

Fund Overview

Capital Structure	Initial Balance (\$ millions)	Current Ratings (Fitch/Moody's)	Coupon
Class A-1a	348,000,000	AAA/Aaa	L + 1.44%
Class A-1b	30,000,000	AAA/Aaa	3.38%
Class A-2a	66,750,000	NR/Aa2	L + 2.15%
Class A-2b	10,000,000	NR/Aa2	4.39%
Class B	33,500,000	NR/A2	L + 3.00%
Class C	33,500,000	NR/Baa3	L + 3.50%
Class D	30,000,000	NR/Ba3	L + 4.95%
Class E	12,000,000	NR/B2	L + 5.60%
Subordinated Notes	58,500,000	NR/NR	Residual
Total	622,250,000		

Equity Distributions

Date	Distribution	Distribution as a % of Par	Cumulative Distribution as a % of Par	Annualized Distribution Cash on Cash
4/17/2015	9,458,622	16.2%	16.2%	26.8%
7/17/2015	3,506,104	6.0%	22.2%	24.0%

As of July 8, 2015 unless otherwise noted.

Deal Summary

Closing Date	September 9, 2014
Non-Call	October 16, 2016
Reinvestment Period	October 17, 2018
Final Maturity	October 17, 2026
Assets	Par Amount %
Floating rate assets	100.0
Fixed rate assets	0.0
Structured finance	0.0
Total	100.0

