

“Unscheduled Principal Payments”: All payments of principal (other than Sale Proceeds) received as a result of prepayments, redemptions, exchange offers, tender offers or other unscheduled payments with respect to Collateral Obligations.

“Voting Rights”: Any request, demand, authorization, direction, notice, consent, waiver or other action provided under the Indenture or the Investment Management Agreement to be given or taken by holders of Securities.

“Weighted Average Life Test”: A test satisfied as of any Measurement Date if the weighted average life of the Collateral Obligations is no higher than the relevant weighted average life specified in the table below for the Closing Date or the Distribution Date (listed under the caption “Date” in the table below) immediately preceding such Measurement Date:

<u>Date</u>	<u>Weighted Average Life (in years)</u>
Closing Date	6.50
December 2011	6.00
March 2012	5.75
June 2012	5.50
September 2012	5.25
December 2012	5.00
March 2013	4.75
June 2013	4.50
September 2013	4.25
December 2013	4.00
March 2014	3.75
June 2014	3.50
September 2014	3.25
December 2014	3.00
March 2015	2.75
June 2015	2.50
September 2015	2.25
December 2015	2.00
March 2016	1.75
June 2016	1.50
September 2016	1.25
December 2016	1.00
March 2017	0.75
June 2017	0.50
September 2017	0.25

“Weighted Average Moody’s Rating Factor”: The sum of the products obtained by multiplying the Principal Balance of each Collateral Obligation (other than Defaulted Obligations and Equity Securities) by its Moody’s Rating Factor, dividing such sum by the Aggregate Principal Balance of all such Collateral Obligations (other than Defaulted Obligations and Equity Securities) and rounding the result up to the nearest whole number.

“Weighted Average Rating Factor Test”: A test satisfied as of any Measurement Date if the Weighted Average Moody’s Rating Factor of the Collateral Obligations is equal to or less than the applicable number set forth in the columns entitled “Weighted Average Rating Factor” in the Collateral Matrix based on the row/column combination selected by the Investment Manager with notice to the Collateral Administrator (or linear interpolation between two rows and/or two columns, as applicable).