

Amount; (iii) any single country that is a Moody's Group III Country or Group IV Country may not exceed 2.5% of the Collateral Principal Amount; (iv) a Moody's Group II Country or Moody's Group III Country in the aggregate may not exceed 10% of the Collateral Principal Amount; and (v) a Moody's Group IV Country in the aggregate may not exceed 5% of the Collateral Principal Amount.

(iv) The Aggregate Principal Balance of the Collateral Obligations with Obligors with a Domicile other than in the United States may not exceed 20.0% of the Collateral Principal Amount; and the Aggregate Principal Balance of the Collateral Obligations with Obligors that are organized in a Tax Advantaged Jurisdiction may not exceed 5% of the Collateral Principal Amount;

(v) The Aggregate Principal Balance of the Collateral Obligations that are Revolving Loans may not exceed 10% of the Collateral Principal Amount;

(vi) The Aggregate Principal Balance of the Collateral Obligations that are First Lien Loans is at least 90% of the Collateral Principal Amount (with amounts on deposit in the Ramp-Up Account and the Principal Collection Subaccount deemed to be invested in First Lien Loans for purposes of this requirement);

(vii) The Aggregate Principal Balance of the Collateral Obligations that bear interest at a fixed rate may not exceed 5% of the Collateral Principal Amount;

(viii) The Aggregate Principal Balance of Collateral Obligations that are Synthetic Securities, Collateral Obligations that are participations and Collateral Obligations of Obligors with a Domicile in a country rated below "AA" by S&P may not exceed 20% of the Collateral Principal Amount;

(ix) The Aggregate Principal Balance of the Collateral Obligations that do not pay interest at least as frequently as quarterly may not exceed 5% of the Collateral Principal Amount;

(x) The Aggregate Principal Balance of the Collateral Obligations of Obligors in any single Moody's Industry Classification Group may not exceed 8% of the Collateral Principal Amount; provided that the Aggregate Principal Balance of the Collateral Obligations of Obligors in each of three Moody's Industry Classification Group may be up to 12% of the Collateral Principal Amount;

(xi) The Aggregate Principal Balance of the Collateral Obligations that are DIP Loans may not exceed 7.5% of the Collateral Principal Amount;

(xii) The Aggregate Principal Balance of the Collateral Obligations that are Current Pay Obligations may not exceed 5% of the Collateral Principal Amount.

(xiii) The Aggregate Principal Balance of the Collateral Obligations that are Structured Finance Obligations may not exceed 5% of the Collateral Principal Amount;

(xiv) The Aggregate Principal Balance of the Collateral Obligations that are PIK Obligations (other than Partial PIK Obligations) may not exceed 5% of the Collateral