

Class	Overcollateralization Ratio	Interest Coverage Ratio
A	112.5%	120.0%
B	106.9%	115.0%
C	104.8%	110.0%
D	101.4%	105.0%

“Requisite Noteholders”: The Holders of at least 66 2/3% of the Aggregate Principal Amount of the Controlling Class.

“Requisite Securityholders”: Solely for purposes of certain actions that may be taken under the Collateral Management Agreement following a Key Manager Event (as defined therein), (i) if the Class A Overcollateralization Test is satisfied, the Holders of at least 66 2/3% of the Aggregate Principal Amount of the Senior Notes and at least 66 2/3% of the Aggregate Principal Amount of the Income Notes, voting separately; and (ii) if the Class A Overcollateralization Test is not satisfied, the Holders of at least 66 2/3% of the Aggregate Principal Amount of the Controlling Class and the Aggregate Principal Amount of the Income Notes, voting together as a single class.

“Revolving Loan”: A Loan that (i) provides the borrower with a line of credit against which one or more borrowings (or drawings under a letter of credit for the account of the borrower) may be made and that provides that such borrowed (or drawn) amounts may be repaid and reborrowed from time to time or (ii) is a delayed funding term loan (unless such loan is fully drawn).

“Revolving Reserve Account”: The trust account established pursuant to Section 10.5(a).

“Rule 144A”: Rule 144A under the Securities Act.

“Rule 144A Global Security”: The meaning specified in Section 2.2(c).

“Rule 144A Information”: The meaning specified in Section 7.15.

“S&P” or “Standard & Poor’s”: Standard & Poor’s Ratings Services, a division of The McGraw-Hill Companies, Inc., and any successor or successors thereto.

“S&P CDO Monitor”: A dynamic, analytical computer program developed by S&P and used to estimate defaulted risk of the Collateral Obligations and provided to the Collateral Manager, the Issuer and the Collateral Administrator on or before the Ramp-Up End Date, as it may be modified by S&P and provided to the Collateral Manager and the Trustee in connection with its confirmation of the rating of the Senior Notes following the Closing Date.

“S&P CDO Monitor Test”: A test that will be satisfied as of any date of determination if the Loss Rate Differential for each Class of Senior Notes after giving effect to any acquisition or sale of a Collateral Obligation (“Proposed Portfolio”) is positive or is greater