

RESEARCH

Samson Resources Corporation CLO Exposure

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Manager	Investments	Total Balance	Average Balance	Average Deal %	Max Deal %
Columbia Management Investment Advisors, LLC	12	24,921,261	2,076,772	0.44	1.00
New York Life Investment Management LLC	7	17,000,000	2,428,571	0.78	0.89
3i Group plc	3	11,000,000	3,666,667	0.76	0.88
Western Asset Management Company	3	6,000,000	2,000,000	0.80	1.79
Neuberger Berman Fixed Income LLC	7	5,500,000	785,714	0.17	0.26
Credit Suisse Asset Management	3	5,140,000	1,713,333	0.31	0.41
LCM Asset Management LLC	9	4,875,000	541,667	0.11	0.14
Regiment Capital Management LLC	2	4,791,000	2,395,500	0.57	0.58
Invesco Inc.	3	4,694,179	1,564,726	0.47	0.63
Babson Capital Management LLC	2	4,000,000	2,000,000	0.50	0.53
Napier Park Global Capital, LLC	2	4,000,000	2,000,000	1.32	1.45
BlackRock Financial Management	2	3,150,000	1,575,000	0.83	1.49
MFS Investment Management	2	3,000,000	1,500,000	2.23	2.60
Eaton Vance Management	4	2,686,477	671,619	0.16	0.20
H.I.G. WhiteHorse Capital LLC	2	2,100,000	1,050,000	0.32	0.35
Seix Investment Advisors LLC	1	500,000	500,000	0.13	0.13
Jefferies Finance LLC	1	500,000	500,000	0.19	0.19
PPM America Inc.	1	350,000	350,000	0.17	0.17
Grand Total	66	104,207,917	1,578,908	0.49	2.60

Source: Moody's Analytics Structured Finance Portal

CLO	Balance	Deal %	Manager
Jersey Street CLO, Ltd.	1,510,244	2.60%	MFS Investment Management
Marlborough Street CLO, Ltd.	1,489,756	1.85%	MFS Investment Management
Mt. Wilson CLO II, Ltd.	3,000,000	1.79%	Western Asset Management Company
BlackRock Senior Income Series IV	2,825,000	1.49%	BlackRock Financial Management
Duane Street CLO III, Ltd.	2,000,000	1.45%	Napier Park Global Capital, LLC
Regatta Funding Ltd.	2,000,000	1.18%	Napier Park Global Capital, LLC
Cent CLO 16 Limited	4,000,000	1.00%	Columbia Management Investment Advisors, LLC
Silverado CLO 2006-II Limited	2,000,000	0.89%	New York Life Investment Management LLC
Jamestown CLO I Ltd.	4,000,000	0.88%	3i Group plc
NYLIM Flatiron CLO 2006-1 Ltd.	2,000,000	0.81%	New York Life Investment Management LLC
Flatiron CLO 2014-1 Ltd.	3,000,000	0.79%	New York Life Investment Management LLC
Flatiron CLO 2012-1 Ltd.	3,000,000	0.77%	New York Life Investment Management LLC
Flatiron CLO 2013-1 Ltd.	3,000,000	0.77%	New York Life Investment Management LLC
Flatiron CLO 2007-1 Ltd.	2,000,000	0.76%	New York Life Investment Management LLC
Jamestown CLO V Ltd.	3,000,000	0.74%	3i Group plc
Jamestown CLO IV Ltd.	4,000,000	0.67%	3i Group plc
Flatiron CLO 2011-1 Ltd.	2,000,000	0.65%	New York Life Investment Management LLC
Cent CLO 17 Limited	2,521,261	0.64%	Columbia Management Investment Advisors, LLC
Cent CLO 19 Limited	2,500,000	0.63%	Columbia Management Investment Advisors, LLC
Nautique Funding Ltd.	1,526,133	0.63%	Invesco Inc.
Cent CLO 18 Limited	3,000,000	0.60%	Columbia Management Investment Advisors, LLC
Cavalry CLO II	2,571,000	0.58%	Regiment Capital Management LLC
Cent CLO 20 Limited	2,550,000	0.58%	Columbia Management Investment Advisors, LLC
Cavalry CLO IV, Ltd.	2,220,000	0.55%	Regiment Capital Management LLC
Babson CLO Ltd. 2011-I	2,000,000	0.53%	Babson Capital Management LLC
Cent CLO 22 Limited	3,000,000	0.51%	Columbia Management Investment Advisors, LLC
Babson CLO Ltd. 2007-I	2,000,000	0.46%	Babson Capital Management LLC
Limerock CLO I	1,367,416	0.44%	Invesco Inc.
Madison Park Funding VI, Ltd.	2,140,000	0.41%	Credit Suisse Asset Management
Cent CLO 21 Limited	2,400,000	0.40%	Columbia Management Investment Advisors, LLC
WhiteHorse VII, Ltd.	1,400,000	0.35%	H.I.G. WhiteHorse Capital LLC
Wasatch CLO Ltd.	1,800,630	0.33%	Invesco Inc.
Mountain Hawk I CLO, Ltd.	1,500,000	0.31%	Western Asset Management Company
Mountain Hawk II CLO, Ltd.	1,500,000	0.31%	Western Asset Management Company
Madison Park Funding V, Ltd.	2,000,000	0.30%	Credit Suisse Asset Management
WhiteHorse IV Ltd.	700,000	0.28%	H.I.G. WhiteHorse Capital LLC
Neuberger Berman CLO XII, Ltd.	1,000,000	0.26%	Neuberger Berman Fixed Income LLC
CENT CDO 14 LIMITED	1,050,000	0.23%	Columbia Management Investment Advisors, LLC
Cent CDO 12 Limited	1,250,000	0.22%	Columbia Management Investment Advisors, LLC
Madison Park Funding III, Ltd.	1,000,000	0.22%	Credit Suisse Asset Management
Centurion CDO 9 Limited	1,175,000	0.21%	Columbia Management Investment Advisors, LLC
Eaton Vance CLO 2014-1, Ltd.	1,000,000	0.20%	Eaton Vance Management
Neuberger Berman CLO XVIII, Ltd.	1,000,000	0.20%	Neuberger Berman Fixed Income LLC
JFIN CLO 2007 Ltd.	500,000	0.19%	Jefferies Finance LLC
Neuberger Berman CLO XVI, Ltd.	1,000,000	0.18%	Neuberger Berman Fixed Income LLC
Neuberger Berman CLO XVII, Ltd.	1,000,000	0.18%	Neuberger Berman Fixed Income LLC
Cent CDO 15 Limited	1,000,000	0.17%	Columbia Management Investment Advisors, LLC
PPM Grayhawk CLO, Ltd.	350,000	0.17%	PPM America Inc.

CLO	Balance	Deal %	Manager
BlackRock Senior Income Series V, Limited	325,000	0.16%	BlackRock Financial Management
Eaton Vance CDO VIII, Ltd.	725,000	0.15%	Eaton Vance Management
Eaton Vance CDO X Plc	560,086	0.15%	Eaton Vance Management
Eaton Vance CDO VII PLC	401,391	0.15%	Eaton Vance Management
LCM XIV Limited Partnership	565,000	0.14%	LCM Asset Management LLC
Mountain View CLO 2013-1 Ltd.	500,000	0.13%	Seix Investment Advisors LLC
Neuberger Berman CLO XIII, Ltd.	500,000	0.13%	Neuberger Berman Fixed Income LLC
LCM X LP	472,000	0.13%	LCM Asset Management LLC
LCM XVI Limited Partnership	868,000	0.12%	LCM Asset Management LLC
Neuberger Berman CLO XIV, Ltd.	500,000	0.12%	Neuberger Berman Fixed Income LLC
Neuberger Berman CLO XV, Ltd.	500,000	0.12%	Neuberger Berman Fixed Income LLC
LCM XV Limited Partnership	684,000	0.11%	LCM Asset Management LLC
LCM XII Limited Partnership	541,000	0.11%	LCM Asset Management LLC
LCM IX Ltd.	508,000	0.11%	LCM Asset Management LLC
LCM XVII Limited Partnership	450,000	0.11%	LCM Asset Management LLC
LCM XI LP	451,000	0.10%	LCM Asset Management LLC
Cent CDO XI Limited	475,000	0.09%	Columbia Management Investment Advisors, LLC
LCM XIII Limited Partnership	336,000	0.07%	LCM Asset Management LLC
Grand Total	104,207,917		

Source: Moody's Analytic Structured Finance Portal

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