

All percentages resulting from any calculations of LIBOR will be rounded, if necessary, to the nearest 1/100,000 of 1%, and all U.S. Dollar amounts used in or resulting from such calculations will be rounded to the nearest cent (with one-half cent or more being rounded upwards).

"LIBOR Banking Day": A day on which commercial banks are open for business (including dealings in foreign exchange and foreign currency deposits) in London.

"LIBOR Determination Date": The second LIBOR Banking Day prior to the first day of each Interest Period.

"Loan": Any assignment of or Participation in a loan.

"Lower Ranking Class": With respect to any Class, each Class that is junior in right of payment to such Class under the Principal Payment Sequence and, with respect to each Class of Rated Notes, the Subordinated Securities.

"Lowest Ranking Class": The Class that is last in right of payment under the Principal Payment Sequence.

"Majority": With respect to any Class or Classes of Securities, the holders of more than 50% of the Aggregate Outstanding Amount of the Securities of such Class or Classes, as the case may be.

"Manager Parties": The Investment Manager and/or any of its Affiliates, and any of their respective partners, securityholders, members, managers, officers, directors, agents or employees.

"Manager Securities": Any Securities owned by the Investment Manager or any of its Affiliates or over which the Investment Manager or any of its Affiliates has discretionary voting authority; *provided* that Manager Securities shall not include Securities held by an entity for which the Investment Manager or an Affiliate acts as investment adviser, if the voting of such Securities with respect to the matter in question is in fact directed by a board of directors or similar governing body with a majority of members that are independent from the Investment Manager and its Affiliates (as certified to the Trustee by the Investment Manager).

"Margin Stock": Margin Stock as defined under Regulation U issued by the Board of Governors of the United States Federal Reserve System.

"Market Value": On any date of determination, (a) the price supplied to the Investment Manager by Interactive Data Corporation, Markit Partners, Loan Pricing Corporation or another independent, nationally recognized pricing service, or (b) if no such price is available or if the Investment Manager reasonably determines that such price does not represent a reliable market value, (i) the average of three bid-side market values obtained from independent broker/dealers (at least one of which is not Credit Suisse or a Credit Suisse Affiliate) or (ii) if three such bids are not available, the lower of two bid-side market values obtained by the Investment Manager from independent broker/dealers (one of which may be Credit Suisse or a Credit Suisse Affiliate) or (iii) if two such bid-side market values are not available, the bid-side market value obtained from one independent broker/dealer (which may be Credit Suisse or a Credit Suisse Affiliate). If the Market Value of a Collateral Obligation cannot be determined by application of either clause (a) or (b), its Market Value shall be the lower of (x) the fair value determined by the Investment Manager based upon its reasonable judgment and (y) the higher of its outstanding principal balance multiplied by 70% or its S&P Recovery Rate; *provided* that any such value determined under clause (x) is the same value that the Investment Manager assigns to such obligation for other portfolios that it manages, if applicable; *provided, however*, that if the Investment Manager is not registered under the Advisers Act, if the Market Value of any such Collateral Obligation cannot be determined by application of either clause (a) or (b)(i) or (ii) within 30 days, the Market Value will be zero.

"Measurement Date": Any of the following: (a) the Effective Date, (b) after the Effective Date, any date on which there is a sale, purchase or substitution of any Collateral Obligation, (c) each Determination Date, (d) the date of determination of monthly reports under the Indenture, and (e) with reasonable notice, any other Business Day requested by either Rating Agency.

"Minimum Weighted Average Spread Test": A test satisfied as of any Measurement Date if (a) the Weighted Average Spread of the Collateral Obligations is greater than (b) the Minimum Weighted Average Spread of the Collateral Obligations.