101.5	1,965,250.7	Capital Equipment	Industrial equipment	First Lien
6	XXX	Initial Term Loans	3.50%	7/28/2022	B2	B+	99.750%	2,487,500.0	2,481,281.3	Banking, Finance, Insurance & Real Estate	Financial intermediaries	First Lien
7	XXX	Initial Term Loan	3.50%	8/12/2022	B2	B	99.750%	4,975,000.0	4,962,562.5	Banking, Finance, Insurance & Real Estate	Financial intermediaries	First Lien
8	XXX	Initial Term Loan	3.75%	8/17/2021	Ba2	BB	99.750%	1,975,000.0	1,970,062.5	Healthcare & Pharmaceuticals	Drugs	First Lien
9	XXX	Incremental Tranche B-4 Term Loans	4.00%	8/4/2022	Ba3	B	99.500%	3,286,920.8	3,270,486.2	Services: Consumer	Diversified Insurance	First Lien
10	XXX	Term Loans Second Lien	7.50%	3/3/2021	Caa1	CCC+	99.500%	1,500,000.0	1,492,500.0	Services: Consumer	Diversified Insurance	Second Lien
11	XXX	Term Loan	3.50%	2/1/2023	Ba1	BBB	97.500%	1,000,000.0	975,000.0	Telecommunications	Telecommunications	First Lien
12	XXX	Initial Term Loans	3.75%	7/29/2022	B2	B+	99.750%	3,990,000.0	3,980,025.0	Construction & Building	Building and development	First Lien
13	XXX	Term I Loan	2.75%	1/21/2023	Ba1	BBB-	99.750%	2,000,000.0	1,995,000.0	Media: Broadcasting & Subscription	Cable & satellite television	First Lien
14	XXX	Initial Term Loans	4.00%	7/8/2022	B1	B+	97.500%	5,985,000.0	5,835,375.0	Hotel, Gaming & Leisure	Leisure goods/activities/movies	First Lien
15	XXX	Term Loan	4.25%	1/22/2023	B1	B	99.000%	2,000,000.0	1,980,000.0	Retail	Retailers (other than food/drug)	First Lien
16	XXX	Term Loan	4.00%	10/22/2022	B1	BB-	99.750%	3,482,500.0	3,473,793.8	Telecommunications	Telecommunications	First Lien
17	XXX	Term Loan B-3	3.75%	7/30/2021	B2	B	100.000%	3,000,000.0	3,000,000.0	Media: Diversified & Production	Leisure goods/activities/movies	First Lien
18	XXX	Initial Term Loans	3.75%	12/17/2021	B1	B+	100.750%	1,989,949.7	2,004,874.4	High Tech Industries	Business equipment and services	First Lien
19	XXX	Term Loan	4.00%	12/18/2021	B1	B	100.500%	1,917,948.7	1,927,538.5	Retail	Retailers (other than food/drug)	First Lien
20	XXX	Term Loan	6.50%	8/21/2020	B2	CCC+	99.054%	5,014,706.9	4,967,256.6	Metals & Mining	Nonferrous metals/minerals	First Lien
21	XXX	Initial Term Loans	4.50%	8/13/2022	B2	B	99.500%	2,987,500.0	2,972,562.5	Healthcare & Pharmaceuticals	Health care	First Lien
22	XXX	Initial Term Loan	3.25%	5/13/2021	Ba3	BB-	100.625%	1,989,899.0	2,002,335.8	Media: Advertising, Printing & Publishing	Business equipment and services	First Lien
23	XXX	Initial Term Loan	3.50%	7/8/2022	Ba3	BB+	99.750%	2,391,587.1	2,385,608.2	Banking, Finance, Insurance & Real Estate	Financial intermediaries	First Lien
24	XXX	Initial Term Loan	3.75%	9/30/2022	B1	BB	99.500%	2,304,147.5	2,292,626.7	Retail	Retailers (other than food/drug)	First Lien
25	XXX	Dollar Term Loan	3.50%	8/5/2022	B2	B	99.750%	1,995,000.0	1,990,012.5	High Tech Industries	Electronics/electric	First Lien
26	XXX	Tranche B-1 Dollar Term Loans	3.25%	6/10/2021	B2	B+	99.000%	1,995,000.0	1,975,050.0	Banking, Finance, Insurance & Real Estate	Financial intermediaries	First Lien
27	XXX	Term Loan B-1	4.50%	8/6/2021	B2	B	100.500%	2,984,962.4	2,999,887.2	Telecommunications	Telecommunications	First Lien
28	XXX	Initial Term Loans	3.25%	8/18/2022	B1	B	99.500%	4,975,000.0	4,950,125.0	Healthcare & Pharmaceuticals	Health care	First Lien
29	XXX	Initial Loans Second Lien	6.50%	5/12/2021	Caa1	B	94.500%	5,000,000.0	4,725,000.0	Energy: Oil & Gas	Oil and Gas	Second Lien
30	XXX	Closing Date Term Loans	3.25%	6/10/2022	B1	BB-	97.250%	3,975,012.5	3,865,699.7	Hotel, Gaming & Leisure	Leisure goods/activities/movies	First Lien
31	XXX	USD Term Loans	4.00%	12/12/2018	B1	B+	100.500%	1,433,910.9	1,441,080.5	High Tech Industries	Electronics/electric	First Lien
32	XXX	Incremental Term B-1 Loans	2.75%	3/19/2021	Ba1	BB+	97.750%	1,000,000.0	977,500.0	Healthcare & Pharmaceuticals	Drugs	First Lien
33	XXX	2013 Term Loans	3.75%	11/8/2019	B2	B+	99.625%	4,962,543.5	4,943,933.9	Construction & Building	Business equipment and services	First Lien
34	XXX	Initial Term Loans	4.00%	5/29/2020	B1	B	100.375%	2,984,848.5	2,996,041.7	High Tech Industries	Electronics/electric	First Lien
35	XXX	USD TLB-6	4.00%	2/10/2023	B1	B+	95.750%	2,000,000.0	1,915,000.0	Media: Broadcasting & Subscription	Cable & satellite television	First Lien

XXX Portfolio

Amounts in USD
(Market Price sourced from Bloomberg, Data as of Jun 6, 2016)

#	Issuer Name	Asset Name	January 18, 2016		March 14, 2016		April 13, 2016		May 5, 2016		May 16, 2016		May 23, 2016		May 30, 2016	
			Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value
1	XXX	Initial Term Loan	96.938%	3,645,665.6	93.688%	3,523,438.8	97.625%	3,671,502.4	98.125%	3,690,306.5	97.375%	3,662,100.3	97.375%	3,662,100.3	97.313%	3,659,749.8
2	XXX	Term Loan New	NA	NA	95.625%	1,429,221.6	98.250%	1,468,455.2	99.063%	1,480,598.9	99.063%	1,480,598.9	98.875%	1,477,796.5	99.750%	1,490,874.3
3	XXX	Term Loan B4	99.063%	1,971,328.9	99.750%	1,985,000.0	100.250%	1,994,949.9	100.500%	1,999,924.8	100.563%	2,001,168.5	100.563%	2,001,168.5	100.375%	1,997,437.3
4	XXX	Initial Dollar Term B-2 Loans	97.438%	1,929,371.3	97.250%	1,925,648.7	101.438%	2,008,575.4	101.500%	2,009,803.0	101.500%	2,009,803.0	101.500%	2,009,803.0	101.500%	2,009,803.0
5	XXX	Initial Dollar Term B-1 Loan	97.250%	1,925,648.7	97.000%	1,920,698.5	97.438%	1,929,371.3	97.563%	1,931,836.5	97.750%	1,935,549.2	97.688%	1,934,311.7	98.000%	1,940,499.5
6	XXX	Initial Term Loans	99.500%	2,475,062.5	99.813%	2,482,848.4	100.125%	2,490,609.4	100.625%	2,503,046.9	100.313%	2,495,273.4	100.063%	2,489,054.7	100.125%	2,490,609.4
7	XXX	Initial Term Loan	98.438%	4,897,290.5	98.875%	4,919,031.3	99.000%	4,925,250.0	99.063%	4,928,359.4	99.125%	4,931,468.8	99.250%	4,937,687.5	99.500%	4,950,125.0
8	XXX	Initial Term Loan	95.250%	1,881,187.5	96.750%	1,910,812.5	96.438%	1,904,650.5	100.125%	1,977,468.8	99.125%	1,957,718.8	99.750%	1,970,062.5	99.500%	1,965,125.0
9	XXX	Incremental Tranche B-4 Term Loans	92.875%	3,052,727.7	96.000%	3,155,444.0	98.000%	3,221,182.4	99.375%	3,266,377.5	99.625%	3,274,594.8	99.750%	3,278,703.5	99.750%	3,278,703.5
10	XXX	Term Loans Second Lien	92.875%	1,393,125.0	92.750%	1,391,250.0	94.938%	1,424,070.0	96.563%	1,448,437.5	99.625%	1,494,375.0	97.438%	1,461,562.5	98.250%	1,473,750.0
11	XXX	Term Loan	NA	NA	99.938%	999,380.0	99.750%	997,500.0	100.188%	1,001,875.0	100.313%	1,003,125.0	100.313%	1,003,125.0	100.438%	1,004,375.0
12	XXX	Initial Term Loans	98.313%	3,922,688.7	98.688%	3,937,651.2	99.438%	3,967,576.2	99.000%	3,950,100.0	99.000%	3,950,100.0	98.938%	3,947,606.3	99.375%	3,965,062.5
13	XXX	Term I Loan	100.125%	2,002,500.0	100.313%	2,006,260.0	100.250%	2,005,000.0	100.563%	2,011,250.0	100.438%	2,008,750.0	100.563%	2,011,250.0	NA	NA
14	XXX	Initial Term Loans	95.063%	5,689,520.6	92.625%	5,543,606.3	92.875%	5,558,568.8	97.125%	5,812,931.3	97.688%	5,846,596.9	97.250%	5,820,412.5	97.313%	5,824,153.1
15	XXX	Term Loan	NA	NA	99.875%	1,997,500.0	100.688%	2,013,760.0	100.750%	2,015,000.0	100.750%	2,015,000.0	100.625%	2,012,500.0	100.813%	2,016,250.0
16	XXX	Term Loan	94.438%	3,288,803.4	96.500%	3,360,612.5	97.125%	3,382,378.1	98.563%	3,432,439.1	99.000%	3,447,675.0	99.375%	3,460,734.4	99.063%	3,449,851.6
17	XXX	Term Loan B-3	96.375%	2,891,250.0	95.875%	2,876,250.0	97.250%	2,917,500.0	97.938%	2,938,125.0	98.438%	2,953,125.0	98.875%	2,966,250.0	99.000%	2,970,000.0
18	XXX	Initial Term Loans	100.188%	1,993,690.8	99.563%	1,981,253.7	99.000%	1,970,050.2	98.500%	1,960,100.5	98.875%	1,967,562.8	98.500%	1,960,100.5	98.625%	1,962,587.9
19	XXX	Term Loan	99.375%	1,905,961.5	99.250%	1,903,564.1	99.000%	1,898,769.2	98.875%	1,896,371.8	98.813%	1,895,173.1	98.813%	1,895,173.1	99.000%	1,898,769.2
20	XXX	Term Loan	85.620%	4,293,592.0	86.000%	4,312,647.9	86.000%	4,312,647.9	85.000%	4,262,500.8	85.000%	4,262,500.8	85.000%	4,262,500.8	85.750%	4,300,111.1
21	XXX	Initial Term Loans	99.125%	2,961,359.4	99.750%	2,980,031.3	100.375%	2,998,703.1	100.125%	2,991,234.4	100.250%	2,994,968.8	100.375%	2,998,703.1	100.625%	3,006,171.9
22	XXX	Initial Term Loan	99.688%	1,983,690.5	99.938%	1,988,665.2	100.188%	1,993,640.0	100.313%	1,996,117.4	100.438%	1,998,604.8	100.500%	1,999,848.5	100.375%	1,997,361.1
23	XXX	Initial Term Loan	97.313%	2,327,325.2	96.438%	2,306,398.8	97.375%	2,328,808.0	100.500%	2,403,545.1	100.500%	2,403,545.1	100.375%	2,400,555.6	100.625%	2,406,534.6
24	XXX	Initial Term Loan	99.875%	2,301,267.3	100.000%	2,304,147.5	100.375%	2,312,788.0	100.313%	2,311,347.9	100.313%	2,311,347.9	100.438%	2,314,228.1	100.375%	2,312,788.0
25	XXX	Dollar Term Loan	100.250%	1,999,987.5	97.813%	1,951,369.4	98.500%	1,965,075.0	98.438%	1,963,828.1	98.563%	1,966,321.9	98.563%	1,966,321.9	98.875%	1,972,556.3
26	XXX	Tranche B-1 Dollar Term Loans	98.688%	1,968,825.6	97.313%	1,941,394.4	99.125%	1,977,543.8	100.125%	1,997,493.8	99.313%	1,981,284.4	99.563%	1,986,271.9	100.000%	1,995,000.0
27	XXX	Term Loan B-1	98.500%	2,940,188.0	98.750%	2,947,650.4	100.125%	2,988,693.6	100.938%	3,012,946.4	101.188%	3,020,408.8	101.063%	3,016,677.6	101.625%	3,033,468.0
28	XXX	Initial Term Loans	98.625%	4,906,593.8	99.250%	4,937,687.5	99.375%	4,943,906.3	98.875%	4,919,031.3	98.875%	4,919,031.3	98.875%	4,919,031.3	99.063%	4,928,359.4
29	XXX	Initial Loans Second Lien	74.125%	3,706,250.0	74.125%	3,706,250.0	74.125%	3,706,250.0	66.125%	3,306,250.0	66.125%	3,306,250.0	66.125%	3,306,250.0	66.938%	3,346,875.0
30	XXX	Closing Date Term Loans	99.250%	3,945,199.9	99.375%	3,950,168.7	99.125%	3,940,231.2	99.438%	3,952,653.1	99.563%	3,957,621.9	99.625%	3,960,106.2	99.813%	3,967,559.4
31	XXX	USD Term Loans	100.125%	1,435,703.3	100.188%	1,436,606.7	100.250%	1,437,495.7	100.375%	1,439,288.1	100.625%	1,442,872.9	100.625%	1,442,872.9	100.625%	1,442,872.9
32	XXX	Incremental Term B-1 Loans	NA	NA	98.938%	989,380.0	97.188%	971,880.0	97.938%	979,375.0	98.063%	980,625.0	98.000%	980,000.0	98.438%	984,375.0
33	XXX	2013 Term Loans	91.375%	4,534,524.1	91.188%	4,525,244.1	95.813%	4,754,761.8	96.625%	4,795,057.6	96.750%	4,801,260.8	97.500%	4,838,479.9	97.750%	4,850,886.2
34	XXX	Initial Term Loans	95.750%	2,857,992.4	96.875%	2,891,572.0	96.563%	2,882,259.2	95.750%	2,857,992.4	95.688%	2,856,126.9	97.125%	2,899,034.1	96.313%	2,874,782.2
35	XXX	USD TLB-6	NA	NA	98.188%	1,963,760.0	99.688%	1,993,760.0	100.313%	2,006,250.0	100.438%	2,008,750.0	100.375%	2,007,500.0	100.250%	2,005,000.0

XXX Portfolio

Amounts in USD
(Market Price sourced from Bloomberg, Data as of Jun 6, 2016)

#	Issuer Name	Asset Name	June 6, 2016		June 13, 2016		June 20, 2016		June 27, 2016		July 4, 2016		July 11, 2016	
			Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value
1	XXX	Initial Term Loan	97.000%	3,647,997.3	97.125%	3,652,698.3	95.563%	3,593,935.4	94.813%	3,565,729.3	94.438%	3,551,626.2	95.188%	3,579,832.4
2	XXX	Term Loan New	100.250%	1,498,347.4	100.125%	1,496,479.1	97.313%	1,454,443.2	96.750%	1,446,036.0	96.250%	1,438,562.9	96.750%	1,446,036.0
3	XXX	Term Loan B4	100.375%	1,997,437.3	100.563%	2,001,168.5	100.063%	1,991,218.7	99.938%	1,988,731.2	99.938%	1,988,731.2	NA	NA
4	XXX	Initial Dollar Term B-2 Loans	101.500%	2,009,803.0	101.500%	2,009,803.0	101.500%	2,009,803.0	101.500%	2,009,803.0	101.500%	2,009,803.0	101.500%	2,009,803.0
5	XXX	Initial Dollar Term B-1 Loan	98.250%	1,945,449.7	98.000%	1,940,499.5	97.500%	1,930,599.0	97.500%	1,930,599.0	97.375%	1,928,123.8	97.563%	1,931,836.5
6	XXX	Initial Term Loans	100.500%	2,499,937.5	100.500%	2,499,937.5	100.250%	2,493,718.8	100.000%	2,487,500.0	100.000%	2,487,500.0	100.250%	2,493,718.8
7	XXX	Initial Term Loan	99.500%	4,950,125.0	99.500%	4,950,125.0	99.063%	4,928,359.4	98.750%	4,912,812.5	98.750%	4,912,812.5	98.688%	4,909,703.1
8	XXX	Initial Term Loan	99.625%	1,967,593.8	99.750%	1,970,062.5	99.125%	1,957,718.8	99.000%	1,955,250.0	99.000%	1,955,250.0	99.000%	1,955,250.0
9	XXX	Incremental Tranche B-4 Term Loans	99.938%	3,284,866.5	99.938%	3,284,866.5	99.250%	3,262,268.9	98.625%	3,241,725.6	98.750%	3,245,834.3	99.250%	3,262,268.9
10	XXX	Term Loans Second Lien	98.125%	1,471,875.0	97.875%	1,468,125.0	96.563%	1,448,437.5	96.563%	1,448,437.5	96.750%	1,451,250.0	97.563%	1,463,437.5
11	XXX	Term Loan	100.438%	1,004,375.0	100.375%	1,003,750.0	100.063%	1,000,625.0	99.813%	1,000,625.0	99.813%	998,125.0	100.313%	1,003,125.0
12	XXX	Initial Term Loans	99.500%	3,970,050.0	99.625%	3,975,037.5	99.813%	3,982,518.8	99.625%	3,975,037.5	99.813%	3,982,518.8	99.250%	3,960,075.0
13	XXX	Term I Loan	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	
14	XXX	Initial Term Loans	98.813%	5,913,928.1	98.938%	5,921,409.4	98.000%	5,865,300.0	97.875%	5,857,818.8	98.000%	5,865,300.0	97.813%	5,854,078.1
15	XXX	Term Loan	100.375%	2,007,500.0	100.500%	2,010,000.0	99.938%	1,998,750.0	100.000%	2,000,000.0	99.875%	1,997,500.0	100.438%	2,008,750.0
16	XXX	Term Loan	99.250%	3,456,381.3	99.250%	3,456,381.3	98.938%	3,445,498.4	98.563%	3,432,439.1	99.125%	3,452,028.1	99.688%	3,471,617.2
17	XXX	Term Loan B-3	98.938%	2,968,125.0	98.813%	2,964,375.0	97.813%	2,934,375.0	96.875%	2,906,250.0	96.250%	2,887,500.0	97.625%	2,928,750.0
18	XXX	Initial Term Loans	99.063%	1,971,294.0	99.188%	1,973,781.4	98.438%	1,958,856.8	98.063%	1,951,394.5	98.500%	1,960,100.5	98.813%	1,966,319.1
19	XXX	Term Loan	99.250%	1,903,564.1	99.375%	1,905,961.5	98.625%	1,891,576.9	98.438%	1,887,980.8	99.750%	1,913,153.8	100.000%	1,917,948.7
20	XXX	Term Loan	86.000%	4,312,647.9	86.000%	4,312,647.9	86.000%	4,312,647.9	86.000%	4,312,647.9	86.000%	4,312,647.9	86.000%	4,312,647.9
21	XXX	Initial Term Loans	100.875%	3,013,640.6	100.625%	3,006,171.9	100.125%	2,991,234.4	100.500%	3,002,437.5	100.625%	3,006,171.9	NA	NA
22	XXX	Initial Term Loan	100.500%	1,999,848.5	100.438%	1,998,604.8	100.313%	1,996,117.4	100.250%	1,994,873.7	100.063%	1,991,142.7	100.188%	1,993,630.0
23	XXX	Initial Term Loan	100.625%	2,406,534.6	100.500%	2,403,545.1	99.875%	2,388,597.7	99.750%	2,385,608.2	99.625%	2,382,618.7	99.750%	2,385,608.2
24	XXX	Initial Term Loan	100.375%	2,312,788.0	100.438%	2,314,228.1	100.125%	2,307,027.7	100.063%	2,305,587.6	100.125%	2,307,027.7	100.125%	2,307,027.7
25	XXX	Dollar Term Loan	99.125%	1,977,543.8	99.000%	1,975,050.0	98.000%	1,955,100.0	98.000%	1,955,100.0	97.563%	1,946,371.9	97.688%	1,948,865.6
26	XXX	Tranche B-1 Dollar Term Loans	100.000%	1,995,000.0	99.875%	1,992,506.3	99.625%	1,987,518.8	99.688%	1,988,765.6	99.250%	1,980,037.5	99.250%	1,980,037.5
27	XXX	Term Loan B-1	101.688%	3,035,333.6	101.188%	3,020,408.8	100.438%	2,998,021.6	100.500%	2,999,887.2	100.625%	3,003,618.4	100.938%	3,012,946.4
28	XXX	Initial Term Loans	98.813%	4,915,921.9	98.875%	4,919,031.3	98.438%	4,897,265.6	98.438%	4,897,265.6	NA	NA	NA	NA
29	XXX	Initial Loans Second Lien	67.250%	3,362,500.0	67.250%	3,362,500.0	67.250%	3,362,500.0	67.250%	3,362,500.0	67.250%	3,362,500.0	87.875%	4,393,750.0
30	XXX	Closing Date Term Loans	99.875%	3,970,043.8	99.375%	3,950,168.7	99.125%	3,940,231.2	98.313%	3,907,934.2	97.938%	3,893,027.9	98.125%	3,900,481.0
31	XXX	USD Term Loans	100.563%	1,441,976.7	100.500%	1,441,080.5	100.313%	1,438,391.9	100.250%	1,437,495.7	100.125%	1,435,703.3	100.188%	1,436,599.5
32	XXX	Incremental Term B-1 Loans	99.438%	994,375.0	99.313%	993,125.0	98.813%	988,125.0	98.563%	985,625.0	98.438%	984,375.0	98.688%	986,875.0
33	XXX	2013 Term Loans	97.750%	4,850,886.2	97.813%	4,853,987.8	97.250%	4,826,073.5	97.313%	4,829,175.1	97.313%	4,829,175.1	96.688%	4,798,159.2
34	XXX	Initial Term Loans	96.500%	2,880,378.8	96.625%	2,884,109.8	95.875%	2,861,723.5	95.625%	2,854,261.4	95.625%	2,854,261.4	96.000%	2,865,454.5
35	XXX	USD TLB-6	100.438%	2,008,750.0	100.188%	2,003,750.0	100.063%	2,001,250.0	99.500%	1,990,000.0	99.125%	1,982,500.0	99.125%	1,982,500.0

XXX Portfolio

Amounts in USD

(Market Price sourced from Bloomberg. Data as of Jun 6, 2016)

#	Issuer Name	Asset Name	Spread	Maturity	Moody's Rating	S&P Rating	Cost %	Par	Cost	Moody's Sector	S&P Sector	Lien
36	XXX	Initial Term Loan	4.00%	7/29/2022	B1	B	99.250%	2,992,500.0	2,970,056.3	Healthcare & Pharmaceuticals	Health care	First Lien
37	XXX	Term B Loans	4.00%	11/27/2020	B1	B-	99.000%	2,987,614.0	2,957,737.9	Services: Business	Health Insurance	First Lien
38	XXX	Initial Term Loans	3.75%	6/30/2021	B1	B-	100.250%	2,984,848.5	2,992,310.6	Capital Equipment	Equipment leasing	First Lien
39	XXX	Term Loan	4.00%	10/30/2020	B2	B+	99.750%	994,923.9	992,436.6	Energy: Electricity	Utilities	First Lien
40	XXX	Initial Term Loan	4.00%	12/2/2021	B2	B	100.750%	1,989,949.7	2,004,874.4	Environmental Industries	Ecological services and equipment	First Lien
41	XXX	Term Loan B	3.75%	4/13/2022	Ba2	BB	101.000%	1,989,974.9	2,009,874.7	Utilities: Oil & Gas	Oil and Gas	First Lien
42	XXX	Tranche B-1 Term Loans	4.75%	1/26/2023	B1	B	98.375%	1,000,000.0	983,750.0	Consumer goods: Non-durable	Retailers (other than food/drug)	First Lien
43	XXX	Term Loan B	3.25%	3/11/2022	Ba3	BB-	97.125%	1,994,974.9	1,937,619.3	Retail	Retailers (other than food/drug)	First Lien
44	XXX	Term Loan New	4.25%	2/2/2022	B1	B	100.750%	1,989,974.9	2,004,899.8	Services: Business	Electronics/electric	First Lien
45	XXX	Term B Loans	4.00%	7/1/2021	B1	BB-	99.500%	3,987,500.0	3,967,562.5	Services: Consumer	Business equipment and services	First Lien
46	XXX	Initial Term Loans	4.75%	8/18/2022	B3	B	99.000%	2,992,500.0	2,962,575.0	Containers, Packaging and Glass	Containers and glass products	First Lien
47	XXX	Term Loan	5.25%	12/17/2021	B2	B+	100.875%	3,979,899.5	4,014,723.6	Services: Consumer	Business equipment and services	First Lien
48	XXX	Initial Term Loans	3.50%	6/20/2022	B1	B-	99.500%	3,980,000.0	3,960,100.0	Chemicals, Plastics and Rubber	Chemical/plastics	First Lien
49	XXX	Term Commitment	4.00%	11/9/2020	B2	B+	99.500%	3,863,080.8	3,843,765.4	Utilities: Electric	Utilities	First Lien
50	XXX	Term B-2 Loans	5.00%	10/1/2021	Ba3	BB-	100.000%	4,974,874.4	4,974,874.4	Hotel, Gaming & Leisure	Leisure goods/activities/movies	First Lien
51	XXX	Closing Date Term Loans	3.75%	9/30/2022	B2	B	97.250%	2,987,500.0	2,905,343.8	High Tech Industries	Business equipment and services	First Lien
52	XXX	Initial Term Loan	4.25%	8/4/2021	Caa1	B-	99.943%	1,113,764.4	1,113,130.6	Utilities: Oil & Gas	Oil and Gas	First Lien
53	XXX	Term Loan B9	3.75%	8/14/2020	B1	B	100.375%	1,989,974.9	1,997,437.3	Media: Diversified & Production	Publishing	First Lien
54	XXX	Initial US Term Loan	3.50%	6/24/2022	Ba3	BB	99.500%	2,493,750.0	2,481,281.3	Automotive	Air transport	First Lien
55	XXX	Term Loan B	5.50%	12/4/2020	B1	B-	100.750%	1,984,962.4	1,999,849.6	High Tech Industries	Electronics/electric	First Lien
56	XXX	Term B Loan	3.50%	10/16/2020	B1	B+	100.000%	3,979,427.2	3,979,427.2	Metals & Mining	Steel	First Lien
57	XXX	Term Loans	4.50%	10/2/2021	B1	BB	101.000%	2,984,924.6	3,014,773.9	Utilities: Electric	Utilities	First Lien
58	XXX	Tranche C Term Loan	3.00%	2/28/2020	Ba3	B	97.625%	1,000,000.0	976,250.0	Aerospace and Defense	Aerospace & Defense	First Lien
59	XXX	2015 Term B-2 Loans	2.75%	4/9/2021	B1	BB-	97.000%	2,000,000.0	1,940,000.0	Services: Business	Business equipment and services	First Lien
60	XXX	Term Loan B	4.75%	9/2/2021	B2	B+	100.450%	4,954,773.9	4,977,070.3	Transportation: Consumer	Leisure goods/activities/movies	First Lien
61	XXX	Term Loan	3.00%	12/27/2020	Ba2	BB+	99.750%	2,886,665.4	2,879,448.8	Media: Advertising, Printing & Publishing	Radio and television	First Lien
62	XXX	Term Loan B New	3.25%	7/1/2022	B2	BB-	99.500%	4,987,500.0	4,962,562.5	Chemicals, Plastics and Rubber	Chemical/plastics	First Lien
63	XXX	Initial Term Loans	3.75%	7/28/2022	B2	B	99.000%	5,000,000.0	4,950,000.0	Services: Business	Business equipment and services	First Lien
64	XXX	Initial Term Loans	4.25%	2/22/2021	B1	B+	99.000%	3,969,656.7	3,929,960.1	Utilities: Electric	Utilities	First Lien
65	XXX	Term Loans	3.25%	11/12/2020	B1	BB-	100.500%	2,984,771.6	2,999,695.4	Utilities: Oil & Gas	Oil and Gas	First Lien
66	XXX	Term Loan	3.75%	7/1/2021	B1	B	100.250%	1,989,899.0	1,994,873.7	Beverage, Food and Tobacco	Food products	First Lien
67	XXX	Term Loan B-3	3.50%	12/30/2019	B1	B	99.500%	1,984,654.7	1,974,731.5	Aerospace and Defense	Aerospace & Defense	First Lien
68	XXX	First Lien Term Loan	4.50%	5/31/2021	B1	B	100.375%	2,984,853.5	2,996,046.7	High Tech Industries	Electronics/electric	First Lien
69	XXX	US B1 Facility	2.75%	1/15/2022	Ba3	BB-	97.100%	924,468.1	897,658.5	Media: Broadcasting & Subscription	Cable & satellite television	First Lien
70	XXX	US B2 Facility	2.75%	1/15/2022	Ba3	BB-	97.100%	595,744.7	578,468.1	Media: Broadcasting & Subscription	Cable & satellite television	First Lien
71	XXX	US B3 Facility	2.75%	1/15/2022	Ba3	BB-	97.100%	979,787.2	951,373.4	Media: Broadcasting & Subscription	Cable & satellite television	First Lien
Weighted Average Price												

XXX Portfolio

Amounts in USD
(Market Price sourced from Bloomberg, Data as of Jun 6, 2016)

#	Issuer Name	Asset Name	June 6, 2016		June 13, 2016		June 20, 2016		June 27, 2016		July 4, 2016		July 11, 2016	
			Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value	Market %	Marked to Market / Fair Value
36	XXX	Initial Term Loan	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA
37	XXX	Term B Loans	90.250%	2,696,321.7	89.875%	2,685,118.1	89.125%	2,662,711.0	89.000%	2,658,976.5	87.625%	2,617,896.8	87.563%	2,616,029.5
38	XXX	Initial Term Loans	95.500%	2,850,530.3	95.625%	2,854,261.4	95.188%	2,841,202.6	94.875%	2,831,875.0	95.000%	2,835,606.1	95.500%	2,850,530.3
39	XXX	Term Loan	82.875%	824,543.1	82.688%	822,677.7	82.313%	818,946.7	82.500%	820,812.2	82.688%	822,677.7	82.938%	825,165.0
40	XXX	Initial Term Loan	101.125%	2,012,336.7	100.875%	2,007,361.8	100.250%	1,994,924.6	100.000%	1,989,949.7	99.813%	1,986,218.6	99.875%	1,987,462.3
41	XXX	Term Loan B	100.750%	2,004,899.8	100.375%	1,997,437.3	99.250%	1,975,050.1	99.125%	1,972,562.7	98.625%	1,962,612.8	99.375%	1,977,537.6
42	XXX	Tranche B-1 Term Loans	100.875%	1,008,750.0	100.875%	1,008,750.0	100.688%	1,006,875.0	100.688%	1,006,875.0	NA	NA	NA	NA
43	XXX	Term Loan B	100.188%	1,998,715.4	100.063%	1,998,221.7	99.750%	1,989,987.4	99.813%	1,991,234.3	99.625%	1,987,493.7	99.938%	1,993,728.0
44	XXX	Term Loan New	100.125%	1,992,462.4	100.063%	1,991,218.7	99.813%	1,986,243.7	99.750%	1,985,000.0	99.313%	1,976,293.9	98.938%	1,968,831.5
45	XXX	Term B Loans	101.000%	4,027,375.0	101.000%	4,027,375.0	100.563%	4,009,929.7	100.563%	4,009,929.7	100.375%	4,002,453.1	NA	NA
46	XXX	Initial Term Loans	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA
47	XXX	Term Loan	92.000%	3,661,507.5	92.000%	3,661,507.5	93.750%	3,731,155.8	94.000%	3,741,105.5	94.250%	3,751,055.3	93.625%	3,726,180.9
48	XXX	Initial Term Loans	100.125%	3,984,975.0	100.063%	3,982,487.5	100.000%	3,980,000.0	99.938%	3,977,512.5	99.813%	3,972,537.5	99.938%	3,977,512.5
49	XXX	Term Commitment	58.250%	2,250,244.6	74.188%	2,865,923.1	74.375%	2,873,166.3	74.500%	2,877,995.2	78.688%	3,039,761.7	83.688%	3,232,915.7
50	XXX	Term B-2 Loans	99.250%	4,937,562.8	99.125%	4,931,344.2	98.500%	4,900,251.3	98.000%	4,875,376.9	98.875%	4,918,907.0	99.375%	4,943,781.4
51	XXX	Closing Date Term Loans	100.250%	2,994,968.8	100.000%	2,987,500.0	99.188%	2,963,226.6	98.875%	2,953,896.6	98.938%	2,955,757.8	99.500%	2,972,562.5
52	XXX	Initial Term Loan	82.188%	915,375.1	82.688%	920,944.0	82.813%	922,336.2	82.813%	922,336.2	82.313%	916,767.4	82.438%	918,159.6
53	XXX	Term Loan B9	98.500%	1,960,125.3	99.000%	1,970,075.2	98.438%	1,958,881.6	98.313%	1,956,394.1	98.250%	1,955,150.4	98.375%	1,957,637.8
54	XXX	Initial US Term Loan	99.375%	2,478,164.1	99.250%	2,475,046.9	98.875%	2,465,695.3	98.875%	2,465,695.3	98.625%	2,459,460.9	99.000%	2,468,812.5
55	XXX	Term Loan B	91.875%	1,823,684.2	92.688%	1,839,812.0	92.438%	1,834,849.6	91.875%	1,823,684.2	91.750%	1,821,203.0	92.000%	1,826,165.4
56	XXX	Term B Loan	87.625%	3,486,973.1	87.875%	3,496,921.7	87.500%	3,481,998.8	87.438%	3,479,511.7	87.500%	3,481,998.8	88.000%	3,501,896.0
57	XXX	Term Loans	100.250%	2,992,386.9	100.313%	2,994,252.5	99.938%	2,983,059.0	99.750%	2,977,462.3	99.938%	2,983,059.0	100.125%	2,988,655.8
58	XXX	Tranche C Term Loan	100.063%	1,000,625.0	100.125%	1,001,250.0	99.563%	995,625.0	99.438%	994,375.0	99.750%	997,500.0	99.563%	995,625.0
59	XXX	2015 Term B-2 Loans	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA
60	XXX	Term Loan B	100.500%	4,979,547.7	100.188%	4,964,064.1	99.938%	4,951,677.1	99.438%	4,926,903.3	99.500%	4,930,000.0	NA	NA
61	XXX	Term Loan	100.250%	2,893,882.1	100.250%	2,893,882.1	99.938%	2,884,861.3	100.063%	2,888,469.6	99.813%	2,881,252.9	99.813%	2,881,252.9
62	XXX	Term Loan B New	99.813%	4,978,148.4	99.625%	4,968,796.9	99.375%	4,956,328.1	99.000%	4,937,625.0	98.875%	4,931,390.6	99.063%	4,940,742.2
63	XXX	Initial Term Loans	98.313%	4,915,625.0	98.750%	4,937,500.0	99.000%	4,950,000.0	98.875%	4,943,750.0	99.000%	4,950,000.0	99.125%	4,956,250.0
64	XXX	Initial Term Loans	67.250%	2,669,594.1	67.250%	2,669,594.1	NA	NA	NA	NA	NA	NA	NA	NA
65	XXX	Term Loans	99.500%	2,969,847.7	99.625%	2,973,578.7	98.125%	2,928,807.1	98.000%	2,925,076.1	97.875%	2,921,345.2	98.375%	2,936,269.0
66	XXX	Term Loan	94.313%	1,876,723.5	94.438%	1,879,210.8	93.938%	1,869,261.4	93.625%	1,863,042.9	93.688%	1,864,286.6	94.063%	1,871,748.7
67	XXX	Term Loan B-3	95.125%	1,987,902.8	96.875%	1,922,634.3	97.125%	1,927,595.9	96.938%	1,923,874.7	96.688%	1,918,913.0	96.375%	1,912,711.0
68	XXX	First Lien Term Loan	99.000%	2,955,004.9	99.000%	2,955,004.9	97.813%	2,919,559.8	97.813%	2,919,559.8	97.813%	2,919,559.8	97.500%	2,910,232.1
69	XXX	US B1 Facility	100.000%	924,468.1	99.875%	923,312.5	99.250%	917,534.6	98.563%	911,178.9	97.938%	905,400.9	98.375%	909,445.5
70	XXX	US B2 Facility	100.000%	595,744.7	100.063%	596,117.0	99.375%	592,021.3	98.750%	588,297.9	97.938%	583,457.4	98.188%	584,946.8
71	XXX	US B3 Facility	100.000%	979,787.2	100.063%	980,399.6	99.375%	973,663.6	98.750%	967,539.9	97.938%	959,579.1	98.313%	963,253.3
Weighted Average Price			95.8%		96.2%		96.4%		96.2%		96.2%		96.7%	