

“Counterparty Ratings”: At the time of the Issuer’s commitment to purchase a Participation, the Aggregate Principal Balance of (a) Participations with any one Selling Institution (or its Affiliates) may not exceed the percentage of the Portfolio Principal Balance set forth opposite the entity’s rating under the caption “Individual Percentage” and (b) Participations with all Selling Institutions having the same credit rating will not exceed the percentage of the Portfolio Principal Balance set forth opposite such rating under the caption “Aggregate Percentage”:

Long-Term Senior Unsecured Debt Rating		Individual Percentage (%)	Aggregate Percentage (%)
<u>Moody’s</u>	<u>S&amp;P</u>		
Aaa	AAA	20.0	20.0
Aa1	AA+	10.0	10.0
Aa2	AA	10.0	10.0
Aa3	AA-	10.0	10.0
A1	A+	5.0	5.0
A2	A+	5.0	5.0
Below A2	Below A+	0.0	0.0

“Cov-Lite Loan”: Any Loan that, other than with respect to a period of no more than three months following origination of such loan, either:

- (a) does not contain any financial covenants, or
- (b) (i) requires the borrower to comply with one or more financial covenants only upon the occurrence of certain actions of the borrower as identified in the Underlying Instrument (including, but not limited to, a debt issuance, dividend payment, share purchase, merger, acquisition or divestiture), but
  - (ii) does not require the borrower to comply with one or more financial covenants during each reporting period, without regard to whether it has taken any specified action.

“Coverage Tests”: Each of the Class A Coverage Tests, the Class B Coverage Tests, the Class C Coverage Tests and the Class D Coverage Tests.

“Credit Facility”: Each Revolving Credit Facility and Delayed Funding Loan.

“Credit Facility Reserve Account”: The account established pursuant to Section 10.1(b) and described in Section 10.3(e).

“Credit Risk Criteria”: Criteria that are satisfied with respect to any Collateral Obligation if any of the following is satisfied: on any date of determination, (a) the negative difference between its market price (expressed as a percentage of par value) on such date and its purchase price is greater than 1.0%; or (b) the percentage change in price of such Collateral Obligation during the period from the date on which it was acquired by the Issuer to the date of determination either is less positive, or more negative, as the case may be, than the percentage change in an Eligible Loan Index over the same period by 0.25%; or (c) the percentage change in price of such Collateral Obligation during the period from the date on which it was acquired by