



STATE STREET GLOBAL SERVICES.

Carlyle GMS Finance MM CLO 2015-1 LLC

Monthly Report
as of
August 25, 2015

Deal Summary

Contact Information

Trustee: State Street Bank and Trust Company
 Name: Daniel Murphy
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 Email Address: DWMurphy@statestreet.com

Collateral Manager: Carlyle Investment Management L.L.C.

Rating Agency: Moody's

Rating Agency: Fitch

Critical Dates

Closing Date : June 26, 2015
Effective Date : September 15, 2015
1st Payment Date : October 15, 2015
Payment Schedule: Oct 15th, Jan 15th, Apr 15th, Jul 15th
Investment Period End Date: July 15, 2019
Maturity Date: July 15, 2027
Next Payment Date: October 15, 2015
Determination Date: October 02, 2015

Miscellaneous Information

Original Deal Size: 398,900,000.00
Current Deal Size: 398,900,000.00
Report Calculation Basis: Settlement Date
Issuer Domicile: United States
Base Currency: United States Dollar (USD)
Frequency Switch Event has Occured: No

Capital Structure

Tranche	Rule 144 A	Reg S	Currency	Original			Moody's Credit Ratings			Fitch Credit Ratings			Libor	Spread	Coupon	Maturity
				Par Amount	Current	Factor	Original	Current	Watch	Original	Current	Watch				
Class A-1A Notes	14311HAA5	US14311HAA59	USD	160,000,000.00	160,000,000.00	1.00000	Aaa	Aaa		AAA	AAA		0.26782%	1.85000%	2.11782%	7/15/2027
Class A-1B Notes	14311HAJ6	US14311HAJ68	USD	40,000,000.00	40,000,000.00	1.00000	Aaa	Aaa		AAA	AAA		0.26782%	1.75000%	2.01782%	7/15/2027
Class A-1C Notes	14311HAL1	US14311HAL15	USD	27,000,000.00	27,000,000.00	1.00000	Aaa	Aaa		AAA	AAA		-	-	3.75000%	7/15/2027
Class A-2 Notes	14311HAC1	US14311HAC16	USD	46,000,000.00	46,000,000.00	1.00000	Aa2	Aa2		NR	NR		0.26782%	2.70000%	2.96782%	7/15/2027
PREFERRED INTEREST	14311H503	US14311H5037	USD	125,900,000.00	125,900,000.00	1.00000	NR	NR		NR	NR		-	-	-	7/15/2027
Total:				398,900,000.00	398,900,000.00											

Cash Account Balances

Currency	Account Name	Balance
USD	Custodial Account	0.00
	Payment Account	0.00
	Principal Collection Account	2,345,134.71
	Ramp-Up Account	0.00
	Reinvestment Amount Account	0.00
	Revolver Funding Account	0.00
	Expense Reserve Account	253,372.48
	Interest Collection Account	874,136.25
	Interest Reserve Account	500,000.00

Collateral Principal Amount

Aggregate Principal Balance of Collateral Obligations	397,712,803.00
Defaulted Collateral Obligations	0.00
Principal Collection Account	2,345,134.71
Outstanding Principal Proceeds Account	270,824.02
Ramp Up Account	0.00
Principal Proceeds for Unsettled Trades	0.00
Reinvestment Amount Account	0.00
Collateral Principal Amount (CPA)	400,328,761.73

Top Ten Issuers *			Top Ten Moody's Industry Classifications *		
Captive Resources Midco, LLC	12,000,000.00	3.00%	Services: Business	49,501,298.87	12.37%
Plano Molding Company, LLC	12,000,000.00	3.00%	Aerospace & Defense	34,118,278.30	8.52%
AF Borrower LLC	11,970,000.00	2.99%	Automotive	30,839,605.76	7.70%
Indra Holdings Corp.	11,969,696.97	2.99%	Consumer goods: Non-durable	29,924,443.81	7.47%
Paradigm Acquisition Corp.	10,000,000.00	2.50%	Banking, Finance, Insurance & Real Estate	23,464,615.40	5.86%
Vistage Worldwide, Inc	10,000,000.00	2.50%	Hotel, Gaming & Leisure	19,979,907.04	4.99%
Hygenic Corporation (The)	9,975,000.00	2.49%	Containers, Packaging & Glass	18,459,590.72	4.61%
Access CIG, LLC	9,974,945.89	2.49%	Healthcare & Pharmaceuticals	17,954,494.31	4.48%
Synarc-Biocore Holdings, LLC	9,974,747.47	2.49%	High Tech Industries	17,673,728.82	4.41%
SolAero Technologies Corp.	9,341,250.00	2.33%	Telecommunications	17,320,996.84	4.33%
Issuer Count:		55	S&P Industry Count:		0
* Percentage of the Collateral Principal Amount					

Collateral Quality Test Summary

Test Name	Test Result	Threshold	Pass/Fail	Margin	
CQT (i) Minimum Moodys Floating Spread Test	6.19%	5.45% Min	Passed	0.74	min 3.0%
CQT (ii) Minimum Weighted Average Coupon Test	0.00%	7.50% Min	NA	NA	min 7.5%
CQT (iii) Maximum Moodys Rating Factor Test	3307	3610 Max	Passed	303	max 3,800
CQT (iv) Moodys Diversity Test	35	32 Min	Passed	3	
CQT (v) Minimum Weighted Average Moody’s Recovery Rate Test	47.4%	45.0% Min	Passed	2.40	min 45.0%
CQT (vi) Maximum Fitch Rating Factor Test	35.41	40.00 Max	Passed	4.59	
CQT (vii) Minimum Weighted Average Fitch Recovery Rate Test	74.00%	64.20% Min	Passed	9.80	
CQT (viii) Minimum Fitch Floating Spread Test	6.19%	5.45% Min	Passed	0.74	
CQT (ix) Weighted Average Life Test	5.18	7.84 Max	Passed	2.66	max June 26, 2023 (8 years)

Concentration Limitations

Test Name	Test Value	Test Result	Threshold	Pass/Fail	Margin
(i)(a) Senior Secured Loans, Cash and Eligible Investments	360,828,761.73	90.1%	90.0% Min	Passed	0.10
(i)(b)(i) Second Lien Loans	39,500,000.00	9.9%	10.0% Max	Passed	0.10
(i)(b)(iii) Largest Obligor - Second Lien Loan	3,600,000.00	0.9%	1.5% Max	Passed	0.60
(ii) Senior Secured Bonds, Senior Unsecured Bonds and Senior Secured Floating Rate Notes	0.00	0.0%	0.0% Max	Passed	0.00
(iii) 1st Largest Obligor	12,000,000.00	3.0%	3.0% Max	Passed	0.00
(iii) 1st Largest Obligor - DIP Obligations	0.00	0.0%	2.5% Max	Passed	2.50
(iii) 5th Largest Obligor	10,000,000.00	2.5%	3.0% Max	Passed	0.50
(iii) 6th Largest Obligor	10,000,000.00	2.5%	2.5% Max	Passed	0.00
(iv) Collateral Obligations with a Moodys Rating of Caa1 or below	39,500,000.00	9.9%	17.5% Max	Passed	7.60
(v) Collateral Obligations with a Fitch Rating of CCC+ or below	0.00	0.0%	17.5% Max	Passed	17.50
(vi) Collateral Obligations that pay interest less frequently than quarterly	0.00	0.0%	5.0% Max	Passed	5.00
(vii) Fixed Rate Obligations	0.00	0.0%	5.0% Max	Passed	5.00
(viii) Current Pay Obligations	0.00	0.0%	5.0% Max	Passed	5.00
(ix) DIP Collateral Obligations	0.00	0.0%	5.0% Max	Passed	5.00
(x) Unfunded Delayed Drawdown and Revolving Collateral Obligations	0.00	0.0%	10.0% Max	Passed	10.00
(xi) Deferrable Obligations	0.00	0.0%	5.0% Max	Passed	5.00
(xii) Participation Interests	0.00	0.0%	5.0% Max	Passed	5.00
(xiii) Individual Moody's Counterparty - Participations or LC - Aaa	0.00	0.0%	20.0% Max	Passed	20.00
(xiii) Individual Moody's Counterparty - Participations or LC - Aa1	0.00	0.0%	10.0% Max	Passed	10.00
(xiii) Individual Moody's Counterparty - Participations or LC - Aa2	0.00	0.0%	10.0% Max	Passed	10.00
(xiii) Individual Moody's Counterparty - Participations or LC - Aa3	0.00	0.0%	10.0% Max	Passed	10.00
(xiii) Individual Moody's Counterparty - Participations or LC - A1	0.00	0.0%	5.0% Max	Passed	5.00
(xiii) Individual Moody's Counterparty - Participations or LC - A2 and P-1	0.00	0.0%	5.0% Max	Passed	5.00
(xiii) Individual Moody's Counterparty - Participations or LC - A3 or below	0.00	0.0%	0.0% Max	Passed	0.00
(xiii) Aggregate Moody's Counterparty - Participations or LC - Aaa	0.00	0.0%	20.0% Max	Passed	20.00
(xiii) Aggregate Moody's Counterparty - Participations or LC - Aa1	0.00	0.0%	20.0% Max	Passed	20.00
(xiii) Aggregate Moody's Counterparty - Participations or LC - Aa2	0.00	0.0%	20.0% Max	Passed	20.00
(xiii) Aggregate Moody's Counterparty - Participations or LC - Aa3	0.00	0.0%	15.0% Max	Passed	15.00
(xiii) Aggregate Moody's Counterparty - Participations or LC - A1	0.00	0.0%	10.0% Max	Passed	10.00
(xiii) Aggregate Moody's Counterparty - Participations or LC - A2 and P-1	0.00	0.0%	5.0% Max	Passed	5.00
(xiii) Aggregate Moody's Counterparty - Participations or LC - A3 or below	0.00	0.0%	0.0% Max	Passed	0.00
(xiv) Third Party Credit Exposure	0.00	0.0%	20.0% Max	Passed	20.00
(xiv) Individual S&P Counterparty - Participations or LC - AAA	0.00	0.0%	20.0% Max	Passed	20.00
(xiv) Individual S&P Counterparty - Participations or LC - AA+	0.00	0.0%	10.0% Max	Passed	10.00

Test Name	Test Value	Test Result	Threshold	Pass/Fail	Margin
(xiv) Individual S&P Counterparty - Participations or LC - AA	0.00	0.0%	10.0% Max	Passed	10.00
(xiv) Individual S&P Counterparty - Participations or LC - AA-	0.00	0.0%	10.0% Max	Passed	10.00
(xiv) Individual S&P Counterparty - Participations or LC - A+	0.00	0.0%	5.0% Max	Passed	5.00
(xiv) Individual S&P Counterparty - Participations or LC - A	0.00	0.0%	5.0% Max	Passed	5.00
(xiv) Individual S&P Counterparty - Participations or LC - A- or lower	0.00	0.0%	0.0% Max	Passed	0.00
(xiv) Aggregate S&P Counterparty - Participations or LC - AAA	0.00	0.0%	20.0% Max	Passed	20.00
(xiv) Aggregate S&P Counterparty - Participations or LC - AA+	0.00	0.0%	10.0% Max	Passed	10.00
(xiv) Aggregate S&P Counterparty - Participations or LC - AA	0.00	0.0%	10.0% Max	Passed	10.00
(xiv) Aggregate S&P Counterparty - Participations or LC - AA-	0.00	0.0%	10.0% Max	Passed	10.00
(xiv) Aggregate S&P Counterparty - Participations or LC - A+	0.00	0.0%	5.0% Max	Passed	5.00
(xiv) Aggregate S&P Counterparty - Participations or LC - A	0.00	0.0%	5.0% Max	Passed	5.00
(xiv) Aggregate S&P Counterparty - Participations or LC - A- or lower	0.00	0.0%	0.0% Max	Passed	0.00
(xv) Collateral Obligations with a Moodys Rating or a Moodys Default Probability Rating derived from an S&P Rating	8,300,000.00	2.1%	10.0% Max	Passed	7.90
(xvi)(a) Non-Emerging Market Obligors	397,712,803.00	100.0%	100.0% Min	Passed	0.00
(xvi)(b) All countries (in the aggregate) other than the United States	7,977,965.83	2.0%	20.0% Max	Passed	18.00
(xvi)(b) Canada	0.00	0.0%	15.0% Max	Passed	15.00
(xvi)(b) Other countries than US and Canada	7,977,965.83	2.0%	10.0% Max	Passed	8.00
(xvi)(b) Any individual Group I Country other than Australia or New Zealand	0.00	0.0%	10.0% Max	Passed	10.00
(xvi)(b) All Group II Countries in the aggregate	0.00	0.0%	7.5% Max	Passed	7.50
(xvi)(b) Any individual Group II Country	0.00	0.0%	5.0% Max	Passed	5.00
(xvi)(b) All Group III Countries in the aggregate	7,977,965.83	2.0%	7.5% Max	Passed	5.50
(xvi)(b) All Group II Countries and Group III Countries in the aggregate	7,977,965.83	2.0%	12.0% Max	Passed	10.00
(xvi)(b) Tax Jurisdictions in the aggregate	0.00	0.0%	5.0% Max	Passed	5.00
(xvi)(b) Any individual country other than the US, the UK, Canada, the Netherlands, any Group II Country or any Group II	0.00	0.0%	3.0% Max	Passed	3.00
(xvi)(b) Greece, Ireland, Italy, Portugal and Spain in the aggregate	0.00	0.0%	0.0% Max	Passed	0.00
(xvii) 1st Largest Moody's Industry	49,501,298.87	12.4%	20.0% Max	Passed	7.60
(xvii) 2nd Largest Moody's Industry	34,118,278.30	8.5%	17.5% Max	Passed	9.00
(xvii) 3rd Largest Moody's Industry	30,839,605.76	7.7%	15.0% Max	Passed	7.30
(xvii) 4th Largest Moody's Industry	29,924,443.81	7.5%	12.5% Max	Passed	5.00
(xviii) LC Commitment Amount under Letter of Credit Reimbursement Obligations	0.00	0.0%	0.0% Max	Passed	0.00
(xix) Bridge Loans	0.00	0.0%	0.0% Max	Passed	0.00
(xx) Broadly Syndicated Cov-Lite Loans	0.00	0.0%	25.0% Max	Passed	25.00
(xxi) Middle Market Cov-Lite Loans	0.00	0.0%	10.0% Max	Passed	10.00
(xxii) Step-Up Obligations	0.00	0.0%	0.0% Max	Passed	0.00
(xxiii) Step-Down Obligations	0.00	0.0%	0.0% Max	Passed	0.00

Test Name	Test Value	Test Result	Threshold	Pass/Fail	Margin
(xxiv) Obligations that are part of a credit facility greater than U.S.\$500,000,000	15,959,899.77	4.0%	25.0% Max	Passed	21.00

Coverage Tests

Class A Interest Coverage Ratio Test

5,432,738.29	Ratio	Threshold	Pass/Fail	Margin
2,021,156.25	268.79%	120.00%	Passed	148.79

Interest Coverage Denominator Details

Tranche	Accrued Interest	Running Total
Class A-1A Notes	1,044,792.68	1,044,792.68
Class A-1B Notes	248,864.84	1,293,657.52
Class A-1C Notes	306,562.50	1,600,220.02
Class A-2 Notes	420,936.23	2,021,156.25
Total:	2,021,156.25	

Interest Coverage Amount

Cash Collections

Interest Collection Account	874,136.25
Interest Reserve Account	500,000.00
Expense Reserve Account	253,372.48
Interest Outstanding	232,275.33
Total Cash Collections	1,859,784.06

Projected Interest

Projected Interest	3,842,762.31
Total Projected Interest	3,842,762.31

Expenses

Administrative Expenses	(269,808.08)
Total Expenses	(269,808.08)

Interest Coverage Amount	5,432,738.29
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Coverage Tests

Par Coverage Ratio

Class A Overcollateralization Ratio Test

391,982,112.26	Ratio	Threshold	Pass/Fail	Margin
273,000,000.00	143.58%	140.00%	Passed	3.58

Interest Diversion Test

391,982,112.26	Ratio	Threshold	Pass/Fail	Margin
273,000,000.00	143.58%	143.00%	Passed	0.58

Event of Default Test

400,328,761.73	Ratio	Threshold	Pass/Fail	Margin
227,000,000.00	176.36%	102.50%	Passed	73.86

Overcollateralization Numerator

Aggregate Principal Balance of Collateral Obligations	397,712,803.00
Principal Proceeds	2,615,958.73
Defaulted Obligations	0.00
Defaulted Obligation Value for Defaulted Obligations	0.00
Deferring Obligations	0.00
Moody's Collateral Value for Deferring Obligations	0.00
Closing Date Originator Participation Interests	- 15,901,176.27
Moody's Collateral Value for Closing Date Originator Participation Interests	7,554,526.82
Discount Obligations	0.00
Purchase Price for Discount Obligations	0.00
Excess CCC/Caa Adjustment Amount	0.00
Closing Date Participations Haircut	- 8,346,649.47
Overcollateralization Numerator	391,982,112.26

Overcollateralization Denominator Details

Tranche	Notes Outstanding	Deferred Amount	Outstanding Less Deferred	Total
Class A-1A Notes	160,000,000.00	0.00	160,000,000.00	160,000,000.00
Class A-1B Notes	40,000,000.00	0.00	40,000,000.00	200,000,000.00
Class A-1C Notes	27,000,000.00	0.00	27,000,000.00	227,000,000.00
Class A-2 Notes	46,000,000.00	0.00	46,000,000.00	273,000,000.00
Total:	273,000,000.00	0.00	273,000,000.00	

Principal Balance Adjustment Comparison

Issuer Name	Facility Name / Ticker	Principal Balance	Principal Balance Adjustment	Default	Current Pay	CCC/Caa1 Excess	Discount	PIK
There currently are no OC Haircuts to apply								

Defaulted Obligations

Issuer Name	Facility Name / Ticker	Asset ID	Commitment Amount	Principal Balance	Market Price	Moody's Recovery Rate	S&P Recovery Rate	Applicable Collateral Amount	Date of Default
There currently are no Defaulted Obligations									

Caa1 Collateral Obligations

Issuer Name	Facility Name / Ticker	Par Balance Deal Currency	Principal Balance	Market Price ⁽¹⁾	Caa1 Excess	Market Value of Excess	Moody's Rating	Fitch Rating
Landslide Holdings, Inc.	2nd Lien Term Loan	3,500,000.00	3,500,000.00	93.06000	0.00	0.00	Caa1	B
Institutional Shareholder Services Inc.	2nd Lien Term Loan	3,600,000.00	3,600,000.00	94.54000	0.00	0.00	Caa2	B-
DiversiTech Corporation	2nd Lien Term Loan	3,600,000.00	3,600,000.00	95.73000	0.00	0.00	**	**
Watchfire Enterprises, Inc.	2nd Lien Term Loan	3,600,000.00	3,600,000.00	95.81000	0.00	0.00	**	**
Jazz Acquisition, Inc.	2nd Lien Term Loan	3,600,000.00	3,600,000.00	96.00000	0.00	0.00	Caa2	B-
Charter NEX US Holdings, Inc.	2nd Lien Term Loan	3,600,000.00	3,600,000.00	96.96000	0.00	0.00	Caa1	B
Genoa, a QoL Healthcare Company, LLC	2nd Lien Term Loan	3,600,000.00	3,600,000.00	97.08000	0.00	0.00	Caa1	B
Phillips-Medisize Corporation	2nd Lien Term Loan	3,600,000.00	3,600,000.00	99.63000	0.00	0.00	Caa2	B-
The Hilb Group, LLC	2nd Out Unitranche	3,600,000.00	3,600,000.00	99.69000	0.00	0.00	**	**
Allied Security Holdings, LLC	New 2nd Lien Term Loan	3,600,000.00	3,600,000.00	100.29000	0.00	0.00	Caa1	B-
Berlin Packaging LLC	2014 2nd Lien Term Loan	3,600,000.00	3,600,000.00	101.25000	0.00	0.00	Caa2	B-
Caa1 Basket Total:			39,500,000.00		0.00	0.00		
Caa1 Basket Threshold:			70,057,533.30					
Caa1 Excess:			0.00					
Caa1 Excess Weighted Avg. Mkt. Value:			0.00					
Caa1 Excess less Haircut:			0.00					

(1) Market Prices as of 6/26/2015

CCC+ Collateral Obligations

Issuer Name	Facility Name / Ticker	Par Balance Deal Currency	Principal Balance	Market Price	CCC+ Excess	Market Value of Excess	Fitch Rating
There currently are no CCC+ Collateral Obligations							

Current Pay Obligations

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Fitch Rec. Rate	Moody's Rec. Rate	Market Price	Calculation Amount
There currently are no Current Pay Obligations.							

Cov-Lite Loans

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance
There currently are no Cov-Lite Loans			

Settled Trades - Purchases settled between 6/26/2015 and 8/25/2015

Issuer Name	Facility / Issue Name	Principal Balance	Price	Purchase Cost	Trade Date	Settlement Date	Purchased from Affiliate
Access CIG, LLC	1st Lien Term Loan	10,000,000.00	100.25000	10,025,000.00	06/26/2015	06/26/2015	'
AF Borrower LLC	1st Lien Term Loan	12,000,000.00	100.04000	12,004,800.00	06/26/2015	06/26/2015	'
Allied Security Holdings, LLC	New 2nd Lien Term Loan	3,600,000.00	100.29000	3,610,440.00	06/26/2015	06/26/2015	'
Alpha Packaging, Inc	Term Loan B2	8,000,000.00	98.21000	7,856,800.00	06/26/2015	06/26/2015	'
ANVC Merger Corp.	1st Lien Term Loan	8,000,000.00	98.75000	7,900,000.00	06/26/2015	06/26/2015	'
Audax AAMP Holdings	Term Loan	8,000,000.00	100.00000	8,000,000.00	06/26/2015	06/26/2015	'
Berlin Packaging LLC	2014 2nd Lien Term Loan	3,600,000.00	101.25000	3,645,000.00	06/26/2015	06/26/2015	'
Blue Bird Corporation	Term Loan	8,000,000.00	96.35000	7,708,000.00	06/26/2015	06/26/2015	'
Brooks Equipment Company, LLC	Term Loan A	6,705,747.12	99.61000	6,679,594.71	06/26/2015	06/26/2015	'
Capstone Logistics, LLC	Term Loan B	8,000,000.00	98.28000	7,862,400.00	06/26/2015	06/26/2015	'
Castle Management Borrower LLC	Term Loan	6,803,000.00	97.23000	6,614,556.90	06/26/2015	06/26/2015	'
Castle Management Borrower LLC	2014 Delayed Draw Term Loan	1,197,000.00	97.23000	1,163,843.10	06/26/2015	06/26/2015	'
Central Security Group, Inc.	1st Lien Term Loan	8,000,000.00	98.01000	7,840,800.00	06/26/2015	06/26/2015	'
Charter NEX US Holdings, Inc.	2nd Lien Term Loan	3,600,000.00	96.96000	3,490,560.00	06/26/2015	06/26/2015	'
Consolidated Aerospace Manufacturing, LLC	Term Loan	5,202,321.84	98.25000	5,111,281.21	06/26/2015	06/26/2015	'
Coyote Logistics, LLC	Term Loan	12,000,000.00	99.84000	11,980,800.00	06/26/2015	06/26/2015	'
CRCI Holdings Inc.	USD Term Loan	4,955,000.00	98.68000	4,889,594.00	06/26/2015	06/26/2015	'
Dent Wizard International Corporation	Term Loan	7,000,000.00	98.94000	6,925,800.00	06/26/2015	06/26/2015	'
DiversiTech Corporation	2nd Lien Term Loan	3,600,000.00	95.73000	3,446,280.00	06/26/2015	06/26/2015	'
DTZ U.S. Borrower, LLC	1st Lien Term Loan	8,000,000.00	98.84000	7,907,199.99	06/26/2015	06/26/2015	'
EP Minerals, LLC	1st Lien Term Loan	8,000,000.00	99.67000	7,973,600.00	06/26/2015	06/26/2015	'
FCX Performance, Inc.	New Term Loan	8,000,000.00	98.49000	7,879,200.00	06/26/2015	06/26/2015	'
GENEX Holdings Inc.	New 1st Lien Term Loan	4,275,384.62	98.76000	4,222,369.85	06/26/2015	06/26/2015	'
Genoa, a QoL Healthcare Company, LLC	2nd Lien Term Loan	3,600,000.00	97.08000	3,494,880.00	06/26/2015	06/26/2015	'
Green Energy Partners/Stonewall LLC	Term Loan B1	8,300,000.00	101.00000	8,383,000.00	06/26/2015	06/26/2015	'
Greenway Medical Technologies, Inc.	1st Lien Term Loan	8,000,000.00	99.85000	7,988,000.00	06/26/2015	06/26/2015	'
Hygenic Corporation (The)	Term Loan	10,000,000.00	99.80000	9,980,000.00	06/26/2015	06/26/2015	'
Indra Holdings Corp.	Term Loan B	12,000,000.00	97.96000	11,755,200.00	06/26/2015	06/26/2015	'
Institutional Shareholder Services Inc.	2nd Lien Term Loan	3,600,000.00	94.54000	3,403,440.00	06/26/2015	06/26/2015	'
Jazz Acquisition, Inc.	2nd Lien Term Loan	3,600,000.00	96.00000	3,456,000.00	06/26/2015	06/26/2015	'
Landslide Holdings, Inc.	2nd Lien Term Loan	3,500,000.00	93.06000	3,257,100.00	06/26/2015	06/26/2015	'
Miller Heiman, Inc.	Term Loan B	8,000,000.00	97.27000	7,781,599.98	06/26/2015	06/26/2015	'
MSX International, Inc.	Term Loan	8,000,000.00	100.78000	8,062,400.00	06/26/2015	06/26/2015	'

Settled Trades - Purchases settled between 6/26/2015 and 8/25/2015

Issuer Name	Facility / Issue Name	Principal Balance	Price	Purchase Cost	Trade Date	Settlement Date	Purchased from Affiliate
National Technical Systems, Inc.	2015 Term Loan	8,000,000.00	99.00000	7,920,000.00	06/26/2015	06/26/2015	'
NES Global Talent Limited	1st Lien Term Loan	8,000,000.00	97.63000	7,810,400.00	06/26/2015	06/26/2015	'
Novetta Solutions, LLC	Term Loan	8,000,000.00	99.08000	7,926,400.00	06/26/2015	06/26/2015	'
Paradigm Acquisition Corp.	Term Loan	10,000,000.00	99.11000	9,911,000.00	06/26/2015	06/26/2015	'
Pelican Products, Inc.	2020 Term Loan	6,876,956.77	98.62000	6,782,054.77	06/26/2015	06/26/2015	'
Phillips-Medisize Corporation	2nd Lien Term Loan	3,600,000.00	99.63000	3,586,680.00	06/26/2015	06/26/2015	'
Plano Molding Company, LLC	Term Loan	12,000,000.00	100.16000	12,019,200.00	06/26/2015	06/26/2015	'
PSC Industrial Holdings Corp.	Term Loan	8,000,000.00	99.00000	7,920,000.00	06/26/2015	06/26/2015	'
SMS Systems Maintenance Services, Inc.	Term Loan B	2,209,322.04	98.52000	2,176,624.07	06/26/2015	06/26/2015	'
SolAero Technologies Corp.	Term Loan	9,400,000.00	99.59000	9,361,460.00	06/26/2015	06/26/2015	'
Synarc-Biocore Holdings, LLC	1st Lien Term Loan	10,000,000.00	98.12000	9,812,000.00	06/26/2015	06/26/2015	'
TASC, Inc.	Incremental Term Loan	8,000,000.00	100.94000	8,075,200.00	06/26/2015	06/26/2015	'
Teaching Strategies LLC	Term Loan B	8,000,000.00	99.22000	7,937,600.00	06/26/2015	06/26/2015	'
Topps Company, Inc. (The)	New Term Loan	8,000,000.00	100.00000	8,000,000.00	06/26/2015	06/26/2015	'
Truckpro, Inc.	New Term Loan	8,000,000.00	99.76000	7,980,800.00	06/26/2015	06/26/2015	'
U.S. Farathane, LLC	Term Loan B	8,000,000.00	100.27000	8,021,600.00	06/26/2015	06/26/2015	'
Vencore, Inc.	1st Lien Term Loan	6,575,267.61	100.38000	6,600,253.63	06/26/2015	06/26/2015	'
Vetcor Professional Practices LLC	Term Loan	7,000,000.00	99.77000	6,983,900.00	06/26/2015	06/26/2015	'
Violin Finco S.a.r.l.	USD Term Loan B	8,000,000.00	100.00000	8,000,000.00	06/26/2015	06/26/2015	'
Watchfire Enterprises, Inc.	2nd Lien Term Loan	3,600,000.00	95.81000	3,449,160.00	06/26/2015	06/26/2015	'
Zest Holdings LLC	New Term Loan	8,000,000.00	100.38000	8,030,400.00	06/26/2015	06/26/2015	'
Captive Resources Midco, LLC	Term Loan	12,000,000.00	98.50000	11,820,000.00	06/30/2015	06/30/2015	No
The Hilb Group, LLC	2nd Out Unitranche	3,600,000.00	99.42000	3,579,120.00	07/24/2015	07/24/2015	'
Jackson Hewitt Inc.	Term Loan B	6,300,000.00	98.00000	6,174,000.00	07/24/2015	08/14/2015	No
Vistage Worldwide, Inc	Term Loan B	10,000,000.00	99.00000	9,900,000.00	08/13/2015	08/25/2015	No
Total Settled Purchases:		416,300,000.00		412,077,392.21			

Settled Trades - Sales settled between 6/26/2015 and 8/25/2015

Issuer Name	Facility / Issue Name	Principal Balance	Price	Sale Proceeds	Trade Date	Settlement Date	Sold to Affiliate	Reason For Sale
No sales have settled within the current period								

Moody's Industry Concentration

Industry Classification	Issuer Name	Principal Balance
Aerospace & Defense Principal Balance: 34,118,278.30 (8.58% CPA)	National Technical Systems, Inc.	8,000,000.00
	TASC, Inc.	7,979,949.87
	Novetta Solutions, LLC	7,979,899.50
	Vencore, Inc.	6,558,428.93
	Jazz Acquisition, Inc.	3,600,000.00
Automotive Principal Balance: 30,839,605.76 (7.75% CPA)	MSX International, Inc.	8,000,000.00
	Truckpro, Inc.	7,940,871.58
	U.S. Farathane, LLC	7,898,734.18
	Dent Wizard International Corporation	7,000,000.00
Banking, Finance, Insurance & Real Estate Principal Balance: 23,464,615.40 (5.90% CPA)	Captive Resources Midco, LLC	12,000,000.00
	GENEX Holdings Inc.	4,264,615.40
	Institutional Shareholder Services Inc.	3,600,000.00
	The Hilb Group, LLC	3,600,000.00
Capital Equipment Principal Balance: 11,579,848.87 (2.91% CPA)	FCX Performance, Inc.	7,979,848.87
	DiversiTech Corporation	3,600,000.00
Chemicals, Plastics, & Rubber Principal Balance: 7,200,000.00 (1.81% CPA)	Charter NEX US Holdings, Inc.	3,600,000.00
	Phillips-Medisize Corporation	3,600,000.00
Construction & Building Principal Balance: 14,589,672.00 (3.67% CPA)	DTZ U.S. Borrower, LLC	7,979,949.90
	Brooks Equipment Company, LLC	6,609,722.10
Consumer goods: Durable Principal Balance: 15,900,165.70 (4.00% CPA)	Zest Holdings LLC	7,978,939.33
	Audax AAMP Holdings	7,921,226.37

Industry Classification	Issuer Name	Principal Balance
Consumer goods: Non-durable Principal Balance: 29,924,443.81 (7.52% CPA)	Indra Holdings Corp.	11,969,696.97
	Hygenic Corporation (The)	9,975,000.00
	Topps Company, Inc. (The)	7,979,746.84
Containers, Packaging & Glass Principal Balance: 18,459,590.72 (4.64% CPA)	Alpha Packaging, Inc	8,000,000.00
	Pelican Products, Inc.	6,859,590.72
	Berlin Packaging LLC	3,600,000.00
Energy: Electricity Principal Balance: 8,300,000.00 (2.09% CPA)	Green Energy Partners/Stonewall LLC	8,300,000.00
Energy: Oil & Gas Principal Balance: 7,948,051.95 (2.00% CPA)	NES Global Talent Limited	7,948,051.95
Environmental Industries Principal Balance: 7,979,949.87 (2.01% CPA)	PSC Industrial Holdings Corp.	7,979,949.87
Healthcare & Pharmaceuticals Principal Balance: 17,954,494.31 (4.51% CPA)	Synarc-Biocore Holdings, LLC	9,974,747.47
	Greenway Medical Technologies, Inc.	7,979,746.84
High Tech Industries Principal Balance: 17,673,728.82 (4.44% CPA)	AF Borrower LLC	11,970,000.00
	Landslide Holdings, Inc.	3,500,000.00
	SMS Systems Maintenance Services, Inc.	2,203,728.82
Hotel, Gaming & Leisure Principal Balance: 19,979,907.04 (5.02% CPA)	Plano Molding Company, LLC	12,000,000.00
	Castle Management Borrower LLC	7,979,907.04
Media: Advertising, Printing & Publishing Principal Balance: 11,278,351.36 (2.84% CPA)	Teaching Strategies LLC	7,678,351.36
	Watchfire Enterprises, Inc.	3,600,000.00

Industry Classification	Issuer Name	Principal Balance
Metals & Mining Principal Balance: 8,000,000.00 (2.01% CPA)	EP Minerals, LLC	8,000,000.00
Retail Principal Balance: 9,900,000.00 (2.49% CPA)	Jackson Hewitt Inc.	6,300,000.00
	Genoa, a QoL Healthcare Company, LLC	3,600,000.00
Services: Business Principal Balance: 49,501,298.87 (12.45% CPA)	Paradigm Acquisition Corp.	10,000,000.00
	Vistage Worldwide, Inc	10,000,000.00
	Access CIG, LLC	9,974,945.89
	Violin Finco S.a.r.l.	7,977,965.83
	Miller Heiman, Inc.	7,948,387.15
	Allied Security Holdings, LLC	3,600,000.00
Services: Consumer Principal Balance: 14,979,949.87 (3.77% CPA)	Central Security Group, Inc.	7,979,949.87
	Vetcor Professional Practices LLC	7,000,000.00
Telecommunications Principal Balance: 17,320,996.84 (4.36% CPA)	SolAero Technologies Corp.	9,341,250.00
	ANVC Merger Corp.	7,979,746.84
Transportation: Cargo Principal Balance: 7,979,899.50 (2.01% CPA)	Capstone Logistics, LLC	7,979,899.50
Transportation: Consumer Principal Balance: 7,897,435.90 (1.99% CPA)	Blue Bird Corporation	7,897,435.90
Utilities: Electric Principal Balance: 4,942,518.11 (1.24% CPA)	CRCI Holdings Inc.	4,942,518.11

Ratings Detail

Issuer Name	Facility Name	Asset ID	Principal Balance	Fitch Rating	AAA Recovery Rate	Recovery Rating	Watch
Access CIG, LLC	1st Lien Term Loan	LX141416	9,974,945.89	B-	80	NR	
AF Borrower LLC	1st Lien Term Loan	LX142446	11,970,000.00	B-	80	NR	
Allied Security Holdings, LLC	New 2nd Lien Term Loan	LX135333	3,600,000.00	B-	20	NR	
Alpha Packaging, Inc	Term Loan B2	LX137387	8,000,000.00	**	**	**	
ANVC Merger Corp.	1st Lien Term Loan	LX135312	7,979,746.84	B-	80	NR	
Audax AAMP Holdings	Term Loan		7,921,226.37	**	**	**	
Berlin Packaging LLC	2014 2nd Lien Term Loan	LX141075	3,600,000.00	B-	20	NR	
Blue Bird Corporation	Term Loan	LX137500	7,897,435.90	B	80	NR	
Brooks Equipment Company, LLC	Term Loan A	LX140761	6,609,722.10	**	**	**	
Capstone Logistics, LLC	Term Loan B	LX141184	7,979,899.50	B-	80	NR	
Captive Resources Midco, LLC	Term Loan		12,000,000.00	**	**	**	
Castle Management Borrower LLC	Term Loan		6,785,907.04	**	**	**	
	2014 Delayed Draw Term Loan		1,194,000.00	**	**	**	
Central Security Group, Inc.	1st Lien Term Loan	LX140960	7,979,949.87	B-	80	NR	
Charter NEX US Holdings, Inc.	2nd Lien Term Loan	LX142971	3,600,000.00	B	20	NR	
CRCI Holdings Inc.	Incremental Term Loan		4,942,518.11	**	**	**	
Dent Wizard International Corporation	Term Loan	LX144637	7,000,000.00	**	**	**	
DiversiTech Corporation	2nd Lien Term Loan	LX147693	3,600,000.00	**	**	**	
DTZ U.S. Borrower, LLC	1st Lien Term Loan	LX141569	7,979,949.90	B	80	NR	
EP Minerals, LLC	1st Lien Term Loan	LX139754	8,000,000.00	B-	80	NR	
FCX Performance, Inc.	New Term Loan		7,979,848.87	**	**	**	

Issuer Name	Facility Name	Asset ID	Principal Balance	Fitch Rating	AAA Recovery Rate	Recovery Rating	Watch
GENEX Holdings Inc.	New 1st Lien Term Loan	LX137309	4,264,615.40	B-	80	NR	
Genoa, a QoL Healthcare Company, LLC	2nd Lien Term Loan	LX144022	3,600,000.00	B	20	NR	
Green Energy Partners/Stonewall LLC	Term Loan B1	LX141960	8,300,000.00	B	80	NR	
Greenway Medical Technologies, Inc.	1st Lien Term Loan	LX133320	7,979,746.84	B-	80	NR	
Hygenic Corporation (The)	Term Loan		9,975,000.00	**	**	**	
Indra Holdings Corp.	Term Loan B	LX136854	11,969,696.97	B-	80	NR	
Institutional Shareholder Services Inc.	2nd Lien Term Loan	LX136827	3,600,000.00	B-	20	NR	
Jackson Hewitt Inc.	Term Loan B	LX145594	6,300,000.00	B	80	NR	
Jazz Acquisition, Inc.	2nd Lien Term Loan	LX138064	3,600,000.00	B-	20	NR	
Landslide Holdings, Inc.	2nd Lien Term Loan	LX135571	3,500,000.00	B	20	NR	
Miller Heiman, Inc.	Term Loan B	LX132421	7,948,387.15	B-	80	NR	
MSX International, Inc.	Term Loan	LX139691	8,000,000.00	**	**	**	
National Technical Systems, Inc.	2015 Term Loan	LX145294	8,000,000.00	**	**	**	
NES Global Talent Limited	1st Lien Term Loan	LX132471	7,948,051.95	**	**	**	
Novetta Solutions, LLC	Term Loan	LX141889	7,979,899.50	**	**	**	
Paradigm Acquisition Corp.	Term Loan	LX144594	10,000,000.00	B	80	NR	
Pelican Products, Inc.	2020 Term Loan	LX136200	6,859,590.72	**	**	**	
Phillips-Medisize Corporation	2nd Lien Term Loan	LX137705	3,600,000.00	B-	20	NR	
Plano Molding Company, LLC	Term Loan		12,000,000.00	**	**	**	
PSC Industrial Holdings Corp.	Term Loan	LX142214	7,979,949.87	B	80	NR	
SMS Systems Maintenance Services, Inc.	Term Loan B	LX125811	2,203,728.82	**	**	**	

Issuer Name	Facility Name	Asset ID	Principal Balance	Fitch Rating	AAA Recovery Rate	Recovery Rating	Watch
SolAero Technologies Corp.	Term Loan	LX141893	9,341,250.00	**	**	**	
Synarc-Biocore Holdings, LLC	1st Lien Term Loan	LX135557	9,974,747.47	B-	80	NR	
TASC, Inc.	Incremental Term Loan	LX142622	7,979,949.87	B	80	NR	
Teaching Strategies LLC	Term Loan B	LX144374	7,678,351.36	**	**	**	
The Hilb Group, LLC	2nd Out Unitranche		3,600,000.00	**	**	**	
Topps Company, Inc. (The)	New Term Loan	LX132658	7,979,746.84	B	80	NR	
Truckpro, Inc.	New Term Loan	LX131867	7,940,871.58	**	**	**	
U.S. Farathane, LLC	Term Loan B	LX142814	7,898,734.18	B	80	NR	
Vencore, Inc.	1st Lien Term Loan	LX137131	6,558,428.93	B-	80	NR	
Vetcor Professional Practices LLC	Term Loan	LX146922	7,000,000.00	**	**	**	
Violin Finco S.a.r.l.	USD Term Loan B	LX134093	7,977,965.83	**	**	**	
Vistage Worldwide, Inc	Term Loan B	LX146755	10,000,000.00	B	80	NR	
Watchfire Enterprises, Inc.	2nd Lien Term Loan	LX132904	3,600,000.00	**	**	**	
Zest Holdings LLC	New Term Loan	LX140041	7,978,939.33	B-	80	NR	

Ratings Detail

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Moody's Default Probability Rating	Moody's Rating	Watch	Outlook	Recovery Rate	Rating Factor
Access CIG, LLC	1st Lien Term Loan	LX141416	9,974,945.89	B3	B2			50	3490
AF Borrower LLC	1st Lien Term Loan	LX142446	11,970,000.00	B3	B2		Pos	50	3490
Allied Security Holdings, LLC	New 2nd Lien Term Loan	LX135333	3,600,000.00	B2	Caa1	Neg		15	4770
Alpha Packaging, Inc	Term Loan B2	LX137387	8,000,000.00	**	**	**	**	**	**
ANVC Merger Corp.	1st Lien Term Loan	LX135312	7,979,746.84	B3	B2			50	3490
Audax AAMP Holdings	Term Loan		7,921,226.37	**	**	**	**	**	**
Berlin Packaging LLC	2014 2nd Lien Term Loan	LX141075	3,600,000.00	B3	Caa2			15	3490
Blue Bird Corporation	Term Loan	LX137500	7,897,435.90	B2	B2			45	2720
Brooks Equipment Company, LLC	Term Loan A	LX140761	6,609,722.10	**	**	**	**	**	**
Capstone Logistics, LLC	Term Loan B	LX141184	7,979,899.50	B3	B1			60	3490
Captive Resources Midco, LLC	Term Loan		12,000,000.00	**	**	**	**	**	**
Castle Management Borrower LLC	Term Loan		6,785,907.04	**	**	**	**	**	**
	2014 Delayed Draw Term Loan		1,194,000.00	**	**	**	**	**	**
Central Security Group, Inc.	1st Lien Term Loan	LX140960	7,979,949.87	B3	B2			50	3490
Charter NEX US Holdings, Inc.	2nd Lien Term Loan	LX142971	3,600,000.00	B2	Caa1			15	2720
CRCI Holdings Inc.	Incremental Term Loan		4,942,518.11	**	**	**	**	**	**
Dent Wizard International Corporation	Term Loan	LX144637	7,000,000.00	**	**	**	**	**	**
DiversiTech Corporation	2nd Lien Term Loan	LX147693	3,600,000.00	**	**	**	**	**	**
DTZ U.S. Borrower, LLC	1st Lien Term Loan	LX141569	7,979,949.90	B2	B1			50	2720
EP Minerals, LLC	1st Lien Term Loan	LX139754	8,000,000.00	B3	B2			50	3490

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Moody's Default Probability Rating	Moody's Rating	Watch	Outlook	Recovery Rate	Rating Factor
FCX Performance, Inc.	New Term Loan		7,979,848.87	**	**	**	**	**	**
GENEX Holdings Inc.	New 1st Lien Term Loan	LX137309	4,264,615.40	B3	B1			60	3490
Genoa, a QoL Healthcare Company, LLC	2nd Lien Term Loan	LX144022	3,600,000.00	B2	Caa1			15	2720
Green Energy Partners/Stonewall LLC	Term Loan B1	LX141960	8,300,000.00	B2	B2			45	2720
Greenway Medical Technologies, Inc.	1st Lien Term Loan	LX133320	7,979,746.84	B3	B1			60	3490
Hygenic Corporation (The)	Term Loan		9,975,000.00	**	**	**	**	**	**
Indra Holdings Corp.	Term Loan B	LX136854	11,969,696.97	B2	B2		Neg	45	3490
Institutional Shareholder Services Inc.	2nd Lien Term Loan	LX136827	3,600,000.00	B3	Caa2		Neg	15	4770
Jackson Hewitt Inc.	Term Loan B	LX145594	6,300,000.00	B2	B2			45	2720
Jazz Acquisition, Inc.	2nd Lien Term Loan	LX138064	3,600,000.00	B3	Caa2		Neg	15	4770
Landslide Holdings, Inc.	2nd Lien Term Loan	LX135571	3,500,000.00	B2	Caa1		Neg	15	3490
Miller Heiman, Inc.	Term Loan B	LX132421	7,948,387.15	B3	B2			50	3490
MSX International, Inc.	Term Loan	LX139691	8,000,000.00	**	**	**	**	**	**
National Technical Systems, Inc.	2015 Term Loan	LX145294	8,000,000.00	**	**	**	**	**	**
NES Global Talent Limited	1st Lien Term Loan	LX132471	7,948,051.95	**	**	**	**	**	**
Novetta Solutions, LLC	Term Loan	LX141889	7,979,899.50	**	**	**	**	**	**
Paradigm Acquisition Corp.	Term Loan	LX144594	10,000,000.00	B2	B1			50	2720
Pelican Products, Inc.	2020 Term Loan	LX136200	6,859,590.72	**	**	**	**	**	**
Phillips-Medisize Corporation	2nd Lien Term Loan	LX137705	3,600,000.00	B3	Caa2			15	3490
Plano Molding Company, LLC	Term Loan		12,000,000.00	**	**	**	**	**	**
PSC Industrial Holdings Corp.	Term Loan	LX142214	7,979,949.87	B2	B1			50	2720

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Moody's Default Probability Rating	Moody's Rating	Watch	Outlook	Recovery Rate	Rating Factor
SMS Systems Maintenance Services, Inc.	Term Loan B	LX125811	2,203,728.82	**	**	**	**	**	**
SolAero Technologies Corp.	Term Loan	LX141893	9,341,250.00	**	**	**	**	**	**
Synarc-Biocore Holdings, LLC	1st Lien Term Loan	LX135557	9,974,747.47	B3	B2			50	3490
TASC, Inc.	Incremental Term Loan	LX142622	7,979,949.87	B2	Ba3			60	2720
Teaching Strategies LLC	Term Loan B	LX144374	7,678,351.36	**	**	**	**	**	**
The Hilb Group, LLC	2nd Out Unitranche		3,600,000.00	**	**	**	**	**	**
Topps Company, Inc. (The)	New Term Loan	LX132658	7,979,746.84	B2	B1			50	2720
Truckpro, Inc.	New Term Loan	LX131867	7,940,871.58	**	**	**	**	**	**
U.S. Farathane, LLC	Term Loan B	LX142814	7,898,734.18	B2	B2			45	2720
Vencore, Inc.	1st Lien Term Loan	LX137131	6,558,428.93	B3	Ba3		Neg	60	4770
Vetcor Professional Practices LLC	Term Loan	LX146922	7,000,000.00	**	**	**	**	**	**
Violin Finco S.a.r.l.	USD Term Loan B	LX134093	7,977,965.83	**	**	**	**	**	**
Vistage Worldwide, Inc	Term Loan B	LX146755	10,000,000.00	B2	B2			45	2720
Watchfire Enterprises, Inc.	2nd Lien Term Loan	LX132904	3,600,000.00	**	**	**	**	**	**
Zest Holdings LLC	New Term Loan	LX140041	7,978,939.33	B3	B2			50	3490

Collateral Obligations - Bank Loan Obligations

Issuer Name	Facility Name / Ticker	Par Balance Deal Currency	Principal Balance	Country	Bridge Loan	Spread	Coupon	Libor Floor	Maturity Date	Life to Maturity	Coupon Type
Access CIG, LLC	1st Lien Term Loan (2.49%)	9,974,945.89	9,974,945.89	USA	No	7.084	7.250	1.000	10/18/2021	6.149	Floating
AF Borrower LLC	1st Lien Term Loan (2.99%)	11,970,000.00	11,970,000.00	USA	No	6.084	6.250	1.000	1/28/2022	6.428	Floating
Allied Security Holdings, LLC	New 2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	7.834	8.000	1.000	8/13/2021	5.969	Floating
Alpha Packaging, Inc	Term Loan B2 (2.00%)	8,000,000.00	8,000,000.00	USA	No	5.084	5.250	1.000	5/12/2020	4.715	Floating
ANVC Merger Corp.	1st Lien Term Loan (1.99%)	7,979,746.84	7,979,746.84	USA	No	5.334	5.500	1.000	2/18/2021	5.487	Floating
Audax AAMP Holdings	Term Loan (1.98%)	7,921,226.36	7,921,226.37	USA	No	6.334	6.500	1.000	6/24/2017	1.832	Floating
Berlin Packaging LLC	2014 2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	7.584	7.750	1.000	10/1/2022	7.102	Floating
Blue Bird Corporation	Term Loan (1.97%)	7,897,435.90	7,897,435.90	USA	No	6.334	6.500	1.000	6/27/2020	4.841	Floating
Brooks Equipment Company, LLC	Term Loan A (1.65%)	6,609,722.10	6,609,722.10	USA	No	6.584	6.750	1.000	8/29/2020	5.013	Floating
Capstone Logistics, LLC	Term Loan B (1.99%)	7,979,899.50	7,979,899.50	USA	No	5.334	5.500	1.000	10/7/2021	6.119	Floating
Captive Resources Midco, LLC	Term Loan (3.00%)	12,000,000.00	12,000,000.00	USA	No	6.584	6.750	1.000	6/30/2020	4.849	Floating
Castle Management Borrower LLC	2014 Delayed Draw Term Loan (0.30%)	1,194,000.00	1,194,000.00	USA	No	5.334	5.500	1.000	9/18/2020	5.068	Floating
	Term Loan (1.70%)	6,785,907.04	6,785,907.04	USA	No	5.334	5.500	1.000	1/8/2020	4.372	Floating
Central Security Group, Inc.	1st Lien Term Loan (1.99%)	7,979,949.87	7,979,949.87	USA	No	6.084	6.250	1.000	10/6/2020	5.117	Floating
Charter NEX US Holdings, Inc.	2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	9.084	9.250	1.000	2/6/2023	7.452	Floating
CRCI Holdings Inc.	Incremental Term Loan (1.23%)	4,942,518.11	4,942,518.11	USA	No	5.084	5.250	1.000	7/10/2019	3.874	Floating
Dent Wizard International Corporation	Term Loan (1.75%)	7,000,000.00	7,000,000.00	USA	No	5.584	5.750	1.000	4/7/2020	4.619	Floating
DiversiTech Corporation	2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	8.834	9.000	1.000	11/18/2022	7.233	Floating
DTZ U.S. Borrower, LLC	1st Lien Term Loan (1.99%)	7,979,949.90	7,979,949.90	USA	No	5.334	5.500	1.000	11/4/2021	6.196	Floating
EP Minerals, LLC	1st Lien Term Loan (2.00%)	8,000,000.00	8,000,000.00	USA	No	5.334	5.500	1.000	8/20/2020	4.988	Floating
FCX Performance, Inc.	New Term Loan (1.99%)	7,979,848.87	7,979,848.87	USA	No	5.334	5.500	1.000	8/4/2020	4.945	Floating

Issuer Name	Facility Name / Ticker	Par Balance Deal Currency	Principal Balance	Country	Bridge Loan	Spread	Coupon	Libor Floor	Maturity Date	Life to Maturity	Coupon Type
GENEX Holdings Inc.	New 1st Lien Term Loan (1.07%)	4,264,615.40	4,264,615.40	USA	No	5.084	5.250	1.000	5/30/2021	5.763	Floating
Genoa, a QoL Healthcare Company, LLC	2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	8.584	8.750	1.000	4/30/2023	7.680	Floating
Green Energy Partners/Stonewall LLC	Term Loan B1 (2.07%)	8,300,000.00	8,300,000.00	USA	No	6.334	6.500	1.000	11/13/2021	6.220	Floating
Greenway Medical Technologies, Inc.	1st Lien Term Loan (1.99%)	7,979,746.84	7,979,746.84	USA	No	5.834	6.000	1.000	11/4/2020	5.196	Floating
Hygenic Corporation (The)	Term Loan (2.49%)	9,975,000.00	9,975,000.00	USA	No	5.834	6.000	1.000	10/11/2020	5.131	Floating
Indra Holdings Corp.	Term Loan B (2.99%)	11,969,696.97	11,969,696.97	USA	No	5.084	5.250	1.000	4/29/2021	5.678	Floating
Institutional Shareholder Services Inc.	2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	8.334	8.500	1.000	4/29/2022	6.678	Floating
Jackson Hewitt Inc.	Term Loan B (1.57%)	6,300,000.00	6,300,000.00	USA	No	7.834	8.000	1.000	7/30/2020	4.931	Floating
Jazz Acquisition, Inc.	2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	7.584	7.750	1.000	6/19/2022	6.817	Floating
Landslide Holdings, Inc.	2nd Lien Term Loan (0.87%)	3,500,000.00	3,500,000.00	USA	No	8.084	8.250	1.000	2/25/2021	5.506	Floating
Miller Heiman, Inc.	Term Loan B (1.99%)	7,948,387.15	7,948,387.15	USA	No	6.584	6.750	1.000	9/30/2019	4.099	Floating
MSX International, Inc.	Term Loan (2.00%)	8,000,000.00	8,000,000.00	USA	No	5.834	6.000	1.000	8/22/2020	4.994	Floating
National Technical Systems, Inc.	2015 Term Loan (2.00%)	8,000,000.00	8,000,000.00	USA	No	6.834	7.000	1.000	6/12/2021	5.799	Floating
NES Global Talent Limited	1st Lien Term Loan (1.99%)	7,948,051.95	7,948,051.95	USA	No	6.334	6.500	1.000	10/3/2019	4.107	Floating
Novetta Solutions, LLC	Term Loan (1.99%)	7,979,899.50	7,979,899.50	USA	No	5.834	6.000	1.000	10/2/2020	5.106	Floating
Paradigm Acquisition Corp.	Term Loan (2.50%)	10,000,000.00	10,000,000.00	USA	No	5.834	6.000	1.000	6/2/2022	6.771	Floating
Pelican Products, Inc.	2020 Term Loan (1.71%)	6,859,590.72	6,859,590.72	USA	No	5.084	5.250	1.000	4/10/2020	4.627	Floating
Phillips-Medisize Corporation	2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	8.084	8.250	1.000	6/16/2022	6.809	Floating
Plano Molding Company, LLC	Term Loan (3.00%)	12,000,000.00	12,000,000.00	USA	No	6.834	7.000	1.000	5/12/2021	5.714	Floating
PSC Industrial Holdings Corp.	Term Loan (1.99%)	7,979,949.87	7,979,949.87	USA	No	5.584	5.750	1.000	12/5/2020	5.281	Floating
SMS Systems Maintenance Services, Inc.	Term Loan B (0.55%)	2,203,728.82	2,203,728.82	USA	No	4.834	5.000	1.000	10/21/2019	4.156	Floating

Issuer Name	Facility Name / Ticker	Par Balance Deal Currency	Principal Balance	Country	Bridge Loan	Spread	Coupon	Libor Floor	Maturity Date	Life to Maturity	Coupon Type
SolAero Technologies Corp.	Term Loan (2.33%)	9,341,250.00	9,341,250.00	USA	No	6.084	6.250	1.000	12/10/2020	5.295	Floating
Synarc-Biocore Holdings, LLC	1st Lien Term Loan (2.49%)	9,974,747.47	9,974,747.47	USA	No	5.334	5.500	1.000	3/10/2021	5.541	Floating
TASC, Inc.	Incremental Term Loan (1.99%)	7,979,949.87	7,979,949.87	USA	No	6.834	7.000	1.000	5/22/2020	4.742	Floating
Teaching Strategies LLC	Term Loan B (1.92%)	7,678,351.36	7,678,351.36	USA	No	5.834	6.000	0.500	10/1/2019	4.101	Floating
The Hilb Group, LLC	2nd Out Unitranche (0.90%)	3,600,000.00	3,600,000.00	USA	No	9.934	10.100	1.000	6/24/2021	5.832	Floating
Topps Company, Inc. (The)	New Term Loan (1.99%)	7,979,746.84	7,979,746.84	USA	No	7.084	7.250	1.250	10/2/2018	3.105	Floating
Truckpro, Inc.	New Term Loan (1.98%)	7,940,871.58	7,940,871.58	USA	No	5.584	5.750	1.000	8/6/2018	2.949	Floating
U.S. Farathane, LLC	Term Loan B (1.97%)	7,898,734.18	7,898,734.18	USA	No	6.584	6.750	1.000	12/23/2021	6.330	Floating
Vencore, Inc.	1st Lien Term Loan (1.64%)	6,558,428.93	6,558,428.93	USA	No	5.584	5.750	1.000	11/23/2019	4.246	Floating
Vetcor Professional Practices LLC	Term Loan (1.75%)	7,000,000.00	7,000,000.00	USA	No	6.834	7.000	1.000	4/20/2021	5.654	Floating
Violin Finco S.a.r.l.	USD Term Loan B (1.99%)	7,977,965.83	7,977,965.83	LUX	No	5.584	5.750	1.000	12/18/2019	4.315	Floating
Vistage Worldwide, Inc	Term Loan B (2.50%)	10,000,000.00	10,000,000.00	USA	No	6.334	6.500	1.000	/2021	5.9	Floating
Watchfire Enterprises, Inc.	2nd Lien Term Loan (0.90%)	3,600,000.00	3,600,000.00	USA	No	8.834	9.000	1.000	10/2/2021	6.105	Floating
Zest Holdings LLC	New Term Loan (1.99%)	7,978,939.33	7,978,939.33	USA	No	5.084	5.250	1.000	8/16/2020	4.977	Floating
Bank Loan Obligations:			397,712,803.00	99.35% (CPA)							

Collateral Obligations - Bond Obligations

Issuer Name	Facility Name / Ticker	Par Balance Deal Currency	Principal Balance	Country	Bridge Loan	Spread	Coupon	Libor Floor	Maturity Date	Life to Maturity	Coupon Type
There currently are no Bond Obligations											

Collateral Obligations - Structured Finance Obligations

Issuer Name	Facility Name / Ticker	Par Balance Deal Currency	Principal Balance	Country	Bridge Loan	Spread	Coupon	Libor Floor	Maturity Date	Life to Maturity	Coupon Type
There currently are no Structured Finance Obligations											

Collateral Obligations - Equity Securities

Issuer Name	Facility Name / Ticker	Shares
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Bank Loan Contracts

Bank Loan Contract Summary	
Funded Contracts	397,808,828.76
Unfunded Contracts	0.00
Total Bank Loan Contracts	397,808,828.76

Issuer Name	Facility Name / Ticker	Weighted Average Spread	Contract Name	Contract Balance	Contract Type	Index Rate	Applicable Spread	All-in Interest Rate	Accrual Begin Date	Accrual End Date
Access CIG, LLC	1st Lien Term Loan	7.08375	Libor 3	9,949,892.61	Term Funded	1.00000%	5.00000%	6.00000%	8/18/2015	11/18/2015
			Prime	25,053.28	Term Funded	3.25000%	4.00000%	7.25000%	8/18/2015	9/30/2015
AF Borrower LLC	1st Lien Term Loan	6.08375	Libor 1	11,970,000.00	Term Funded	1.00000%	5.25000%	6.25000%	7/22/2015	10/22/2015
Allied Security Holdings, LLC	New 2nd Lien Term Loan	7.83375	Libor 1	3,600,000.00	Term Funded	1.00000%	7.00000%	8.00000%	6/30/2015	9/30/2015
Alpha Packaging, Inc	Term Loan B2	5.08375	Libor	8,000,000.00	Term Funded	1.00000%	4.25000%	5.25000%	6/30/2015	9/30/2015
ANVC Merger Corp.	1st Lien Term Loan	5.33375	Libor	7,979,746.84	Term Funded	1.00000%	4.50000%	5.50000%	6/30/2015	9/30/2015
Audax AAMP Holdings	Term Loan	7.33375	Prelim. - Libor 012109066	3,556,749.14	Term Funded	2.75000%	3.75000%	6.50000%	7/26/2015	9/9/2015
			Libor 012353604	2,327,402.95	Term Funded	2.75000%	3.75000%	6.50000%	6/26/2015	9/9/2015
			Libor	1,950,244.25	Term Funded	2.75000%	3.75000%	6.50000%	6/30/2015	9/30/2015
			Prime	86,830.03	Term Funded	7.50000%	0.00000%	7.50000%	7/1/2015	9/30/2015
Berlin Packaging LLC	2014 2nd Lien Term Loan	7.58375	Libor	3,600,000.00	Term Funded	1.00000%	6.75000%	7.75000%	6/30/2015	10/1/2015
Blue Bird Corporation	Term Loan	6.33375	Libor	7,897,435.90	Term Funded	1.00000%	5.50000%	6.50000%	7/2/2015	10/2/2015
Brooks Equipment Company, LLC	Term Loan A	6.58375	Libor 2	6,657,037.09	Term Funded	1.00000%	5.75000%	6.75000%	6/26/2015	8/31/2015
			Libor 1	48,710.03	Term Funded	1.00000%	5.75000%	6.75000%	6/26/2015	9/30/2015
Capstone Logistics, LLC	Term Loan B	5.33375	Libor 1	7,979,899.50	Term Funded	1.00000%	4.50000%	5.50000%	8/13/2015	9/14/2015

Issuer Name	Facility Name / Ticker	Weighted Average Spread	Contract Name	Contract Balance	Contract Type	Index Rate	Applicable Spread	All-in Interest Rate	Accrual Begin Date	Accrual End Date
Captive Resources Midco, LLC	Term Loan	6.58375	Libor 2	11,970,000.00	Term Funded	1.00000%	5.75000%	6.75000%	6/30/2015	12/31/2015
			Libor 1	30,000.00	Term Funded	1.00000%	5.75000%	6.75000%	6/30/2015	9/30/2015
Castle Management Borrower LLC	Term Loan	5.33375	Libor	6,785,907.04	Term Funded	1.00000%	4.50000%	5.50000%	6/26/2015	9/18/2015
	2014 Delayed Draw Term Loan	5.33375	Libor	1,194,000.00	Term Funded	1.00000%	4.50000%	5.50000%	7/13/2015	9/28/2015
Central Security Group, Inc.	1st Lien Term Loan	6.08375	Libor	7,979,949.87	Term Funded	1.00000%	5.25000%	6.25000%	7/31/2015	8/28/2015
Charter NEX US Holdings, Inc.	2nd Lien Term Loan	9.08375	Libor	3,600,000.00	Term Funded	1.00000%	8.25000%	9.25000%	6/26/2015	11/30/2015
CRCI Holdings Inc.	Incremental Term Loan	5.08375	Libor	4,942,518.89	Term Funded	1.00000%	4.25000%	5.25000%	8/13/2015	8/28/2015
Dent Wizard International Corporation	Term Loan	5.58375	Libor	7,000,000.00	Term Funded	1.00000%	4.75000%	5.75000%	6/26/2015	9/30/2015
DiversiTech Corporation	2nd Lien Term Loan	8.83375	Libor	3,600,000.00	Term Funded	1.00000%	8.00000%	9.00000%	7/20/2015	10/20/2015
DTZ U.S. Borrower, LLC	1st Lien Term Loan	5.33375	Libor 12	7,499,121.40	Term Funded	1.00000%	4.50000%	5.50000%	7/31/2015	10/30/2015
			Libor 10	460,778.37	Term Funded	1.00000%	4.50000%	5.50000%	7/31/2015	10/30/2015
			Libor 11	18,889.47	Term Funded	1.00000%	4.50000%	5.50000%	7/31/2015	9/30/2015
			Libor 9	1,160.65	Term Funded	1.00000%	4.50000%	5.50000%	7/31/2015	9/30/2015
EP Minerals, LLC	1st Lien Term Loan	5.33375	Libor	8,000,000.00	Term Funded	1.00000%	4.50000%	5.50000%	6/26/2015	8/31/2015
FCX Performance, Inc.	New Term Loan	5.33375	Libor	7,979,848.87	Term Funded	1.00000%	4.50000%	5.50000%	7/31/2015	8/28/2015
GENEX Holdings Inc.	New 1st Lien Term Loan	5.08375	Libor	4,264,615.40	Term Funded	1.00000%	4.25000%	5.25000%	7/31/2015	8/28/2015
Genoa, a QoL Healthcare Company, LLC	2nd Lien Term Loan	8.58375	Libor 1	3,600,000.00	Term Funded	1.00000%	7.75000%	8.75000%	7/6/2015	9/30/2015
Green Energy Partners/Stonewall LLC	Term Loan B1	6.33375	Libor	8,300,000.00	Term Funded	1.00000%	5.50000%	6.50000%	6/30/2015	9/30/2015
Greenway Medical Technologies, Inc.	1st Lien Term Loan	5.83375	Libor 1	7,959,493.67	Term Funded	1.00000%	5.00000%	6.00000%	7/31/2015	10/30/2015
			Libor 2	20,253.16	Term Funded	1.00000%	5.00000%	6.00000%	7/31/2015	9/30/2015

Issuer Name	Facility Name / Ticker	Weighted Average Spread	Contract Name	Contract Balance	Contract Type	Index Rate	Applicable Spread	All-in Interest Rate	Accrual Begin Date	Accrual End Date
Hygenic Corporation (The)	Term Loan	5.83375	Libor	9,975,000.00	Term Funded	1.00000%	5.00000%	6.00000%	7/31/2015	8/31/2015
Indra Holdings Corp.	Term Loan B	5.08375	LIBOR	11,969,696.97	Term Funded	1.00000%	4.25000%	5.25000%	7/31/2015	10/30/2015
Institutional Shareholder Services Inc.	2nd Lien Term Loan	8.33375	Libor	3,600,000.00	Term Funded	1.00000%	7.50000%	8.50000%	6/26/2015	9/9/2015
Jackson Hewitt Inc.	Term Loan B	7.83375	LIBOR	6,300,000.00	Term Funded	1.00000%	7.00000%	8.00000%	8/14/2015	10/30/2015
Jazz Acquisition, Inc.	2nd Lien Term Loan	7.58375	Libor	3,600,000.00	Term Funded	1.00000%	6.75000%	7.75000%	6/30/2015	9/30/2015
Landslide Holdings, Inc.	2nd Lien Term Loan	8.08375	Libor	3,500,000.00	Term Funded	1.00000%	7.25000%	8.25000%	6/26/2015	8/28/2015
Miller Heiman, Inc.	Term Loan B	7.83375	Libor 2	7,946,072.76	Term Funded	1.00000%	5.75000%	6.75000%	6/26/2015	8/28/2015
			Prime	2,314.37	Term Funded	3.25000%	4.75000%	8.00000%	7/31/2015	9/30/2015
MSX International, Inc.	Term Loan	5.83375	Libor	8,000,000.00	Term Funded	1.00000%	5.00000%	6.00000%	7/31/2015	9/1/2015
National Technical Systems, Inc.	2015 Term Loan	6.83375		8,000,000.00	Term Funded	1.00000%	6.00000%	7.00000%	6/26/2015	9/14/2015
NES Global Talent Limited	1st Lien Term Loan	6.33375	Libor	7,948,051.95	Term Funded	1.00000%	5.50000%	6.50000%	7/31/2015	10/30/2015
Novetta Solutions, LLC	Term Loan	5.83375	Libor 1	7,979,899.50	Term Funded	1.00000%	5.00000%	6.00000%	6/26/2015	9/17/2015
Paradigm Acquisition Corp.	Term Loan	5.83375	Libor 1	9,974,999.99	Term Funded	1.00000%	5.00000%	6.00000%	6/26/2015	12/2/2015
			Libor	25,000.01	Term Funded	1.00000%	5.00000%	6.00000%	6/26/2015	9/2/2015
Pelican Products, Inc.	2020 Term Loan	5.08375	Libor	6,859,590.72	Term Funded	1.00000%	4.25000%	5.25000%	6/30/2015	9/30/2015
Phillips-Medisize Corporation	2nd Lien Term Loan	8.08375	Libor	3,600,000.00	Term Funded	1.00000%	7.25000%	8.25000%	6/30/2015	9/30/2015
Plano Molding Company, LLC	Term Loan	6.83375	Libor	12,000,000.00	Term Funded	1.00000%	6.00000%	7.00000%	8/12/2015	11/12/2015
PSC Industrial Holdings Corp.	Term Loan	5.58375	Libor	7,979,949.87	Term Funded	1.00000%	4.75000%	5.75000%	6/30/2015	9/30/2015

Issuer Name	Facility Name / Ticker	Weighted Average Spread	Contract Name	Contract Balance	Contract Type	Index Rate	Applicable Spread	All-in Interest Rate	Accrual Begin Date	Accrual End Date
SMS Systems Maintenance Services, Inc.	Term Loan B	4.83375	Libor	2,203,728.82	Term Funded	1.00000%	4.00000%	5.00000%	6/26/2015	9/24/2015
SolAero Technologies Corp.	Term Loan	6.08375	Prelim - Libor	9,341,250.00	Term Funded	1.50000%	4.75000%	6.25000%	8/3/2015	8/31/2015
Synarc-Biocore Holdings, LLC	1st Lien Term Loan	5.33375	Libor	9,974,747.47	Term Funded	1.00000%	4.50000%	5.50000%	6/30/2015	9/30/2015
TASC, Inc.	Incremental Term Loan	6.83375	Libor	7,979,949.87	Term Funded	1.00000%	6.00000%	7.00000%	6/30/2015	9/30/2015
Teaching Strategies LLC	Term Loan B	5.83375	Libor	7,678,351.36	Term Funded	0.50000%	5.50000%	6.00000%	8/25/2015	8/31/2015
The Hilb Group, LLC	2nd Out Unitranche	9.93375	Libor	3,600,000.00	Term Funded	1.00000%	9.10000%	10.10000%	7/24/2015	9/24/2015
Topps Company, Inc. (The)	New Term Loan	7.08375	Libor	7,979,746.84	Term Funded	1.25000%	6.00000%	7.25000%	6/30/2015	9/30/2015
Truckpro, Inc.	New Term Loan	7.83375	Libor 2	7,541,261.66	Term Funded	1.00000%	4.75000%	5.75000%	7/31/2015	8/31/2015
			Libor 1	399,609.92	Term Funded	1.00000%	4.75000%	5.75000%	7/31/2015	8/28/2015
U.S. Farathane, LLC	Term Loan B	6.58375	Libor	7,898,734.18	Term Funded	1.00000%	5.75000%	6.75000%	6/30/2015	9/30/2015
Vencore, Inc.	1st Lien Term Loan	5.58375	Libor 1	6,558,428.93	Term Funded	1.00000%	4.75000%	5.75000%	6/30/2015	9/30/2015
Vetcor Professional Practices LLC	Term Loan	6.83375	Libor	7,000,000.00	Term Funded	1.00000%	6.00000%	7.00000%	6/30/2015	9/30/2015
Violin Finco S.a.r.l.	USD Term Loan B	5.58375	Libor	7,977,965.83	Term Funded	1.00000%	4.75000%	5.75000%	6/30/2015	9/30/2015
Vistage Worldwide, Inc	Term Loan B	6.33375	Libor	10,000,000.00	Term Funded	1.00000%	5.50000%	6.50000%	8/25/2015	9/30/2015
Watchfire Enterprises, Inc.	2nd Lien Term Loan	8.83375	Libor	3,600,000.00	Term Funded	1.00000%	8.00000%	9.00000%	6/30/2015	9/30/2015
Zest Holdings LLC	New Term Loan	5.08375	Libor	7,978,939.33	Term Funded	1.00000%	4.25000%	5.25000%	6/30/2015	9/30/2015

Collateral Obligation Debt Structures

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Revolver	Delayed Draw	DIP	First Lien Last Out	Seniority	Payment Frequency
Access CIG, LLC Principal Balance: 9,974,945.89	1st Lien Term Loan	LX141416	9,974,945.89	No	No	No	No	Sr. Secured	Quarterly
AF Borrower LLC Principal Balance: 11,970,000.00	1st Lien Term Loan	LX142446	11,970,000.00	No	No	No	No	Sr. Secured	Quarterly
Allied Security Holdings, LLC Principal Balance: 3,600,000.00	New 2nd Lien Term Loan	LX135333	3,600,000.00	No	No	No	No	Second Lien	Quarterly
Alpha Packaging, Inc Principal Balance: 8,000,000.00	Term Loan B2	LX137387	8,000,000.00	No	No	No	No	Sr. Secured	Quarterly
ANVC Merger Corp. Principal Balance: 7,979,746.84	1st Lien Term Loan	LX135312	7,979,746.84	No	No	No	No	Sr. Secured	Quarterly
Audax AAMP Holdings Principal Balance: 7,921,226.37	Term Loan		7,921,226.37	No	No	No	No	Sr. Secured	Quarterly
Berlin Packaging LLC Principal Balance: 3,600,000.00	2014 2nd Lien Term Loan	LX141075	3,600,000.00	No	No	No	No	Second Lien	Quarterly
Blue Bird Corporation Principal Balance: 7,897,435.90	Term Loan	LX137500	7,897,435.90	No	No	No	No	Sr. Secured	Quarterly
Brooks Equipment Company, LLC Principal Balance: 6,609,722.10	Term Loan A	LX140761	6,609,722.10	No	No	No	No	Sr. Secured	Quarterly
Capstone Logistics, LLC Principal Balance: 7,979,899.50	Term Loan B	LX141184	7,979,899.50	No	No	No	No	Sr. Secured	Monthly
Captive Resources Midco, LLC Principal Balance: 12,000,000.00	Term Loan		12,000,000.00	No	No	No	No	Sr. Secured	Quarterly
Castle Management Borrower LLC Principal Balance: 7,979,907.04	Term Loan		6,785,907.04	No	No	No	No	Sr. Secured	Quarterly
	2014 Delayed Draw Term Loan		1,194,000.00	No	No	No	No	Sr. Secured	Quarterly
Central Security Group, Inc. Principal Balance: 7,979,949.87	1st Lien Term Loan	LX140960	7,979,949.87	No	No	No	No	Sr. Secured	Monthly
Charter NEX US Holdings, Inc. Principal Balance: 3,600,000.00	2nd Lien Term Loan	LX142971	3,600,000.00	No	No	No	No	Second Lien	Quarterly
CRCI Holdings Inc. Principal Balance: 4,942,518.11	Incremental Term Loan		4,942,518.11	No	No	No	No	Sr. Secured	Quarterly

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Revolver	Delayed Draw	DIP	First Lien Last Out	Seniority	Payment Frequency
Dent Wizard International Corporation Principal Balance: 7,000,000.00	Term Loan	LX144637	7,000,000.00	No	No	No	No	Sr. Secured	Quarterly
DiversiTech Corporation Principal Balance: 3,600,000.00	2nd Lien Term Loan	LX147693	3,600,000.00	No	No	No	No	Second Lien	Quarterly
DTZ U.S. Borrower, LLC Principal Balance: 7,979,949.90	1st Lien Term Loan	LX141569	7,979,949.90	No	No	No	No	Sr. Secured	Quarterly
EP Minerals, LLC Principal Balance: 8,000,000.00	1st Lien Term Loan	LX139754	8,000,000.00	No	No	No	No	Sr. Secured	Quarterly
FCX Performance, Inc. Principal Balance: 7,979,848.87	New Term Loan		7,979,848.87	No	No	No	No	Sr. Secured	Monthly
GENEX Holdings Inc. Principal Balance: 4,264,615.40	New 1st Lien Term Loan	LX137309	4,264,615.40	No	No	No	No	Sr. Secured	Monthly
Genoa, a QoL Healthcare Company, LLC Principal Balance: 3,600,000.00	2nd Lien Term Loan	LX144022	3,600,000.00	No	No	No	No	Second Lien	Quarterly
Green Energy Partners/Stonewall LLC Principal Balance: 8,300,000.00	Term Loan B1	LX141960	8,300,000.00	No	No	No	No	Sr. Secured	Quarterly
Greenway Medical Technologies, Inc. Principal Balance: 7,979,746.84	1st Lien Term Loan	LX133320	7,979,746.84	No	No	No	No	Sr. Secured	Quarterly
Hygenic Corporation (The) Principal Balance: 9,975,000.00	Term Loan		9,975,000.00	No	No	No	No	Sr. Secured	Quarterly
Indra Holdings Corp. Principal Balance: 11,969,696.97	Term Loan B	LX136854	11,969,696.97	No	No	No	No	Sr. Secured	Quarterly
Institutional Shareholder Services Inc. Principal Balance: 3,600,000.00	2nd Lien Term Loan	LX136827	3,600,000.00	No	No	No	No	Second Lien	Quarterly
Jackson Hewitt Inc. Principal Balance: 6,300,000.00	Term Loan B	LX145594	6,300,000.00	No	No	No	No	Sr. Secured	Quarterly
Jazz Acquisition, Inc. Principal Balance: 3,600,000.00	2nd Lien Term Loan	LX138064	3,600,000.00	No	No	No	No	Second Lien	Quarterly
Landslide Holdings, Inc. Principal Balance: 3,500,000.00	2nd Lien Term Loan	LX135571	3,500,000.00	No	No	No	No	Second Lien	Quarterly
Miller Heiman, Inc. Principal Balance: 7,948,387.15	Term Loan B	LX132421	7,948,387.15	No	No	No	No	Sr. Secured	Quarterly
MSX International, Inc. Principal Balance: 8,000,000.00	Term Loan	LX139691	8,000,000.00	No	No	No	No	Sr. Secured	Monthly

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Revolver	Delayed Draw	DIP	First Lien Last Out	Seniority	Payment Frequency
National Technical Systems, Inc. Principal Balance: 8,000,000.00	2015 Term Loan	LX145294	8,000,000.00	No	No	No	No	Sr. Secured	Quarterly
NES Global Talent Limited Principal Balance: 7,948,051.95	1st Lien Term Loan	LX132471	7,948,051.95	No	No	No	No	Sr. Secured	Quarterly
Novetta Solutions, LLC Principal Balance: 7,979,899.50	Term Loan	LX141889	7,979,899.50	No	No	No	No	Sr. Secured	Quarterly
Paradigm Acquisition Corp. Principal Balance: 10,000,000.00	Term Loan	LX144594	10,000,000.00	No	No	No	No	Sr. Secured	Quarterly
Pelican Products, Inc. Principal Balance: 6,859,590.72	2020 Term Loan	LX136200	6,859,590.72	No	No	No	No	Sr. Secured	Quarterly
Phillips-Medsize Corporation Principal Balance: 3,600,000.00	2nd Lien Term Loan	LX137705	3,600,000.00	No	No	No	No	Second Lien	Quarterly
Plano Molding Company, LLC Principal Balance: 12,000,000.00	Term Loan		12,000,000.00	No	No	No	No	Sr. Secured	Quarterly
PSC Industrial Holdings Corp. Principal Balance: 7,979,949.87	Term Loan	LX142214	7,979,949.87	No	No	No	No	Sr. Secured	Quarterly
SMS Systems Maintenance Services, Inc. Principal Balance: 2,203,728.82	Term Loan B	LX125811	2,203,728.82	No	No	No	No	Sr. Secured	Quarterly
SolAero Technologies Corp. Principal Balance: 9,341,250.00	Term Loan	LX141893	9,341,250.00	No	No	No	No	Sr. Secured	Quarterly
Synarc-Biocore Holdings, LLC Principal Balance: 9,974,747.47	1st Lien Term Loan	LX135557	9,974,747.47	No	No	No	No	Sr. Secured	Quarterly
TASC, Inc. Principal Balance: 7,979,949.87	Incremental Term Loan	LX142622	7,979,949.87	No	No	No	No	Sr. Secured	Quarterly
Teaching Strategies LLC Principal Balance: 7,678,351.36	Term Loan B	LX144374	7,678,351.36	No	No	No	No	Sr. Secured	Monthly
The Hilb Group, LLC Principal Balance: 3,600,000.00	2nd Out Unitranche		3,600,000.00	No	No	No	Yes	Sr. Secured	Quarterly
Topps Company, Inc. (The) Principal Balance: 7,979,746.84	New Term Loan	LX132658	7,979,746.84	No	No	No	No	Sr. Secured	Quarterly
Truckpro, Inc. Principal Balance: 7,940,871.58	New Term Loan	LX131867	7,940,871.58	No	No	No	No	Sr. Secured	Monthly
U.S. Farathane, LLC Principal Balance: 7,898,734.18	Term Loan B	LX142814	7,898,734.18	No	No	No	No	Sr. Secured	Quarterly

Issuer Name	Facility Name / Ticker	Asset ID	Principal Balance	Revolver	Delayed Draw	DIP	First Lien Last Out	Seniority	Payment Frequency
Vencore, Inc. Principal Balance: 6,558,428.93	1st Lien Term Loan	LX137131	6,558,428.93	No	No	No	No	Sr. Secured	Quarterly
Vetcor Professional Practices LLC Principal Balance: 7,000,000.00	Term Loan	LX146922	7,000,000.00	No	No	No	No	Sr. Secured	Quarterly
Violin Finco S.a.r.l. Principal Balance: 7,977,965.83	USD Term Loan B	LX134093	7,977,965.83	No	No	No	No	Sr. Secured	Quarterly
Vistage Worldwide, Inc Principal Balance: 10,000,000.00	Term Loan B	LX146755	10,000,000.00	No	No	No	No	Sr. Secured	Quarterly
Watchfire Enterprises, Inc. Principal Balance: 3,600,000.00	2nd Lien Term Loan	LX132904	3,600,000.00	No	No	No	No	Second Lien	Quarterly
Zest Holdings LLC Principal Balance: 7,978,939.33	New Term Loan	LX140041	7,978,939.33	No	No	No	No	Sr. Secured	Quarterly

Cash Transactions

Effective Date	Processed Date	Description	Transaction Type	Amount
Interest Account				
06/30/2015	07/01/2015	Access CIG, LLC-1st Ln TL	Prime Interest	19.90
07/01/2015	07/01/2015	Access CIG, LLC-1st Ln TL	Interest accrual adjust	(3.00)
06/30/2015	07/01/2015	Allied Security Holdings, LLC-2nd Lien TL	LIBOR Interest	3,200.00
06/30/2015	07/01/2015	ANVC Merger Corp.-1st Ln TL	LIBOR Interest	4,888.88
06/30/2015	07/01/2015	Berlin Packaging LLC-2014 2nd TL	LIBOR Interest	3,100.00
06/30/2015	07/01/2015	Central Security Group, Inc.-1st Ln TL	LIBOR Interest	5,555.55
06/29/2015	07/01/2015	Coyote Logistics, LLC-TL	LIBOR Interest	6,250.00
06/30/2015	07/01/2015	DTZ U.S. Borrower, LLC-1st Lien	LIBOR Interest	12.24
06/30/2015	07/01/2015	GENEX Holdings Inc.-N1st Lien TL	LIBOR Interest	2,493.97
06/30/2015	07/01/2015	Green Energy Partners/Stonewall LLC-TLB1	LIBOR Interest	5,994.44
06/30/2015	07/01/2015	Hygenic Corporation (The)-TL	LIBOR Interest	6,666.66
06/30/2015	07/01/2015	Indra Holdings Corp.-TLB	LIBOR Interest	7,000.00
06/30/2015	07/01/2015	Jazz Acquisition, Inc.-2nd Ln TL	LIBOR Interest	3,100.00
06/30/2015	07/01/2015	MSX International, Inc.-TL	LIBOR Interest	5,333.33
06/30/2015	07/01/2015	Pelican Products, Inc.-2020 TL	LIBOR Interest	4,011.55
06/30/2015	07/01/2015	Phillips-Medisize Corporation-2nd Ln TL	LIBOR Interest	3,300.00
06/30/2015	07/01/2015	PSC Industrial Holdings Corp.-TL	LIBOR Interest	5,111.11
06/30/2015	07/01/2015	Synarc-Biocore Holdings, LLC-1st Ln TL	LIBOR Interest	6,111.11
06/30/2015	07/01/2015	TASC, Inc.-Inc. T/L	LIBOR Interest	6,222.22
06/30/2015	07/01/2015	Topps Company, Inc. (The)-NTL	LIBOR Interest	6,444.44
06/30/2015	07/01/2015	Truckpro, Inc.-NTL	LIBOR Interest	5,111.11
06/30/2015	07/01/2015	U.S. Farathane, LLC-TLB	LIBOR Interest	6,000.00
06/30/2015	07/01/2015	Violin Finco S.a.r.l.-USD TL B	LIBOR Interest	5,111.11
06/30/2015	07/01/2015	Watchfire Enterprises, Inc.-2nd Ln TL	LIBOR Interest	3,600.00
06/30/2015	07/01/2015	Zest Holdings LLC-NTL	LIBOR Interest	4,666.66
06/30/2015	07/02/2015	AF Borrower LLC-TL	LIBOR Interest	20.83
06/30/2015	07/02/2015	Alpha Packaging, Inc-TLB2	LIBOR Interest	4,666.66
06/30/2015	07/02/2015	Consolidated Aerospace Manufacturing, LLC-TL	LIBOR Interest	2,890.17
06/30/2015	07/02/2015	CRCI Holdings Inc.-T/L	LIBOR Interest	2,890.41
06/30/2015	07/02/2015	FCX Performance, Inc.-NTL	LIBOR Interest	4,888.88
06/30/2015	07/02/2015	Greenway Medical Technologies, Inc.-1st Ln TL	LIBOR Interest	13.50
06/30/2015	07/02/2015	Miller Heiman, Inc.-TLB	Prime Interest	47.27
06/30/2015	07/02/2015	Novetta Solutions, LLC-TL	Prime Interest	15.97

Cash Transactions

Effective Date	Processed Date	Description	Transaction Type	Amount
Interest Account				
06/30/2015	07/02/2015	SMS Systems Maintenance Services, Inc.-TLB	Prime Interest	3.83
06/30/2015	07/02/2015	Teaching Strategies LLC-TL	LIBOR Interest	5,333.33
06/30/2015	07/02/2015	Vencore, Inc.-TL	LIBOR Interest	4,200.86
06/30/2015	07/02/2015	Vetcor Professional Practices LLC-TL	LIBOR Interest	5,444.44
07/02/2015	07/06/2015	Blue Bird Corporation-TL	LIBOR Interest	8,666.66
07/01/2015	07/08/2015	Audax AAMP Holdings-TL	Prime Interest	74.03
06/30/2015	07/08/2015	Castle Management Borrower LLC-TL	Prime Interest	12.64
07/06/2015	07/08/2015	Genoa, a QoL Healthcare Company, LLC-2nd Ln TL	LIBOR Interest	8,750.00
06/30/2015	07/08/2015	SolAero Technologies Corp.-TL	LIBOR Interest	6,527.77
07/13/2015	07/16/2015	Capstone Logistics, LLC-TLB	LIBOR Interest	20,777.77
07/08/2015	07/16/2015	CRCI Holdings Inc.-T/L	Amendment Fee	2,475.00
07/22/2015	07/24/2015	AF Borrower LLC-TL	LIBOR Interest	54,031.25
07/20/2015	07/24/2015	DiversiTech Corporation-2nd Ln TL	LIBOR Interest	21,600.00
07/29/2015	08/03/2015	Coyote Logistics, LLC-TL	LIBOR Interest	62,500.00
07/13/2015	08/04/2015	Castle Management Borrower LLC-14 DDTL	LIBOR Interest	3,102.91
07/31/2015	08/04/2015	Central Security Group, Inc.-1st Ln TL	LIBOR Interest	42,947.64
07/31/2015	08/04/2015	Central Security Group, Inc.-1st Ln TL	Tax Withholding	(3,740.60)
07/31/2015	08/04/2015	CRCI Holdings Inc.-T/L	LIBOR Interest	22,344.30
07/31/2015	08/04/2015	DTZ U.S. Borrower, LLC-1st Lien	LIBOR Interest	42,670.56
07/31/2015	08/04/2015	FCX Performance, Inc.-NTL	LIBOR Interest	37,793.45
07/31/2015	08/04/2015	GENEX Holdings Inc.-N1st Lien TL	LIBOR Interest	19,279.61
07/31/2015	08/04/2015	Greenway Medical Technologies, Inc.-1st Ln TL	LIBOR Interest	46,548.52
07/31/2015	08/04/2015	Hygenic Corporation (The)-TL	LIBOR Interest	51,666.66
07/31/2015	08/04/2015	Indra Holdings Corp.-TLB	LIBOR Interest	54,250.00
07/31/2015	08/04/2015	Indra Holdings Corp.-TLB	Tax Withholding	(4,725.00)
07/31/2015	08/04/2015	Miller Heiman, Inc.-TLB	Prime Interest	11.82
07/31/2015	08/04/2015	MSX International, Inc.-TL	LIBOR Interest	41,333.33
07/31/2015	08/04/2015	NES Global Talent Limited-1st Ln TL	LIBOR Interest	50,555.55
07/31/2015	08/04/2015	NES Global Talent Limited-1st Ln TL	Tax Withholding	(6,066.66)
07/31/2015	08/04/2015	Teaching Strategies LLC-TL	LIBOR Interest	41,070.93
07/31/2015	08/04/2015	Truckpro, Inc.-NTL	LIBOR Interest	37,923.59
07/31/2015	08/12/2015	Consolidated Aerospace Manufacturing, LLC-TL	LIBOR Interest	22,398.88
08/11/2015	08/12/2015	Consolidated Aerospace Manufacturing, LLC-TL	Prime Interest	9,798.89

Cash Transactions

Effective Date	Processed Date	Description	Transaction Type	Amount
Interest Account				
08/12/2015	08/12/2015	Consolidated Aerospace Manufacturing, LLC-TL	Accrual Adjustment	0.04
08/14/2015	08/14/2015	Jackson Hewitt Inc.-TLB	Subtrade Fee	(19.00)
08/18/2015	08/19/2015	Coyote Logistics, LLC-TL	LIBOR Interest	2,083.33
08/13/2015	08/24/2015	Capstone Logistics, LLC-TLB	LIBOR Interest	37,793.69
08/25/2015	08/25/2015	Vistage Worldwide, Inc-TLB	Subtrade Fee	(19.00)
Interest Account Transactions:				874,135.99
June 26, 2015 Beginning Balance:				0.00
August 25, 2015 Ending Balance:				874,135.99

Principal Account				
06/26/2015	06/26/2015	Access CIG, LLC-1st Ln TL	Upfront Fee (Buy)	(25,000.00)
06/26/2015	06/26/2015	Access CIG, LLC-1st Ln TL	Principal (Buy)	(10,000,000.00)
06/26/2015	06/26/2015	AF Borrower LLC-TL	Upfront Fee (Buy)	(4,800.00)
06/26/2015	06/26/2015	AF Borrower LLC-TL	Principal (Buy)	(12,000,000.00)
06/26/2015	06/26/2015	Allied Security Holdings, LLC-2nd Lien TL	Upfront Fee (Buy)	(10,440.00)
06/26/2015	06/26/2015	Allied Security Holdings, LLC-2nd Lien TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Alpha Packaging, Inc-TLB2	Upfront Fee (Buy)	143,200.00
06/26/2015	06/26/2015	Alpha Packaging, Inc-TLB2	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	ANVC Merger Corp.-1st Ln TL	Upfront Fee (Buy)	100,000.00
06/26/2015	06/26/2015	ANVC Merger Corp.-1st Ln TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Audax AAMP Holdings-TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Berlin Packaging LLC-2014 2nd TL	Upfront Fee (Buy)	(45,000.00)
06/26/2015	06/26/2015	Berlin Packaging LLC-2014 2nd TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Blue Bird Corporation-TL	Upfront Fee (Buy)	292,000.00
06/26/2015	06/26/2015	Blue Bird Corporation-TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Brooks Equipment Company, LLC-TLA	Upfront Fee (Buy)	26,152.41
06/26/2015	06/26/2015	Brooks Equipment Company, LLC-TLA	Principal (Buy)	(6,705,747.12)
06/26/2015	06/26/2015	Capstone Logistics, LLC-TLB	Upfront Fee (Buy)	137,600.00
06/26/2015	06/26/2015	Capstone Logistics, LLC-TLB	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Castle Management Borrower LLC-14 DDTL	Upfront Fee (Buy)	33,156.90
06/26/2015	06/26/2015	Castle Management Borrower LLC-14 DDTL	Principal (Buy)	(1,197,000.00)
06/26/2015	06/26/2015	Castle Management Borrower LLC-TL	Upfront Fee (Buy)	188,443.10
06/26/2015	06/26/2015	Castle Management Borrower LLC-TL	Principal (Buy)	(6,803,000.00)

Cash Transactions

Effective Date	Processed Date	Description	Transaction Type	Amount
Principal Account				
06/26/2015	06/26/2015	Central Security Group, Inc.-1st Ln TL	Upfront Fee (Buy)	159,200.00
06/26/2015	06/26/2015	Central Security Group, Inc.-1st Ln TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Charter NEX US Holdings, Inc.-2nd Ln TL	Upfront Fee (Buy)	109,440.00
06/26/2015	06/26/2015	Charter NEX US Holdings, Inc.-2nd Ln TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Consolidated Aerospace Manufacturing, LLC-TL	Upfront Fee (Buy)	91,040.63
06/26/2015	06/26/2015	Consolidated Aerospace Manufacturing, LLC-TL	Principal (Buy)	(5,202,321.84)
06/26/2015	06/26/2015	Coyote Logistics, LLC-TL	Upfront Fee (Buy)	19,200.00
06/26/2015	06/26/2015	Coyote Logistics, LLC-TL	Principal (Buy)	(12,000,000.00)
06/26/2015	06/26/2015	CRCI Holdings Inc.-T/L	Upfront Fee (Buy)	65,406.00
06/26/2015	06/26/2015	CRCI Holdings Inc.-T/L	Principal (Buy)	(4,955,000.00)
06/26/2015	06/26/2015	Dent Wizard International Corporation-TL	Upfront Fee (Buy)	74,200.00
06/26/2015	06/26/2015	Dent Wizard International Corporation-TL	Principal (Buy)	(7,000,000.00)
06/26/2015	06/26/2015	DiversiTech Corporation-2nd Ln TL	Upfront Fee (Buy)	153,720.00
06/26/2015	06/26/2015	DiversiTech Corporation-2nd Ln TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	DTZ U.S. Borrower, LLC-1st Lien	Upfront Fee (Buy)	92,800.00
06/26/2015	06/26/2015	DTZ U.S. Borrower, LLC-1st Lien	Principal (Buy)	(7,999,999.99)
06/26/2015	06/26/2015	EP Minerals, LLC-NTL	Upfront Fee (Buy)	26,400.00
06/26/2015	06/26/2015	EP Minerals, LLC-NTL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	FCX Performance, Inc.-NTL	Upfront Fee (Buy)	120,800.00
06/26/2015	06/26/2015	FCX Performance, Inc.-NTL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	GENEX Holdings Inc.-N1st Lien TL	Upfront Fee (Buy)	53,014.76
06/26/2015	06/26/2015	GENEX Holdings Inc.-N1st Lien TL	Principal (Buy)	(4,275,384.62)
06/26/2015	06/26/2015	Genoa, a QoL Healthcare Company, LLC-2nd Ln TL	Upfront Fee (Buy)	105,120.00
06/26/2015	06/26/2015	Genoa, a QoL Healthcare Company, LLC-2nd Ln TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Green Energy Partners/Stonewall LLC-TLB1	Upfront Fee (Buy)	(83,000.00)
06/26/2015	06/26/2015	Green Energy Partners/Stonewall LLC-TLB1	Principal (Buy)	(8,300,000.00)
06/26/2015	06/26/2015	Greenway Medical Technologies, Inc.-1st Ln TL	Upfront Fee (Buy)	12,000.00
06/26/2015	06/26/2015	Greenway Medical Technologies, Inc.-1st Ln TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Hygenic Corporation (The)-TL	Upfront Fee (Buy)	20,000.00
06/26/2015	06/26/2015	Hygenic Corporation (The)-TL	Principal (Buy)	(10,000,000.00)
06/26/2015	06/26/2015	Indra Holdings Corp.-TLB	Upfront Fee (Buy)	244,800.00
06/26/2015	06/26/2015	Indra Holdings Corp.-TLB	Principal (Buy)	(12,000,000.00)
06/26/2015	06/26/2015	Institutional Shareholder Services Inc.-2nd Ln TL	Upfront Fee (Buy)	196,560.00

Cash Transactions

Effective Date	Processed Date	Description	Transaction Type	Amount
Principal Account				
06/26/2015	06/26/2015	Institutional Shareholder Services Inc.-2nd Ln TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Jazz Acquisition, Inc.-2nd Ln TL	Upfront Fee (Buy)	144,000.00
06/26/2015	06/26/2015	Jazz Acquisition, Inc.-2nd Ln TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Landslide Holdings, Inc.-2nd Ln TL	Upfront Fee (Buy)	242,900.00
06/26/2015	06/26/2015	Landslide Holdings, Inc.-2nd Ln TL	Principal (Buy)	(3,500,000.00)
06/26/2015	06/26/2015	Miller Heiman, Inc.-TLB	Upfront Fee (Buy)	218,400.00
06/26/2015	06/26/2015	Miller Heiman, Inc.-TLB	Principal (Buy)	(7,999,999.98)
06/26/2015	06/26/2015	MSX International, Inc.-TL	Upfront Fee (Buy)	(62,400.00)
06/26/2015	06/26/2015	MSX International, Inc.-TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	National Technical Systems, Inc.-2015 TL	Upfront Fee (Buy)	80,000.00
06/26/2015	06/26/2015	National Technical Systems, Inc.-2015 TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	NES Global Talent Limited-1st Ln TL	Upfront Fee (Buy)	189,600.00
06/26/2015	06/26/2015	NES Global Talent Limited-1st Ln TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Novetta Solutions, LLC-TL	Upfront Fee (Buy)	73,600.00
06/26/2015	06/26/2015	Novetta Solutions, LLC-TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Paradigm Acquisition Corp.-TL	Upfront Fee (Buy)	89,000.00
06/26/2015	06/26/2015	Paradigm Acquisition Corp.-TL	Principal (Buy)	(10,000,000.00)
06/26/2015	06/26/2015	Pelican Products, Inc.-2020 TL	Upfront Fee (Buy)	94,902.00
06/26/2015	06/26/2015	Pelican Products, Inc.-2020 TL	Principal (Buy)	(6,876,956.77)
06/26/2015	06/26/2015	Phillips-Medysize Corporation-2nd Ln TL	Upfront Fee (Buy)	13,320.00
06/26/2015	06/26/2015	Phillips-Medysize Corporation-2nd Ln TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Plano Molding Company, LLC-TL	Upfront Fee (Buy)	(19,200.00)
06/26/2015	06/26/2015	Plano Molding Company, LLC-TL	Principal (Buy)	(12,000,000.00)
06/26/2015	06/26/2015	PSC Industrial Holdings Corp.-TL	Upfront Fee (Buy)	80,000.00
06/26/2015	06/26/2015	PSC Industrial Holdings Corp.-TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	SMS Systems Maintenance Services, Inc.-TLB	Upfront Fee (Buy)	32,697.96
06/26/2015	06/26/2015	SMS Systems Maintenance Services, Inc.-TLB	Principal (Buy)	(2,209,322.04)
06/26/2015	06/26/2015	SolAero Technologies Corp.-TL	Upfront Fee (Buy)	38,540.00
06/26/2015	06/26/2015	SolAero Technologies Corp.-TL	Principal (Buy)	(9,400,000.00)
06/26/2015	06/26/2015	Synarc-Biotech Holdings, LLC-1st Ln TL	Upfront Fee (Buy)	188,000.00
06/26/2015	06/26/2015	Synarc-Biotech Holdings, LLC-1st Ln TL	Principal (Buy)	(10,000,000.00)
06/26/2015	06/26/2015	TASC, Inc.-Inc. T/L	Upfront Fee (Buy)	(75,200.00)
06/26/2015	06/26/2015	TASC, Inc.-Inc. T/L	Principal (Buy)	(8,000,000.00)

Cash Transactions

Effective Date	Processed Date	Description	Transaction Type	Amount
Principal Account				
06/26/2015	06/26/2015	Teaching Strategies LLC-TL	Upfront Fee (Buy)	62,400.00
06/26/2015	06/26/2015	Teaching Strategies LLC-TL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Topps Company, Inc. (The)-NTL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Truckpro, Inc.-NTL	Upfront Fee (Buy)	19,200.00
06/26/2015	06/26/2015	Truckpro, Inc.-NTL	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	U.S. Farathane, LLC-TLB	Upfront Fee (Buy)	(21,600.00)
06/26/2015	06/26/2015	U.S. Farathane, LLC-TLB	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Vencore, Inc.-TL	Upfront Fee (Buy)	(24,986.01)
06/26/2015	06/26/2015	Vencore, Inc.-TL	Principal (Buy)	(6,575,267.61)
06/26/2015	06/26/2015	Vetcor Professional Practices LLC-TL	Upfront Fee (Buy)	16,100.00
06/26/2015	06/26/2015	Vetcor Professional Practices LLC-TL	Principal (Buy)	(7,000,000.00)
06/26/2015	06/26/2015	Violin Finco S.a.r.l.-USD TL B	Principal (Buy)	(8,000,000.00)
06/26/2015	06/26/2015	Watchfire Enterprises, Inc.-2nd Ln TL	Upfront Fee (Buy)	150,840.00
06/26/2015	06/26/2015	Watchfire Enterprises, Inc.-2nd Ln TL	Principal (Buy)	(3,600,000.00)
06/26/2015	06/26/2015	Zest Holdings LLC-NTL	Upfront Fee (Buy)	(30,400.00)
06/26/2015	06/26/2015	Zest Holdings LLC-NTL	Principal (Buy)	(8,000,000.00)
06/30/2015	07/01/2015	Access CIG, LLC-1st Ln TL	Prime Paydown	25,054.10
06/30/2015	07/01/2015	ANVC Merger Corp.-1st Ln TL	LIBOR Paydown	20,253.16
06/30/2015	07/01/2015	Central Security Group, Inc.-1st Ln TL	LIBOR Paydown	20,050.12
06/30/2015	07/01/2015	DTZ U.S. Borrower, LLC-1st Lien	LIBOR Paydown	20,050.09
06/30/2015	07/01/2015	GENEX Holdings Inc.-N1st Lien TL	LIBOR Paydown	10,769.22
06/30/2015	07/01/2015	Pelican Products, Inc.-2020 TL	LIBOR Paydown	17,366.05
06/30/2015	07/01/2015	PSC Industrial Holdings Corp.-TL	LIBOR Paydown	20,050.12
06/30/2015	07/01/2015	Synarc-Biocore Holdings, LLC-1st Ln TL	LIBOR Paydown	25,252.52
06/30/2015	07/01/2015	TASC, Inc.-Inc. T/L	LIBOR Paydown	20,050.12
06/30/2015	07/01/2015	Topps Company, Inc. (The)-NTL	LIBOR Paydown	20,253.16
06/30/2015	07/01/2015	U.S. Farathane, LLC-TLB	LIBOR Paydown	101,265.82
06/30/2015	07/01/2015	Violin Finco S.a.r.l.-USD TL B	LIBOR Paydown	22,034.16
06/30/2015	07/01/2015	Zest Holdings LLC-NTL	LIBOR Paydown	21,060.66
06/30/2015	07/02/2015	AF Borrower LLC-TL	LIBOR Paydown	29,999.99
06/30/2015	07/02/2015	Greenway Medical Technologies, Inc.-1st Ln TL	LIBOR Paydown	20,253.16
07/01/2015	07/02/2015	Truckpro, Inc.-NTL	LIBOR Paydown	59,128.41
06/30/2015	07/02/2015	Vencore, Inc.-TL	LIBOR Paydown	16,838.67

Cash Transactions

Effective Date	Processed Date	Description	Transaction Type	Amount
Principal Account				
07/02/2015	07/06/2015	Blue Bird Corporation-TL	LIBOR Paydown	102,564.10
07/01/2015	07/06/2015	Miller Heiman, Inc.-TLB	Prime Paydown	51,612.84
06/30/2015	07/07/2015	FCX Performance, Inc.-NTL	LIBOR Paydown	20,151.13
07/01/2015	07/08/2015	Audax AAMP Holdings-TL	Prime Paydown	78,773.64
06/30/2015	07/08/2015	Castle Management Borrower LLC-14 DDTL	LIBOR Paydown	3,000.00
06/30/2015	07/08/2015	Castle Management Borrower LLC-TL	Prime Paydown	17,092.96
06/30/2015	07/08/2015	CRCI Holdings Inc.-T/L	LIBOR Paydown	12,481.11
06/30/2015	07/08/2015	Novetta Solutions, LLC-TL	Prime Paydown	20,100.50
06/30/2015	07/08/2015	SMS Systems Maintenance Services, Inc.-TLB	Prime Paydown	5,593.22
06/30/2015	07/08/2015	SolAero Technologies Corp.-TL	LIBOR Paydown	58,750.00
06/30/2015	07/08/2015	Teaching Strategies LLC-TL	LIBOR Paydown	50,786.62
06/26/2015	07/16/2015	Brooks Equipment Company, LLC-TLA	LIBOR Paydown	96,025.01
06/26/2015	07/16/2015	Brooks Equipment Company, LLC-TLA	Prepayment Fee	1,920.50
07/13/2015	07/16/2015	Capstone Logistics, LLC-TLB	LIBOR Paydown	20,100.50
07/31/2015	08/04/2015	Hygenic Corporation (The)-TL	LIBOR Paydown	25,000.00
07/31/2015	08/04/2015	Indra Holdings Corp.-TLB	LIBOR Paydown	30,303.03
07/31/2015	08/04/2015	NES Global Talent Limited-1st Ln TL	LIBOR Paydown	51,948.05
08/11/2015	08/12/2015	Consolidated Aerospace Manufacturing, LLC-TL	Prime Paydown	5,202,321.84
08/14/2015	08/14/2015	Jackson Hewitt Inc.-TLB	Upfront Fee (Buy)	126,000.00
08/14/2015	08/14/2015	Jackson Hewitt Inc.-TLB	Principal (Buy)	(6,199,120.00)
08/18/2015	08/19/2015	Coyote Logistics, LLC-TL	LIBOR Paydown	12,000,000.00
08/25/2015	08/25/2015	Vistage Worldwide, Inc-TLB	Upfront Fee (Buy)	100,000.00
08/25/2015	08/25/2015	Vistage Worldwide, Inc-TLB	Principal (Buy)	(10,000,000.00)

Principal Account Transactions:	(378,259,137.64)
June 26, 2015 Beginning Balance:	380,604,272.20
August 25, 2015 Ending Balance:	2,345,134.56



STATE STREET GLOBAL SERVICES.

The Notes issued by the Issuer named below pursuant to the Indenture identified below may be beneficially owned only by Persons that (a) (i) are not U.S. persons (within the meaning of Regulation S under the United States Securities Act of 1933, as amended) and are purchasing their beneficial interest in an offshore transaction and are also Any Person that, at the time of its acquisition, purported acquisition or proposed acquisition of Securities is both a Qualified Institutional Buyer and a Qualified Purchaser or (ii) are (A) Qualified Institutional Buyers or (solely in the case of the Reinvesting Holder Notes) Accredited Investors and (B) either Qualified Purchasers or (solely in the case of the Reinvesting Holder Notes) Knowledgeable Employees (or corporations, partnerships, limited liability companies or other entities (other than trusts) each shareholder, partner, member or other equity owner of which is a Qualified Purchaser or (solely in the case of the Reinvesting Holder Notes) Knowledgeable Employees) and (b) can make the representations set forth in Section 2.5 of the Indenture or the appropriate Exhibit to the Indenture. Beneficial ownership interests in the Global Notes may be transferred only to a Person that is both a Qualified Institutional Buyer and a Qualified Purchaser and that can make the representations referred to in clause (b) of the preceding sentence. The Issuer has the right to compel any beneficial owner of an interest in Global Notes that does not meet the qualifications set forth in the preceding sentence to sell its interest in such Notes, or may sell such interest on behalf of such owner, pursuant to Section 2.11 of the Indenture.

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

References to the Indenture are to the Indenture, dated as of June 26, 2015, between Carlyle GMS Finance MM CLO 2015-1 LLC, as Issuer, and State Street Bank and Trust Company, as Trustee. Terms used above have the meanings ascribed to them in the Indenture, a copy of which may be obtained from Daniel Murphy DWMurphy@statestreet.com +1 (617) 662-9861

This report is for the purposes of information only, that certain information included in the report is estimated, approximated or projected and that it is provided without any representation or warranties as to the accuracy of completeness thereof and that none of the Collateral Administrator, the Trustee, the Issuer or the Investment Manager will have any liability for estimates, approximations or projections contained therein.