

Fund Overview

| Capital Structure | Initial Balance (\$ millions) | Current Ratings (Moody's/S&P) | Coupon |
|--------------------|----------------------------------|-------------------------------------|-----------|
| Class A-1 | 322,800,000 | Aaa/AAA | L + 1.50% |
| Class A-2 | 58,000,000 | NR/AA | L + 3.25% |
| Class B | 37,500,000 | NR/A | L + 3.75% |
| Class C | 19,100,000 | NR/BBB | L + 5.00% |
| Class D | 21,600,000 | NR/BB | L + 6.10% |
| Subordinated Notes | 51,700,000 | NR/NR | Residual |
| Total | 510,700,000 | | |

Equity Distributions

| Date | Distribution | Distribution as a % of Par | Cumulative Distribution as a % of Par | Annualized Distribution Cash on Cash |
|------------|--------------|-------------------------------|---|--|
| 1/22/2013 | 3,743,471 | 7.2% | 7.2% | 14.1% |
| 4/22/2013 | 2,844,752 | 5.5% | 12.7% | 22.3% |
| 7/22/2013 | 3,485,609 | 6.7% | 19.5% | 27.0% |
| 10/22/2013 | 3,177,730 | 6.1% | 25.6% | 24.4% |
| 1/22/2014 | 2,231,191 | 4.3% | 29.9% | 17.1% |
| 4/22/2014 | 3,109,994 | 6.0% | 36.0% | 24.4% |
| 7/22/2014 | 2,341,030 | 4.5% | 40.5% | 18.2% |
| 10/22/2014 | 2,522,048 | 4.9% | 45.4% | 19.4% |
| 1/22/2015 | 2,271,345 | 4.4% | 49.8% | 17.4% |
| 4/22/2015 | 2,731,036 | 5.3% | 55.0% | 21.4% |
| 7/22/2015 | 2,502,384 | 4.8% | 59.9% | 19.4% |

As of July 14, 2015 unless otherwise noted.

Deal Summary

| | |
|----------------------|---------------------|
| Closing Date | July 19, 2012 |
| Non-Call | July 21, 2014 |
| Reinvestment Period | July 22, 2016 |
| Final Maturity | July 22, 2023 |
| Assets | Par Amount % |
| Floating Rate Assets | 100.0 |
| Fixed Rate Assets | 0.0 |
| Structured Finance | 0.0 |
| Total | 100.0 |

