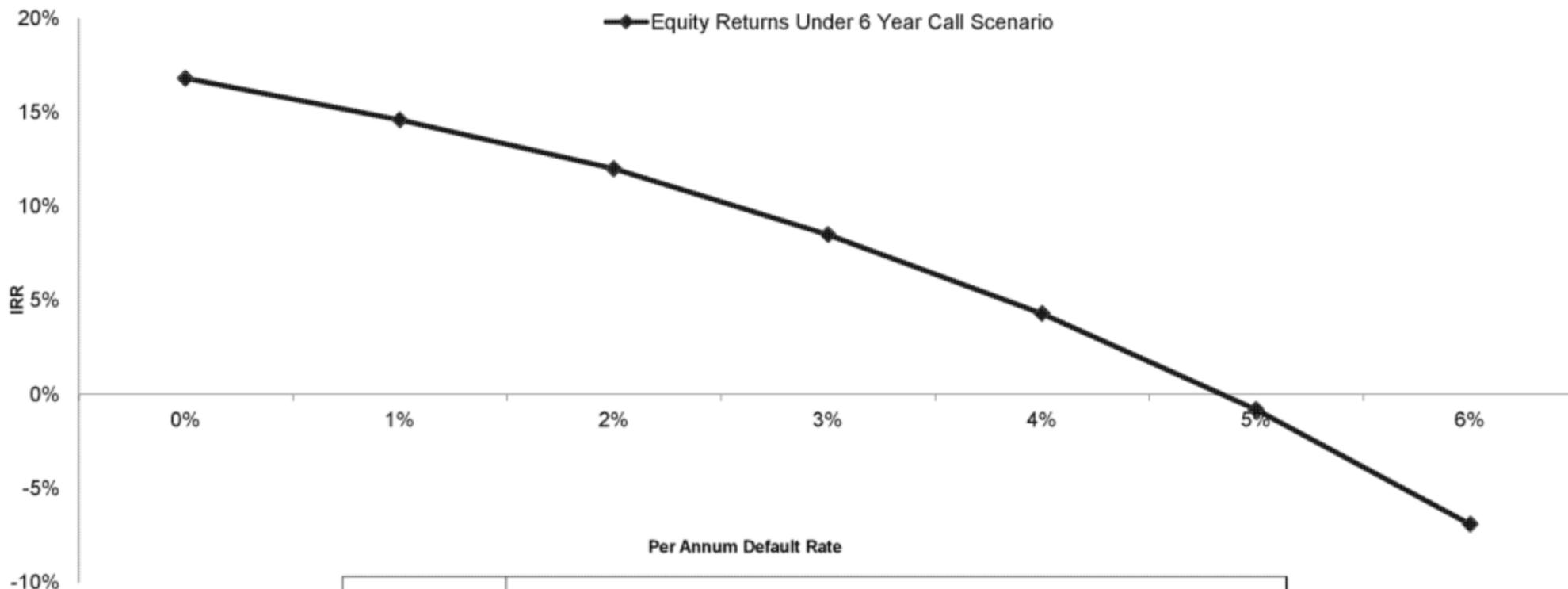


Sample BSL CLO – Equity Return Profile



Equity Returns	Constant Annual Default Rate						
	0.00%	1.00%	2.00%	3.00%	4.00%	5.00%	6.00%
Call at 4.0	[14.5]%	[12.1]%	[9.1]%	[5.7]%	[2.0]%	[-2.1]%	[-6.7]%
Call at 5.0	[16.0]%	[13.8]%	[11.0]%	[7.6]%	[3.7]%	[-0.9]%	[-6.2]%
Call at 6.0	[16.8]%	[14.6]%	[12.0]%	[8.5]%	[4.3]%	[-0.8]%	[-6.9]%
Call at 7.0	[16.5]%	[14.3]%	[11.7]%	[8.1]%	[3.3]%	[-2.6]%	[-10.1]%
Run till Maturity	[15.3]%	[13.2]%	[10.4]%	[6.5]%	[0.6]%	[-7.1]%	[-18.0]%