

### Fund Overview

Capital Structure	Initial Balance (\$ millions)	Current Ratings (Fitch/Moody's)	Coupon
Class A-1a	310,000,000	AAA/Aaa	L + 1.42%
Class A-1b	190,000,000	AAA/Aaa	L + 1.49%
Class A-2a	66,000,000	NR/Aa2	L + 2.05%
Class A-2b	40,000,000	NR/Aa2	4.25%
Class B-1	25,000,000	NR/A2	L + 2.85%
Class B-2	21,750,000	NR/A2	5.35%
Class C	50,000,000	NR/Baa3	L + 3.60%
Class D	33,250,000	NR/Ba2	L + 5.00%
Class E	20,750,000	NR/B2	L + 5.90%
Subordinated Notes	68,000,000	NR/NR	Residual
<b>Total</b>	<b>824,750,000</b>		

### Equity Distributions

Date	Distribution	Distribution as a % of Par	Cumulative Distribution as a % of Par	Annualized Distribution Cash on Cash
1/20/2015	7,843,556	11.5%	11.5%	20.2%
4/17/2015	4,601,896	6.8%	18.3%	28.4%
7/17/2015	4,569,381	6.7%	25.0%	27.0%

As of July 8, 2015 unless otherwise noted.

### Deal Summary

Closing Date	June 26, 2014
Non-Call	July 17, 2016
Reinvestment Period	October 17, 2018
Final Maturity	July 17, 2026

Assets	Par Amount %
Floating rate assets	100.0
Fixed rate assets	0.0
Structured finance	0.0
<b>Total</b>	<b>100.0</b>

