

Moody's Analytics Equity Score Report CDO Deal Summary Performance December 2015

* Deal Type represents one of the following broad categories:
CBO-ACF: Arbitrage Cash Flow Deal Collateralized Primarily by Corporate Bonds.
CDO-EM: Arbitrage Cash Flow Deal Collateralized Primarily by Emerging Markets Debts.
CLO-ACF: Arbitrage Cash Flow Deal Collateralized Primarily by Spec-Grade Corporate Loans.
SME-CLO: Arbitrage Cash Flow Deal Collateralized Primarily by Small and Middle Market Loans
TRUPS: CDO Backed by Trust Preferred Securities

I. MARKET INDICES²

A. Market Indices - Non-Terminated Deals³

A1. CBO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 11

Deal Type⁵: CBO-ACF, All Vintage Years

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550000421	CBO-ACF	1997	91.54%	0.00%	5.08%	12.42%	0.00%	64.45%	0.00%	0.00%	—	-1.74%	0.35%
550003793	CBO-ACF	1999	50.36%	0.00%	4.00%	9.12%	0.00%	29.99%	0.00%	0.00%	—	-39.52%	-34.93%
550061807	CBO-ACF	2000	57.29%	0.00%	3.81%	7.54%	0.00%	32.93%	0.00%	0.00%	—	-17.13%	-14.28%
550010015	CBO-ACF	2000	20.78%	0.00%	1.65%	6.02%	0.00%	28.51%	0.00%	0.00%	—	-80.26%	-78.07%
550013376	CBO-ACF	2001	18.62%	0.00%	1.42%	6.79%	0.00%	34.00%	0.00%	0.00%	—	-95.35%	-94.36%
550043180	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550000736	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-83.12%	-82.97%
550046068	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550060055	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550046107	CBO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550007817	CBO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

CBO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-74.28%	-95.35%	-1.74%	-80.26%	-100.00%	-100.00%	35.17%
XIRR 90	-73.12%	-94.36%	0.35%	-78.07%	-100.00%	-100.00%	36.31%
Total Cash Return	21.69%	0.00%	91.54%	20.78%	0.00%	0.00%	29.85%
Current Dividend Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LTM Dividend Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Mean Dividend Yield	1.45%	0.00%	5.08%	1.65%	0.00%	0.00%	1.86%

A2. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 834

Deal Type⁵: CLO-ACF, All Vintage Years

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100450	CLO-ACF	2007	557.70%	35.81%	67.27%	45.52%	0.00%	225.15%	44.77%	62.60%	11/30/2010	53.26%	58.85%
550100900	CLO-ACF	2007	371.37%	5.28%	49.50%	59.54%	0.00%	307.52%	14.52%	14.49%	04/15/2011	36.06%	39.89%
550101535	CLO-ACF	2015	10.12%	46.78%	46.78%	0.00%	46.78%	46.78%	—	10.12%	—	-100.00%	-100.00%
550101534	CLO-ACF	2015	13.43%	36.61%	36.61%	0.00%	36.61%	36.61%	—	13.43%	—	-99.58%	-99.44%
550100350	CLO-ACF	2007	291.97%	20.51%	36.33%	14.09%	4.47%	62.14%	24.31%	26.46%	08/01/2011	28.58%	32.35%
550101527	CLO-ACF	2015	15.20%	35.82%	35.82%	0.00%	35.82%	35.82%	—	15.20%	—	-98.82%	-98.48%
550100504	CLO-ACF	2011	144.71%	22.22%	35.53%	7.21%	22.18%	47.51%	28.11%	31.89%	07/21/2014	20.62%	27.79%
550100256	CLO-ACF	2007	290.38%	27.99%	34.27%	9.29%	8.15%	51.34%	31.15%	30.57%	02/28/2011	30.39%	34.62%
550100262	CLO-ACF	2007	274.99%	29.66%	34.09%	14.18%	4.41%	55.33%	36.43%	36.74%	01/23/2012	24.27%	27.49%
550100285	CLO-ACF	2007	288.51%	35.69%	33.82%	11.44%	3.38%	53.53%	33.74%	36.30%	03/22/2011	26.98%	30.62%
550100260	CLO-ACF	2007	277.52%	25.71%	33.66%	12.10%	0.00%	50.89%	32.63%	33.66%	07/22/2011	25.97%	29.47%
550100529	CLO-ACF	2012	109.58%	32.08%	33.23%	8.26%	6.29%	40.70%	32.24%	32.82%	08/20/2015	4.62%	10.32%
550101557	CLO-ACF	2015	8.53%	32.81%	32.81%	0.00%	32.81%	32.81%	—	8.53%	—	-99.99%	-99.99%
550100356	CLO-ACF	2007	267.17%	251.81%	32.43%	39.57%	0.00%	251.81%	22.73%	81.48%	03/12/2012	22.07%	25.14%
550100244	CLO-ACF	2007	265.13%	14.83%	32.09%	9.55%	1.86%	49.35%	20.71%	22.63%	05/16/2011	27.80%	31.93%
550100242	CLO-ACF	2007	255.34%	21.86%	31.95%	14.93%	0.00%	52.01%	26.13%	27.32%	01/17/2012	23.28%	26.54%
550101038	CLO-ACF	2013	85.12%	31.78%	31.94%	4.59%	20.64%	40.37%	32.07%	32.14%	—	-9.56%	-3.46%
550100369	CLO-ACF	2007	249.74%	28.44%	31.93%	9.22%	7.44%	44.99%	31.32%	38.21%	10/26/2011	24.63%	28.28%
550100579	CLO-ACF	2012	94.15%	28.06%	31.71%	17.90%	0.00%	83.39%	33.54%	34.81%	—	-3.85%	3.03%
550101352	CLO-ACF	2014	43.41%	32.47%	31.22%	1.39%	29.37%	32.78%	29.81%	31.67%	—	-59.80%	-55.18%
550100169	CLO-ACF	2007	265.32%	20.39%	31.14%	13.68%	0.00%	64.21%	21.50%	29.75%	07/18/2011	24.27%	27.65%
550101552	CLO-ACF	2015	17.70%	30.93%	30.93%	0.00%	30.93%	30.93%	—	17.70%	—	-95.14%	-94.16%
550100435	CLO-ACF	2006	266.11%	27.42%	30.92%	16.33%	0.00%	54.76%	29.20%	29.31%	10/20/2011	21.76%	24.68%
550101179	CLO-ACF	2013	57.43%	30.67%	30.91%	4.44%	23.32%	38.08%	35.08%	31.82%	—	-39.10%	-33.38%
550100088	CLO-ACF	2006	272.04%	20.83%	30.82%	9.86%	9.75%	49.08%	24.63%	25.58%	05/31/2011	25.65%	29.28%
550101205	CLO-ACF	2014	46.14%	31.43%	30.81%	2.82%	25.26%	32.98%	32.31%	32.17%	—	-52.52%	-47.67%
550100398	CLO-ACF	2007	254.35%	18.59%	30.57%	11.43%	5.45%	53.18%	19.52%	28.03%	08/15/2011	24.31%	27.87%
550100633	CLO-ACF	2013	81.78%	27.12%	30.44%	2.10%	27.12%	35.16%	30.41%	28.84%	—	-12.64%	-6.31%
550101403	CLO-ACF	2014	31.23%	24.02%	30.27%	4.48%	24.02%	34.30%	32.49%	31.23%	—	-81.26%	-78.34%
550101053	CLO-ACF	2013	77.28%	32.23%	30.09%	7.59%	13.54%	36.51%	34.88%	37.40%	—	-15.56%	-9.62%
550100414	CLO-ACF	2007	246.44%	24.49%	29.87%	8.27%	0.00%	41.03%	22.30%	31.89%	09/20/2011	24.64%	28.41%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100419	CLO-ACF	2007	239.70%	18.74%	29.82%	11.34%	0.00%	51.54%	24.54%	30.76%	02/01/2012	22.53%	25.92%
550100434	CLO-ACF	2007	230.59%	26.52%	29.79%	9.88%	1.08%	44.82%	33.79%	31.74%	04/16/2012	22.75%	26.42%
550100272	CLO-ACF	2007	247.88%	21.05%	29.68%	9.98%	0.00%	42.26%	23.30%	25.91%	09/19/2011	24.61%	28.42%
550100868	CLO-ACF	2007	230.55%	12.05%	29.63%	17.51%	0.00%	55.58%	13.48%	24.78%	04/25/2012	20.64%	23.78%
550100276	CLO-ACF	2007	236.07%	15.04%	29.48%	13.29%	0.66%	53.69%	23.99%	29.06%	01/18/2012	21.94%	25.30%
550101467	CLO-ACF	2014	25.13%	26.97%	29.43%	2.46%	26.97%	31.89%	31.89%	25.13%	—	-87.76%	-85.68%
550100080	CLO-ACF	2006	260.08%	16.60%	29.33%	10.54%	6.41%	45.82%	23.54%	29.51%	04/25/2011	23.15%	26.48%
550101544	CLO-ACF	2015	10.26%	29.29%	29.29%	0.00%	29.29%	29.29%	—	10.26%	—	-99.85%	-99.80%
550042508	CLO-ACF	2006	279.38%	13.35%	29.12%	13.19%	0.00%	50.24%	14.90%	16.92%	12/29/2010	24.12%	27.43%
550101192	CLO-ACF	2014	49.58%	28.57%	28.88%	1.22%	27.41%	30.58%	30.58%	28.82%	—	-48.09%	-43.01%
550101435	CLO-ACF	2014	27.16%	28.88%	28.87%	0.54%	28.20%	29.53%	28.20%	27.16%	—	-85.38%	-83.07%
550056532	CLO-ACF	2005	301.63%	53.77%	28.84%	25.06%	0.00%	175.00%	175.00%	70.49%	02/26/2010	26.53%	30.36%
550101542	CLO-ACF	2015	11.96%	28.75%	28.75%	0.00%	28.75%	28.75%	—	11.96%	—	-99.39%	-99.21%
550101258	CLO-ACF	2014	41.30%	30.40%	28.66%	3.52%	21.63%	30.59%	30.14%	30.40%	—	-57.93%	-53.59%
550100395	CLO-ACF	2007	231.46%	18.99%	28.63%	8.47%	6.99%	45.09%	24.41%	23.77%	01/23/2012	21.63%	25.07%
550100250	CLO-ACF	2007	237.22%	16.77%	28.62%	12.42%	0.00%	47.50%	22.12%	29.93%	11/28/2011	22.39%	25.87%
550100412	CLO-ACF	2007	229.43%	20.58%	28.51%	8.66%	5.02%	43.70%	21.11%	24.78%	11/18/2011	22.49%	26.14%
550101126	CLO-ACF	2013	62.04%	26.26%	28.50%	4.03%	23.70%	37.09%	29.37%	27.42%	—	-32.18%	-26.40%
550101451	CLO-ACF	2014	20.67%	13.00%	28.45%	16.40%	13.00%	59.84%	22.75%	20.67%	—	-93.14%	-91.98%
550101081	CLO-ACF	2013	66.70%	28.87%	28.43%	3.02%	23.78%	32.49%	31.23%	36.59%	—	-25.09%	-19.42%
550100536	CLO-ACF	2012	94.90%	27.04%	28.34%	5.29%	11.58%	32.92%	30.62%	35.27%	—	-2.58%	2.71%
550100199	CLO-ACF	2007	238.19%	26.17%	28.33%	7.53%	3.61%	38.69%	28.02%	27.78%	07/15/2011	22.16%	25.63%
550030867	CLO-ACF	2005	290.82%	133.38%	28.25%	19.55%	2.48%	133.38%	59.56%	58.66%	07/19/2010	22.29%	25.35%
550101441	CLO-ACF	2014	23.22%	34.00%	28.25%	5.76%	22.49%	34.00%	22.49%	23.22%	—	-85.37%	-83.23%
550100202	CLO-ACF	2007	234.29%	17.90%	28.13%	8.24%	6.07%	42.20%	19.72%	28.17%	08/01/2011	22.21%	25.71%
550101309	CLO-ACF	2014	39.97%	31.43%	28.07%	8.76%	21.21%	43.86%	22.14%	24.12%	—	-66.02%	-61.93%
550101513	CLO-ACF	2015	24.97%	23.06%	28.02%	4.95%	23.06%	32.97%	32.97%	24.97%	—	-88.03%	-85.98%
550101506	CLO-ACF	2015	14.16%	45.84%	27.95%	17.89%	10.06%	45.84%	10.06%	14.16%	—	-98.28%	-97.87%
550100364	CLO-ACF	2007	222.04%	21.39%	27.71%	11.72%	1.20%	47.68%	26.46%	27.94%	08/27/2012	18.69%	21.68%
550099986	CLO-ACF	2006	249.29%	18.96%	27.52%	10.02%	2.87%	45.92%	20.61%	20.69%	02/22/2011	21.94%	25.21%
550101370	CLO-ACF	2014	29.54%	25.07%	27.43%	11.32%	13.32%	44.96%	26.38%	29.54%	—	-76.97%	-74.02%
550100270	CLO-ACF	2007	222.25%	13.96%	27.38%	9.77%	3.40%	45.00%	20.20%	20.28%	10/17/2011	22.24%	26.02%
550101416	CLO-ACF	2014	25.95%	20.31%	27.30%	6.09%	20.31%	35.16%	26.44%	25.95%	—	-88.89%	-86.96%
550100597	CLO-ACF	2013	70.68%	30.21%	27.23%	4.59%	13.92%	30.31%	29.58%	28.72%	—	-19.17%	-13.90%
550101336	CLO-ACF	2014	31.60%	25.63%	27.16%	4.36%	20.85%	32.31%	29.85%	31.60%	—	-73.99%	-70.78%
550100219	CLO-ACF	2007	230.07%	14.85%	27.08%	10.63%	0.00%	44.58%	22.56%	23.14%	07/18/2011	21.22%	24.61%
550100237	CLO-ACF	2007	225.14%	13.78%	27.07%	13.20%	0.00%	52.55%	17.70%	18.45%	01/24/2012	20.28%	23.59%
550015667	CLO-ACF	2005	266.67%	0.50%	27.00%	32.40%	0.00%	195.11%	0.53%	50.10%	12/17/2010	23.22%	26.65%
550100425	CLO-ACF	2007	209.29%	20.27%	26.98%	12.23%	0.24%	42.62%	26.92%	26.82%	10/10/2012	16.94%	19.77%
550101083	CLO-ACF	2013	60.92%	26.27%	26.98%	3.80%	19.73%	33.19%	30.97%	29.28%	—	-28.40%	-23.30%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101094	CLO-ACF	2013	63.37%	24.09%	26.89%	2.66%	23.29%	30.12%	28.26%	26.23%	—	-28.52%	-22.97%
550100872	CLO-ACF	2007	209.82%	15.03%	26.89%	11.98%	3.81%	41.85%	22.93%	22.97%	07/16/2012	17.59%	20.56%
550100327	CLO-ACF	2007	223.29%	12.77%	26.77%	18.18%	0.00%	53.85%	11.48%	17.23%	03/20/2012	19.06%	22.12%
550100532	CLO-ACF	2012	95.11%	25.30%	26.71%	8.31%	5.07%	43.43%	34.71%	30.32%	—	-2.78%	3.19%
550101412	CLO-ACF	2014	28.38%	18.75%	26.63%	10.63%	18.75%	41.65%	19.48%	28.38%	—	-86.84%	-84.58%
550100233	CLO-ACF	2007	221.94%	21.32%	26.59%	20.16%	0.00%	61.46%	10.82%	26.05%	07/25/2012	18.42%	21.40%
550101281	CLO-ACF	2014	38.66%	25.52%	26.57%	31.84%	0.00%	111.64%	24.39%	26.10%	—	-62.24%	-58.22%
550099998	CLO-ACF	2006	238.95%	19.60%	26.54%	8.11%	0.00%	38.40%	20.98%	27.17%	05/16/2011	20.04%	23.08%
550100397	CLO-ACF	2007	238.39%	148.42%	26.52%	22.65%	0.00%	148.42%	4.68%	46.92%	06/21/2011	22.88%	26.62%
550101068	CLO-ACF	2013	67.19%	24.65%	26.51%	1.79%	24.01%	30.32%	27.12%	26.35%	—	-23.13%	-17.75%
550100275	CLO-ACF	2007	207.77%	18.18%	26.49%	8.58%	0.00%	40.07%	24.84%	23.84%	04/16/2012	18.36%	21.56%
550101121	CLO-ACF	2013	54.59%	17.98%	26.49%	10.25%	17.98%	53.00%	23.90%	22.65%	—	-42.31%	-36.95%
550100081	CLO-ACF	2006	237.92%	0.00%	26.42%	42.84%	0.00%	138.33%	77.22%	32.04%	08/15/2011	21.95%	25.49%
550101104	CLO-ACF	2013	54.65%	29.03%	26.35%	2.67%	22.85%	31.01%	27.94%	27.68%	—	-37.20%	-32.15%
550100180	CLO-ACF	2007	230.45%	11.06%	26.26%	12.80%	3.56%	46.27%	10.63%	18.27%	06/20/2011	21.43%	24.86%
550101508	CLO-ACF	2014	22.97%	27.46%	26.24%	4.30%	20.46%	30.79%	30.79%	22.97%	—	-88.17%	-86.33%
550101395	CLO-ACF	2014	26.05%	25.08%	26.21%	18.95%	0.00%	53.55%	26.22%	26.05%	—	-82.02%	-79.55%
550100264	CLO-ACF	2007	212.26%	18.85%	26.21%	11.59%	0.22%	44.26%	23.85%	29.20%	04/13/2012	18.40%	21.54%
550101087	CLO-ACF	2013	58.93%	27.35%	26.16%	11.63%	0.00%	47.82%	25.22%	32.36%	—	-31.05%	-25.96%
550101065	CLO-ACF	2013	64.86%	26.54%	26.15%	2.92%	20.20%	30.11%	24.75%	26.14%	—	-24.71%	-19.50%
550101503	CLO-ACF	2015	14.02%	31.07%	26.11%	4.96%	21.15%	31.07%	21.15%	14.02%	—	-98.55%	-98.20%
550101210	CLO-ACF	2014	45.85%	17.48%	26.10%	24.36%	0.00%	83.28%	19.59%	19.57%	—	-54.94%	-50.21%
550016736	CLO-ACF	2006	250.30%	60.08%	26.09%	23.50%	2.48%	151.98%	151.98%	55.67%	07/13/2010	22.27%	25.78%
550101127	CLO-ACF	2013	57.25%	23.45%	26.06%	5.40%	20.50%	37.86%	26.47%	24.28%	—	-36.81%	-31.43%
550100211	CLO-ACF	2007	217.57%	16.77%	26.00%	8.33%	6.36%	39.02%	20.10%	20.48%	10/17/2011	19.86%	23.26%
550100505	CLO-ACF	2012	89.50%	24.19%	25.99%	5.63%	12.96%	35.76%	26.45%	26.76%	—	-5.21%	-0.27%
550100035	CLO-ACF	2006	226.99%	23.94%	25.88%	7.88%	3.71%	38.07%	24.42%	25.36%	11/18/2011	19.21%	22.28%
550101464	CLO-ACF	2014	20.07%	33.17%	25.85%	7.33%	18.52%	33.17%	18.52%	20.07%	—	-88.10%	-86.35%
550100254	CLO-ACF	2007	214.12%	14.67%	25.83%	12.91%	0.00%	49.41%	15.77%	18.28%	03/12/2012	18.40%	21.50%
550101043	CLO-ACF	2013	64.43%	23.27%	25.80%	3.16%	19.87%	32.15%	25.66%	24.97%	—	-25.00%	-19.82%
550100258	CLO-ACF	2007	215.90%	19.59%	25.70%	12.26%	0.00%	39.76%	24.49%	25.56%	04/17/2012	18.37%	21.50%
550101234	CLO-ACF	2014	44.07%	17.41%	25.66%	11.25%	17.41%	50.51%	21.97%	20.21%	—	-60.29%	-55.76%
550101318	CLO-ACF	2014	31.00%	22.67%	25.64%	1.81%	22.67%	27.33%	26.81%	31.00%	—	-76.64%	-73.60%
550100628	CLO-ACF	2013	57.82%	23.62%	25.64%	10.60%	0.00%	43.21%	26.16%	32.16%	—	-30.10%	-25.28%
550101539	CLO-ACF	2015	12.83%	25.62%	25.62%	0.00%	25.62%	25.62%	—	12.83%	—	-98.33%	-97.94%
550100373	CLO-ACF	2007	201.20%	20.48%	25.59%	16.46%	0.00%	49.17%	28.85%	25.95%	01/23/2013	15.43%	18.14%
550028003	CLO-ACF	2005	256.09%	0.00%	25.59%	27.47%	0.00%	183.55%	4.08%	2.04%	01/27/2010	22.74%	26.18%
550100584	CLO-ACF	2012	76.47%	28.99%	25.47%	8.11%	0.00%	33.22%	26.67%	34.60%	—	-13.42%	-8.46%
550100400	CLO-ACF	2007	216.31%	14.65%	25.47%	8.90%	0.00%	38.81%	14.52%	15.84%	09/15/2011	20.24%	23.68%
550101172	CLO-ACF	2013	48.60%	23.10%	25.45%	2.14%	22.12%	28.55%	27.53%	32.67%	—	-45.58%	-40.81%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101248	CLO-ACF	2014	38.67%	21.87%	25.45%	5.40%	20.95%	36.98%	25.79%	23.67%	—	-63.86%	-59.94%
550100029	CLO-ACF	2006	219.28%	8.82%	25.42%	10.67%	7.01%	48.56%	10.78%	10.84%	07/18/2011	20.84%	24.36%
550101473	CLO-ACF	2015	18.16%	28.75%	25.39%	3.35%	22.04%	28.75%	22.04%	18.16%	—	-93.67%	-92.54%
550100023	CLO-ACF	2006	223.14%	14.49%	25.29%	8.35%	3.46%	37.79%	19.30%	18.82%	07/18/2011	20.08%	23.44%
550101216	CLO-ACF	2013	51.90%	26.38%	25.18%	4.80%	12.74%	29.23%	29.23%	27.27%	—	-38.18%	-33.44%
550100185	CLO-ACF	2006	214.01%	8.24%	25.09%	11.20%	1.61%	41.02%	12.19%	18.43%	11/15/2011	18.33%	21.42%
550100231	CLO-ACF	2006	215.32%	0.00%	25.08%	9.23%	0.00%	38.96%	15.20%	11.56%	04/15/2011	20.72%	24.34%
550100182	CLO-ACF	2007	212.76%	9.81%	25.05%	10.91%	0.00%	45.93%	8.83%	12.04%	12/15/2011	19.09%	22.34%
550100538	CLO-ACF	2012	82.90%	21.03%	25.05%	5.22%	16.26%	34.81%	24.01%	22.23%	—	-9.97%	-4.56%
550100491	CLO-ACF	2011	106.01%	8.59%	25.02%	7.96%	8.59%	37.85%	15.35%	15.96%	04/28/2015	2.67%	7.76%
550101492	CLO-ACF	2015	15.64%	16.45%	25.01%	8.57%	16.45%	33.58%	33.58%	15.64%	—	-98.54%	-98.17%
550101069	CLO-ACF	2013	58.21%	23.97%	25.01%	0.69%	23.97%	26.51%	25.06%	25.15%	—	-31.90%	-26.83%
550101295	CLO-ACF	2014	28.81%	25.74%	25.01%	3.98%	18.51%	29.28%	26.50%	28.81%	—	-76.42%	-73.53%
550101091	CLO-ACF	2013	58.48%	23.81%	25.00%	1.15%	23.75%	27.21%	24.68%	25.11%	—	-31.28%	-26.24%
550100195	CLO-ACF	2007	212.37%	11.29%	25.00%	8.60%	0.00%	39.65%	13.65%	14.53%	08/10/2011	19.93%	23.45%
550101480	CLO-ACF	2015	19.68%	20.84%	24.98%	4.14%	20.84%	29.12%	29.12%	19.68%	—	-93.87%	-92.70%
550101237	CLO-ACF	2014	35.68%	25.77%	24.96%	3.38%	18.60%	28.49%	26.82%	35.68%	—	-63.63%	-59.90%
550100409	CLO-ACF	2007	201.17%	8.39%	24.95%	9.64%	5.47%	39.97%	12.76%	11.72%	10/20/2011	19.52%	23.18%
550101082	CLO-ACF	2013	55.84%	25.21%	24.88%	3.33%	18.03%	29.98%	29.98%	26.40%	—	-32.61%	-27.82%
550101085	CLO-ACF	2013	59.12%	21.73%	24.88%	3.44%	20.01%	31.21%	25.42%	23.35%	—	-32.76%	-27.46%
550100010	CLO-ACF	2006	221.45%	14.61%	24.86%	8.83%	0.00%	39.02%	19.70%	19.92%	08/22/2011	19.87%	23.25%
550099992	CLO-ACF	2006	225.83%	14.47%	24.83%	15.60%	0.00%	56.92%	15.21%	22.69%	08/02/2011	19.97%	23.29%
550101185	CLO-ACF	2013	43.42%	26.44%	24.82%	11.55%	0.00%	42.09%	27.51%	26.44%	—	-49.09%	-44.78%
550099894	CLO-ACF	2006	223.99%	13.36%	24.74%	11.81%	0.00%	40.45%	15.52%	16.27%	07/21/2011	19.04%	22.17%
550100243	CLO-ACF	2007	214.50%	0.00%	24.73%	40.29%	0.00%	123.21%	0.00%	17.58%	10/24/2011	20.15%	23.67%
550101449	CLO-ACF	2014	19.75%	24.97%	24.71%	0.25%	24.46%	24.97%	24.46%	19.75%	—	-91.81%	-90.40%
550100561	CLO-ACF	2012	75.80%	28.58%	24.68%	6.08%	7.86%	32.57%	25.57%	32.44%	—	-13.27%	-8.53%
550101217	CLO-ACF	2013	53.92%	22.61%	24.66%	5.44%	14.09%	34.92%	23.57%	23.74%	—	-34.74%	-30.02%
550101572	CLO-ACF	2015	10.46%	24.65%	24.65%	0.00%	24.65%	24.65%	—	10.46%	—	-99.51%	-99.37%
550100351	CLO-ACF	2007	199.05%	14.13%	24.58%	13.48%	0.00%	43.37%	18.59%	17.11%	07/20/2012	17.11%	20.27%
550011282	CLO-ACF	2006	230.59%	0.00%	24.49%	34.14%	0.00%	217.75%	0.35%	55.32%	11/01/2011	17.02%	19.69%
550099943	CLO-ACF	2006	217.19%	13.20%	24.49%	11.28%	3.61%	44.10%	16.95%	22.70%	01/18/2012	17.35%	20.23%
550100444	CLO-ACF	2007	183.70%	18.27%	24.48%	9.35%	0.00%	39.97%	24.09%	30.27%	10/11/2012	15.08%	18.11%
550100590	CLO-ACF	2012	67.32%	21.55%	24.47%	16.90%	0.00%	73.68%	23.36%	26.49%	—	-22.14%	-16.98%
550099997	CLO-ACF	2006	221.98%	11.98%	24.42%	9.18%	0.00%	39.15%	12.89%	13.90%	06/01/2011	19.31%	22.51%
550101350	CLO-ACF	2014	26.64%	21.69%	24.42%	1.74%	21.69%	26.31%	24.21%	26.64%	—	-83.53%	-81.21%
550100619	CLO-ACF	2013	67.15%	24.38%	24.40%	7.84%	0.46%	30.13%	29.24%	33.03%	—	-20.58%	-15.72%
550100173	CLO-ACF	2007	207.32%	14.20%	24.36%	11.43%	0.00%	50.04%	17.03%	17.68%	06/18/2012	16.49%	19.34%
550099977	CLO-ACF	2006	221.51%	7.00%	24.35%	7.80%	7.00%	37.87%	10.68%	14.42%	01/18/2011	20.87%	24.43%
550100175	CLO-ACF	2007	208.52%	7.56%	24.33%	13.17%	0.00%	43.06%	13.81%	12.35%	10/20/2011	18.91%	22.31%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101238	CLO-ACF	2014	40.03%	20.32%	24.31%	4.07%	20.32%	31.88%	24.75%	22.40%	—	-61.12%	-56.94%
550101399	CLO-ACF	2014	23.49%	24.57%	24.29%	3.09%	20.37%	27.94%	27.94%	23.49%	—	-85.35%	-83.27%
550101184	CLO-ACF	2013	46.93%	20.12%	24.27%	4.51%	17.97%	31.75%	25.14%	22.56%	—	-49.33%	-44.59%
550100451	CLO-ACF	2007	196.73%	0.00%	24.27%	16.81%	0.00%	44.59%	6.38%	13.16%	07/11/2012	16.39%	19.43%
550100368	CLO-ACF	2007	193.72%	19.90%	24.24%	17.54%	0.00%	48.93%	21.60%	29.13%	02/11/2013	13.81%	16.32%
550101298	CLO-ACF	2014	33.69%	23.82%	24.24%	1.43%	22.08%	26.23%	25.32%	24.33%	—	-69.04%	-65.59%
550100232	CLO-ACF	2007	216.40%	20.38%	24.24%	13.05%	0.00%	42.94%	21.48%	23.60%	06/25/2012	17.26%	20.14%
550100608	CLO-ACF	2013	51.60%	19.78%	24.22%	6.16%	17.41%	41.59%	24.06%	22.31%	—	-39.04%	-34.36%
550101174	CLO-ACF	2013	42.71%	22.68%	24.18%	2.29%	20.46%	26.76%	26.00%	31.11%	—	-51.44%	-47.14%
550100490	CLO-ACF	2011	109.67%	17.39%	24.18%	5.58%	12.27%	35.68%	16.89%	19.19%	06/15/2015	4.04%	8.98%
550101132	CLO-ACF	2013	49.57%	23.67%	24.17%	1.91%	21.32%	27.40%	25.95%	25.22%	—	-41.04%	-36.41%
550100249	CLO-ACF	2007	205.37%	12.65%	24.15%	11.32%	0.00%	42.43%	14.06%	20.42%	11/15/2011	19.26%	22.81%
550099985	CLO-ACF	2007	205.16%	17.11%	24.15%	13.83%	0.00%	47.85%	19.51%	20.77%	07/30/2012	15.06%	17.64%
550101276	CLO-ACF	2014	32.01%	20.21%	24.14%	13.63%	7.86%	49.87%	7.86%	15.43%	—	-75.12%	-72.21%
550100638	CLO-ACF	2013	54.38%	26.12%	24.14%	5.20%	10.00%	28.10%	25.80%	25.92%	—	-35.07%	-30.27%
550100345	CLO-ACF	2007	193.45%	14.99%	24.08%	8.30%	3.13%	37.85%	17.98%	25.63%	04/26/2012	17.20%	20.57%
550099950	CLO-ACF	2006	211.65%	11.42%	24.04%	9.71%	0.00%	40.37%	16.59%	19.24%	10/12/2011	19.03%	22.40%
550101329	CLO-ACF	2014	30.26%	20.34%	23.99%	3.73%	20.25%	28.41%	26.97%	30.26%	—	-73.02%	-69.89%
550101051	CLO-ACF	2013	59.38%	22.84%	23.98%	2.83%	17.04%	27.21%	24.05%	23.91%	—	-28.34%	-23.53%
550101031	CLO-ACF	2013	65.33%	23.07%	23.97%	6.05%	17.01%	41.31%	23.31%	22.89%	—	-25.51%	-20.14%
550100604	CLO-ACF	2013	53.92%	23.34%	23.96%	12.48%	0.00%	52.09%	27.69%	24.28%	—	-34.79%	-30.09%
550101425	CLO-ACF	2014	24.72%	23.20%	23.95%	1.35%	22.80%	25.84%	25.84%	24.72%	—	-83.80%	-81.54%
550101222	CLO-ACF	2014	37.63%	20.71%	23.93%	2.55%	20.71%	28.00%	24.55%	28.97%	—	-63.00%	-59.15%
550101090	CLO-ACF	2013	55.05%	20.66%	23.86%	2.23%	20.32%	27.66%	24.92%	23.65%	—	-35.12%	-30.24%
550101519	CLO-ACF	2015	12.66%	32.13%	23.86%	8.28%	15.58%	32.13%	15.58%	12.66%	—	-98.61%	-98.29%
550100155	CLO-ACF	2006	208.34%	16.09%	23.86%	6.72%	2.92%	33.28%	19.71%	25.00%	01/12/2012	18.32%	21.65%
550100618	CLO-ACF	2012	67.51%	23.11%	23.78%	2.68%	19.33%	27.52%	24.70%	30.61%	—	-21.05%	-16.05%
550101215	CLO-ACF	2014	38.36%	21.07%	23.77%	2.02%	21.07%	26.90%	25.54%	29.01%	—	-61.25%	-57.33%
550100629	CLO-ACF	2013	61.18%	21.76%	23.74%	3.17%	19.55%	30.97%	24.37%	27.82%	—	-29.25%	-24.07%
550101422	CLO-ACF	2014	25.11%	19.02%	23.73%	4.32%	19.02%	29.46%	22.73%	25.11%	—	-86.41%	-84.31%
550101427	CLO-ACF	2014	22.35%	17.52%	23.71%	4.55%	17.52%	28.36%	28.36%	22.35%	—	-89.83%	-88.18%
550100517	CLO-ACF	2012	85.42%	21.38%	23.70%	4.28%	18.02%	32.47%	22.71%	25.06%	—	-7.77%	-2.68%
550101363	CLO-ACF	2014	32.45%	20.74%	23.69%	4.93%	20.26%	33.43%	22.54%	32.45%	—	-73.79%	-70.63%
550101484	CLO-ACF	2015	17.26%	22.69%	23.67%	1.58%	22.41%	25.90%	25.90%	17.26%	—	-95.99%	-95.21%
550100601	CLO-ACF	2013	58.67%	20.02%	23.65%	3.46%	17.56%	29.31%	28.22%	23.94%	—	-29.00%	-24.22%
550101208	CLO-ACF	2014	39.44%	23.44%	23.64%	8.87%	17.02%	44.53%	23.65%	25.83%	—	-60.63%	-56.66%
550100251	CLO-ACF	2007	197.15%	11.27%	23.64%	12.70%	0.00%	39.03%	15.82%	23.01%	07/18/2012	15.93%	18.90%
550101428	CLO-ACF	2014	25.09%	23.09%	23.63%	0.98%	22.80%	25.00%	25.00%	25.09%	—	-82.64%	-80.28%
550101233	CLO-ACF	2014	35.81%	20.31%	23.61%	3.17%	19.48%	27.56%	25.91%	23.31%	—	-64.72%	-61.00%
550100257	CLO-ACF	2007	189.74%	16.37%	23.59%	11.20%	0.00%	42.85%	20.23%	20.18%	10/15/2012	14.61%	17.42%

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550101469	CLO-ACF	2015	21.30%	23.66%	23.58%	1.45%	21.76%	25.32%	21.76%	21.30%	—	-90.74%	-89.24%
550100268	CLO-ACF	2007	194.21%	8.77%	23.54%	14.33%	0.00%	46.02%	9.30%	11.40%	06/11/2012	16.36%	19.43%
550101264	CLO-ACF	2014	36.54%	20.82%	23.53%	2.72%	20.82%	28.51%	23.37%	22.26%	—	-65.12%	-61.35%
550100076	CLO-ACF	2006	206.11%	11.38%	23.52%	9.77%	0.00%	42.24%	10.95%	18.74%	03/27/2012	16.67%	19.61%
550101392	CLO-ACF	2014	24.84%	20.25%	23.52%	2.25%	20.25%	26.33%	22.85%	24.84%	—	-85.78%	-83.73%
550101097	CLO-ACF	2013	51.60%	22.67%	23.51%	3.09%	16.94%	28.59%	25.28%	25.28%	—	-36.84%	-32.26%
550101141	CLO-ACF	2013	45.95%	20.23%	23.46%	2.86%	20.23%	29.80%	29.80%	24.05%	—	-46.56%	-42.10%
550100430	CLO-ACF	2007	195.88%	21.88%	23.46%	10.36%	0.00%	42.23%	27.90%	28.63%	07/19/2012	15.94%	18.94%
550101061	CLO-ACF	2013	59.04%	22.43%	23.44%	5.74%	6.95%	28.14%	27.97%	31.46%	—	-28.34%	-23.59%
550101098	CLO-ACF	2013	50.96%	22.59%	23.44%	3.13%	15.79%	26.39%	26.39%	24.23%	—	-37.62%	-33.07%
550101442	CLO-ACF	2014	19.19%	21.52%	23.42%	2.94%	21.17%	27.58%	27.58%	19.19%	—	-93.31%	-92.15%
550100236	CLO-ACF	2007	192.96%	9.86%	23.41%	8.89%	0.00%	39.38%	15.72%	15.31%	04/16/2012	15.61%	18.58%
550101018	CLO-ACF	2012	67.00%	20.72%	23.35%	2.31%	19.60%	27.07%	24.71%	22.71%	—	-22.24%	-17.11%
550101490	CLO-ACF	2015	14.73%	19.66%	23.35%	3.70%	19.66%	27.05%	27.05%	14.73%	—	-98.20%	-97.78%
550101381	CLO-ACF	2015	17.75%	22.04%	23.33%	1.29%	22.04%	24.62%	24.62%	17.75%	—	-94.50%	-93.48%
550101292	CLO-ACF	2014	29.13%	17.61%	23.31%	14.47%	0.00%	44.11%	25.78%	29.13%	—	-72.22%	-69.17%
550100009	CLO-ACF	2006	210.93%	6.74%	23.29%	8.05%	4.76%	36.78%	10.12%	14.60%	05/09/2011	18.73%	22.02%
550101199	CLO-ACF	2014	35.03%	23.24%	23.28%	3.11%	17.55%	26.80%	26.80%	24.70%	—	-61.71%	-58.04%
550101257	CLO-ACF	2014	33.04%	22.28%	23.28%	1.67%	20.79%	25.50%	24.61%	23.88%	—	-68.27%	-64.86%
550101550	CLO-ACF	2015	11.09%	23.28%	23.28%	0.00%	23.28%	23.28%	—	11.09%	—	-99.01%	-98.76%
550101189	CLO-ACF	2014	43.53%	20.07%	23.28%	5.27%	20.07%	34.99%	22.09%	20.86%	—	-55.24%	-50.80%
550100247	CLO-ACF	2007	194.50%	8.84%	23.27%	8.77%	5.39%	39.56%	11.97%	11.83%	01/17/2012	17.80%	21.25%
550101203	CLO-ACF	2014	31.79%	25.72%	23.26%	7.58%	8.51%	29.78%	29.78%	26.92%	—	-62.70%	-59.31%
550100255	CLO-ACF	2007	186.80%	13.63%	23.26%	10.74%	0.00%	38.86%	19.19%	18.70%	10/15/2012	14.29%	17.10%
550101125	CLO-ACF	2013	48.85%	22.21%	23.22%	3.63%	15.90%	28.01%	26.37%	30.14%	—	-40.84%	-36.34%
550100239	CLO-ACF	2007	192.85%	19.39%	23.20%	15.62%	0.00%	46.33%	17.31%	21.46%	09/19/2012	14.08%	16.66%
550101342	CLO-ACF	2014	26.99%	18.61%	23.19%	3.44%	18.61%	26.90%	24.06%	26.99%	—	-81.23%	-78.65%
550101201	CLO-ACF	2013	54.06%	21.61%	23.14%	4.85%	12.15%	30.41%	19.57%	22.46%	—	-34.29%	-29.61%
550100133	CLO-ACF	2006	209.47%	4.95%	23.14%	10.96%	4.86%	40.03%	5.88%	9.56%	06/20/2011	18.82%	22.13%
550101347	CLO-ACF	2014	28.03%	23.37%	23.13%	2.14%	19.77%	25.72%	25.72%	28.03%	—	-76.30%	-73.48%
550101077	CLO-ACF	2013	56.93%	24.12%	23.12%	3.02%	15.85%	27.18%	23.46%	30.57%	—	-31.34%	-26.57%
550101458	CLO-ACF	2014	20.82%	22.05%	23.12%	1.34%	22.05%	25.01%	25.01%	20.82%	—	-90.56%	-89.06%
550100624	CLO-ACF	2013	58.24%	19.52%	23.09%	5.52%	18.21%	35.18%	23.34%	20.71%	—	-31.38%	-26.50%
550100429	CLO-ACF	2006	202.10%	7.40%	23.09%	9.02%	0.00%	34.48%	9.21%	10.03%	06/01/2011	19.20%	22.81%
550100170	CLO-ACF	2007	193.05%	9.04%	23.08%	11.54%	3.81%	47.10%	13.19%	17.23%	04/25/2012	16.22%	19.35%
550101337	CLO-ACF	2014	27.56%	21.86%	23.06%	2.86%	19.03%	26.48%	26.48%	27.56%	—	-77.15%	-74.40%
550101421	CLO-ACF	2014	22.48%	19.05%	23.05%	3.90%	19.05%	28.33%	21.77%	22.48%	—	-89.92%	-88.29%
550101323	CLO-ACF	2014	27.20%	18.77%	23.01%	3.25%	18.77%	27.91%	22.92%	27.20%	—	-82.02%	-79.57%
550100452	CLO-ACF	2007	185.55%	8.36%	22.99%	12.25%	0.00%	43.91%	14.06%	13.39%	07/23/2012	17.11%	20.71%
550101074	CLO-ACF	2013	57.45%	22.90%	22.97%	8.48%	0.00%	35.89%	25.33%	23.81%	—	-29.75%	-25.07%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101275	CLO-ACF	2014	34.63%	24.43%	22.96%	11.47%	0.00%	38.74%	25.14%	34.63%	—	-65.24%	-61.63%
550100835	CLO-ACF	2007	189.89%	8.21%	22.95%	11.46%	0.00%	38.98%	11.57%	13.27%	05/14/2012	16.01%	19.16%
550100129	CLO-ACF	2006	206.79%	8.08%	22.95%	10.94%	0.00%	39.17%	13.23%	12.80%	08/22/2011	18.42%	21.79%
550099987	CLO-ACF	2006	222.03%	14.64%	22.89%	7.09%	4.45%	35.87%	15.04%	24.64%	02/08/2011	20.02%	23.51%
550101050	CLO-ACF	2013	52.57%	22.86%	22.88%	1.91%	18.98%	25.53%	25.53%	23.69%	—	-35.30%	-30.73%
550101029	CLO-ACF	2013	64.37%	21.48%	22.84%	4.06%	15.86%	33.29%	24.72%	28.17%	—	-24.64%	-19.55%
550099948	CLO-ACF	2006	205.37%	9.74%	22.83%	10.48%	0.00%	41.80%	15.81%	15.50%	07/18/2011	17.55%	20.70%
550101418	CLO-ACF	2014	23.13%	19.40%	22.83%	3.33%	19.40%	27.35%	21.75%	23.13%	—	-88.37%	-86.56%
550101573	CLO-ACF	2015	12.13%	22.83%	22.83%	0.00%	22.83%	22.83%	—	12.13%	—	-98.11%	-97.70%
550100849	CLO-ACF	2007	179.63%	7.90%	22.79%	11.89%	0.00%	43.09%	10.63%	15.36%	07/25/2012	15.27%	18.49%
550100280	CLO-ACF	2007	196.82%	8.00%	22.77%	12.40%	0.00%	43.25%	11.07%	16.52%	05/22/2012	15.78%	18.71%
550101071	CLO-ACF	2013	56.43%	23.19%	22.77%	4.13%	14.10%	31.43%	23.92%	29.06%	—	-32.35%	-27.56%
550101044	CLO-ACF	2013	63.35%	21.69%	22.77%	2.12%	19.72%	26.84%	21.16%	21.97%	—	-24.67%	-19.79%
550100197	CLO-ACF	2007	194.58%	11.39%	22.76%	11.33%	0.00%	37.87%	14.95%	20.45%	01/18/2012	17.19%	20.56%
550101349	CLO-ACF	2014	28.05%	20.26%	22.74%	2.28%	20.26%	25.87%	23.95%	28.05%	—	-76.92%	-74.13%
550100259	CLO-ACF	2007	188.05%	5.52%	22.72%	12.49%	0.00%	43.07%	7.81%	8.68%	04/23/2012	15.77%	18.90%
550082791	CLO-ACF	2002	291.59%	0.20%	22.66%	30.81%	0.00%	208.20%	0.39%	7.82%	07/27/2006	22.96%	26.37%
550101434	CLO-ACF	2014	19.75%	20.46%	22.66%	3.01%	20.46%	26.92%	26.92%	19.75%	—	-91.75%	-90.41%
550101348	CLO-ACF	2014	24.04%	21.21%	22.64%	3.06%	19.82%	26.89%	26.89%	24.04%	—	-82.33%	-80.02%
550100437	CLO-ACF	2007	186.70%	8.39%	22.63%	12.27%	0.00%	46.16%	9.43%	11.48%	09/10/2012	15.51%	18.61%
550101364	CLO-ACF	2014	24.30%	20.80%	22.62%	1.81%	20.80%	25.09%	25.09%	24.30%	—	-83.20%	-80.93%
550101487	CLO-ACF	2015	11.39%	45.20%	22.60%	22.60%	0.00%	45.20%	0.00%	11.39%	—	-97.71%	-97.25%
550100163	CLO-ACF	2007	194.95%	8.81%	22.57%	8.06%	8.81%	38.39%	13.71%	12.70%	07/20/2011	18.56%	22.23%
550101158	CLO-ACF	2013	44.20%	18.10%	22.55%	7.46%	14.71%	41.25%	22.27%	20.86%	—	-50.80%	-46.46%
550101049	CLO-ACF	2013	56.86%	21.58%	22.55%	1.98%	20.34%	26.68%	24.17%	22.28%	—	-31.02%	-26.30%
550101417	CLO-ACF	2014	23.25%	20.87%	22.54%	2.07%	20.87%	25.46%	21.28%	23.25%	—	-87.02%	-85.08%
550101130	CLO-ACF	2013	43.58%	22.55%	22.53%	3.11%	16.69%	27.86%	27.86%	23.62%	—	-47.16%	-42.95%
550101285	CLO-ACF	2014	30.85%	22.78%	22.52%	2.58%	18.58%	25.43%	25.43%	23.47%	—	-70.74%	-67.57%
550100207	CLO-ACF	2007	187.84%	10.06%	22.47%	8.43%	7.48%	37.44%	13.93%	17.70%	01/19/2012	16.47%	19.82%
550100627	CLO-ACF	2013	51.95%	26.29%	22.44%	5.99%	6.34%	26.86%	25.14%	31.35%	—	-32.93%	-28.64%
550101415	CLO-ACF	2014	24.04%	22.17%	22.42%	1.18%	21.11%	23.98%	23.98%	24.04%	—	-82.82%	-80.54%
550100245	CLO-ACF	2007	186.23%	9.85%	22.39%	10.64%	1.43%	40.61%	11.87%	13.21%	07/17/2012	14.86%	17.84%
550100265	CLO-ACF	2007	184.25%	17.61%	22.36%	12.80%	0.00%	43.11%	23.56%	22.76%	01/14/2013	13.30%	15.97%
550090570	CLO-ACF	2006	209.52%	10.58%	22.36%	8.33%	6.98%	37.06%	11.46%	15.45%	04/05/2011	18.15%	21.39%
550100379	CLO-ACF	2007	179.14%	7.97%	22.34%	13.95%	0.00%	45.00%	12.32%	12.50%	10/30/2012	13.83%	16.71%
550101188	CLO-ACF	2013	41.27%	21.29%	22.32%	4.25%	16.26%	28.89%	26.22%	27.87%	—	-51.88%	-47.74%
550101320	CLO-ACF	2014	18.93%	20.18%	22.31%	2.05%	20.18%	25.09%	21.68%	18.93%	—	-93.67%	-92.57%
550100294	CLO-ACF	2007	187.43%	12.31%	22.31%	13.27%	0.00%	43.59%	22.82%	20.36%	01/16/2013	13.37%	15.99%
550100267	CLO-ACF	2007	180.17%	17.01%	22.29%	13.71%	0.00%	41.47%	23.52%	25.46%	04/15/2013	12.63%	15.24%
550100357	CLO-ACF	2007	174.06%	12.40%	22.29%	9.62%	2.60%	37.87%	18.50%	20.36%	01/16/2013	12.71%	15.47%

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550100208	CLO-ACF	2007	185.69%	8.30%	22.28%	12.79%	0.00%	40.71%	10.26%	10.55%	07/16/2012	14.91%	17.92%
550100516	CLO-ACF	2012	88.17%	16.52%	22.27%	8.58%	0.00%	38.57%	23.13%	21.42%	—	-6.29%	-1.07%
550101095	CLO-ACF	2013	52.44%	23.06%	22.25%	2.06%	18.81%	24.87%	24.69%	23.14%	—	-36.65%	-32.01%
550101136	CLO-ACF	2013	42.85%	20.56%	22.24%	3.59%	15.54%	27.18%	23.69%	22.94%	—	-48.05%	-43.88%
550100187	CLO-ACF	2007	188.99%	12.76%	22.24%	11.81%	0.00%	42.51%	15.95%	15.93%	07/27/2012	14.49%	17.32%
550101482	CLO-ACF	2015	15.23%	15.95%	22.20%	6.25%	15.95%	28.45%	28.45%	15.23%	—	-97.89%	-97.41%
550101013	CLO-ACF	2012	63.77%	23.41%	22.19%	3.20%	12.73%	25.19%	25.19%	23.30%	—	-22.17%	-17.62%
550101564	CLO-ACF	2015	13.18%	22.18%	22.18%	0.00%	22.18%	22.18%	—	13.18%	—	-96.69%	-96.05%
550101319	CLO-ACF	2014	26.49%	18.52%	22.17%	2.28%	18.52%	24.75%	22.42%	26.49%	—	-81.53%	-79.10%
550101129	CLO-ACF	2013	46.93%	21.21%	22.15%	2.09%	18.73%	25.69%	22.35%	28.24%	—	-43.87%	-39.43%
550101207	CLO-ACF	2014	35.43%	22.39%	22.14%	1.57%	19.94%	24.44%	22.37%	22.09%	—	-63.61%	-60.00%
550099914	CLO-ACF	2006	200.96%	14.63%	22.12%	13.05%	0.00%	45.24%	18.62%	24.75%	08/15/2012	15.41%	18.29%
550101282	CLO-ACF	2014	28.76%	20.24%	22.07%	1.67%	20.24%	24.13%	23.30%	28.76%	—	-74.24%	-71.29%
550100575	CLO-ACF	2012	63.91%	35.13%	22.06%	4.85%	14.56%	35.13%	22.42%	24.79%	—	-21.67%	-17.20%
550101317	CLO-ACF	2014	25.58%	27.33%	22.04%	6.61%	10.74%	27.33%	25.81%	25.58%	—	-73.68%	-70.95%
550100806	CLO-ACF	2007	183.98%	6.51%	22.03%	6.84%	6.51%	31.88%	9.98%	10.82%	01/20/2012	17.02%	20.63%
550099974	CLO-ACF	2006	213.15%	0.00%	22.00%	39.23%	0.00%	139.93%	0.00%	13.25%	10/17/2011	17.38%	20.42%
550101301	CLO-ACF	2014	29.17%	19.07%	21.99%	1.96%	19.07%	24.48%	22.73%	29.17%	—	-74.06%	-71.08%
550100367	CLO-ACF	2007	174.69%	5.55%	21.99%	14.50%	0.00%	43.35%	6.70%	10.52%	07/18/2012	13.80%	16.78%
550051308	CLO-ACF	2002	287.16%	3.75%	21.95%	39.33%	0.00%	292.85%	0.80%	3.90%	01/16/2007	20.53%	23.49%
550100479	CLO-ACF	2007	176.85%	8.62%	21.93%	8.66%	4.06%	37.21%	10.14%	14.04%	04/18/2012	16.31%	19.95%
550101261	CLO-ACF	2014	33.56%	25.67%	21.93%	4.71%	12.15%	26.19%	26.19%	29.94%	—	-63.89%	-60.41%
550100501	CLO-ACF	2011	87.17%	17.57%	21.90%	4.02%	11.05%	29.22%	20.09%	25.73%	—	-6.34%	-1.54%
550101471	CLO-ACF	2015	16.28%	22.09%	21.86%	0.23%	21.63%	22.09%	21.63%	16.28%	—	-95.03%	-94.12%
550101194	CLO-ACF	2014	34.13%	26.55%	21.84%	3.27%	18.46%	26.55%	24.64%	34.13%	—	-61.27%	-57.71%
550099994	CLO-ACF	2006	202.78%	5.74%	21.83%	7.89%	3.43%	36.16%	9.77%	13.18%	02/28/2011	17.60%	20.89%
550101270	CLO-ACF	2014	29.15%	20.76%	21.82%	3.66%	15.19%	25.52%	23.51%	23.45%	—	-72.99%	-70.02%
550100599	CLO-ACF	2013	50.41%	20.43%	21.81%	5.64%	7.99%	28.84%	23.34%	23.16%	—	-35.72%	-31.40%
550101268	CLO-ACF	2014	32.19%	20.08%	21.80%	1.05%	20.08%	23.03%	23.03%	21.75%	—	-68.72%	-65.41%
550101497	CLO-ACF	2015	12.79%	23.55%	21.80%	1.75%	20.04%	23.55%	20.04%	12.79%	—	-98.47%	-98.13%
550101103	CLO-ACF	2013	49.00%	24.75%	21.79%	7.93%	0.00%	27.50%	27.50%	24.61%	—	-40.31%	-35.83%
550100562	CLO-ACF	2012	76.19%	17.47%	21.79%	7.42%	0.00%	33.16%	21.09%	20.64%	—	-13.30%	-8.46%
550101131	CLO-ACF	2013	44.32%	18.76%	21.79%	2.41%	18.53%	24.79%	20.23%	27.49%	—	-46.41%	-42.15%
550101489	CLO-ACF	2015	13.63%	23.28%	21.76%	1.52%	20.25%	23.28%	20.25%	13.63%	—	-97.80%	-97.34%
550100203	CLO-ACF	2007	185.80%	17.15%	21.76%	13.20%	0.00%	36.60%	22.72%	20.55%	10/16/2012	14.35%	17.30%
550101578	CLO-ACF	2015	11.91%	21.75%	21.75%	0.00%	21.75%	21.75%	—	11.91%	—	-97.94%	-97.51%
550101398	CLO-ACF	2014	25.35%	20.29%	21.75%	1.33%	20.29%	23.50%	23.50%	25.35%	—	-79.58%	-77.04%
550100602	CLO-ACF	2013	52.02%	22.92%	21.72%	4.35%	10.26%	26.01%	26.01%	23.42%	—	-32.69%	-28.44%
550100495	CLO-ACF	2012	77.76%	17.81%	21.71%	2.85%	16.10%	25.77%	22.19%	21.92%	—	-11.91%	-7.20%
550101204	CLO-ACF	2014	32.42%	22.40%	21.68%	3.18%	15.77%	24.98%	23.76%	23.13%	—	-63.92%	-60.51%

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550101343	CLO-ACF	2014	25.32%	22.18%	21.68%	2.92%	16.83%	24.54%	24.54%	25.32%	—	-79.20%	-76.71%
550101036	CLO-ACF	2013	54.89%	22.72%	21.65%	6.16%	3.90%	26.26%	23.33%	23.20%	—	-29.69%	-25.38%
550100423	CLO-ACF	2007	178.27%	7.49%	21.63%	10.13%	0.00%	42.05%	8.81%	10.63%	09/17/2012	14.45%	17.53%
550101299	CLO-ACF	2014	29.26%	22.34%	21.60%	4.43%	12.95%	25.24%	23.34%	29.26%	—	-70.67%	-67.63%
550101325	CLO-ACF	2014	27.58%	17.59%	21.58%	3.60%	17.59%	27.31%	27.31%	27.58%	—	-76.95%	-74.20%
550100449	CLO-ACF	2006	190.53%	8.67%	21.57%	10.24%	0.00%	35.18%	15.64%	14.80%	01/17/2012	15.30%	18.34%
550100573	CLO-ACF	2012	64.39%	19.88%	21.57%	15.37%	0.00%	68.97%	20.28%	22.77%	—	-23.11%	-18.35%
550100089	CLO-ACF	2006	190.49%	12.18%	21.57%	8.22%	7.46%	39.77%	13.28%	19.83%	06/20/2012	15.08%	18.06%
550101359	CLO-ACF	2014	28.21%	22.16%	21.56%	1.86%	19.01%	23.67%	19.76%	22.17%	—	-75.89%	-73.11%
550101500	CLO-ACF	2015	10.92%	41.92%	21.55%	20.36%	1.19%	41.92%	1.19%	10.92%	—	-98.17%	-97.79%
550100266	CLO-ACF	2007	174.27%	14.26%	21.53%	7.56%	4.30%	33.12%	20.67%	19.28%	10/22/2012	13.22%	16.14%
550100269	CLO-ACF	2007	178.01%	8.19%	21.53%	13.42%	0.00%	44.71%	11.62%	13.21%	02/14/2013	14.51%	17.73%
550101365	CLO-ACF	2014	24.72%	21.03%	21.53%	3.87%	15.42%	25.38%	25.38%	24.72%	—	-83.13%	-80.92%
550101196	CLO-ACF	2014	37.60%	23.33%	21.53%	9.58%	0.00%	33.86%	25.50%	23.18%	—	-58.04%	-54.19%
550100630	CLO-ACF	2013	49.10%	23.44%	21.49%	5.45%	6.52%	24.89%	24.89%	23.84%	—	-36.91%	-32.66%
550101294	CLO-ACF	2014	28.63%	17.85%	21.49%	3.00%	17.85%	24.82%	24.82%	28.63%	—	-72.99%	-70.00%
550101025	CLO-ACF	2013	59.19%	17.21%	21.49%	3.41%	17.21%	28.39%	23.94%	20.46%	—	-29.25%	-24.43%
550101047	CLO-ACF	2013	56.88%	20.99%	21.47%	4.01%	15.67%	28.53%	19.90%	20.54%	—	-29.67%	-25.12%
550101371	CLO-ACF	2014	23.54%	18.53%	21.46%	2.34%	18.53%	24.27%	24.27%	23.54%	—	-83.75%	-81.56%
550101187	CLO-ACF	2014	32.48%	20.08%	21.46%	1.91%	19.24%	24.65%	20.94%	32.48%	—	-66.36%	-62.98%
550100309	CLO-ACF	2007	180.43%	13.11%	21.45%	9.42%	0.00%	35.83%	15.42%	16.66%	10/16/2012	14.24%	17.28%
550100552	CLO-ACF	2013	55.55%	21.36%	21.44%	4.06%	13.38%	29.80%	22.26%	26.96%	—	-32.04%	-27.45%
550101056	CLO-ACF	2014	36.31%	21.33%	21.40%	1.50%	19.50%	23.88%	23.88%	27.29%	—	-59.27%	-55.55%
550101150	CLO-ACF	2013	42.27%	17.95%	21.40%	12.85%	0.00%	50.37%	22.04%	25.34%	—	-52.56%	-48.39%
550101555	CLO-ACF	2015	8.60%	21.37%	21.37%	0.00%	21.37%	21.37%	—	8.60%	—	-99.77%	-99.71%
550101479	CLO-ACF	2014	17.85%	19.35%	21.34%	1.51%	19.35%	23.00%	23.00%	17.85%	—	-94.07%	-93.04%
550101221	CLO-ACF	2014	32.70%	19.91%	21.32%	2.78%	17.25%	25.75%	25.75%	32.70%	—	-63.91%	-60.47%
550101483	CLO-ACF	2015	14.24%	22.01%	21.31%	0.70%	20.62%	22.01%	20.62%	14.24%	—	-97.15%	-96.58%
550099945	CLO-ACF	2006	188.55%	2.45%	21.29%	8.96%	2.45%	38.04%	6.30%	6.64%	07/27/2011	16.82%	20.23%
550100240	CLO-ACF	2007	177.38%	11.93%	21.27%	10.53%	0.00%	38.30%	14.18%	14.78%	08/20/2012	13.67%	16.61%
550100439	CLO-ACF	2007	168.68%	6.40%	21.22%	9.66%	0.00%	32.82%	14.21%	24.35%	01/11/2013	12.51%	15.38%
550101106	CLO-ACF	2013	45.13%	18.74%	21.20%	4.81%	10.24%	25.66%	23.59%	22.33%	—	-41.73%	-37.62%
550101386	CLO-ACF	2014	22.06%	18.88%	21.19%	2.21%	18.88%	24.18%	24.18%	22.06%	—	-86.03%	-84.09%
550100304	CLO-ACF	2007	171.71%	6.69%	21.19%	13.42%	0.00%	38.16%	10.47%	12.06%	01/17/2013	12.44%	15.24%
550100040	CLO-ACF	2006	185.73%	3.64%	21.19%	10.01%	1.61%	38.03%	3.74%	6.96%	06/20/2011	17.12%	20.65%
550101509	CLO-ACF	2015	11.83%	19.94%	21.18%	1.23%	19.94%	22.41%	22.41%	11.83%	—	-99.15%	-98.94%
550101086	CLO-ACF	2013	55.51%	20.61%	21.16%	1.34%	18.00%	23.15%	23.15%	21.62%	—	-30.96%	-26.46%
550101332	CLO-ACF	2014	26.97%	19.94%	21.16%	2.60%	17.37%	25.24%	22.26%	26.97%	—	-77.76%	-75.14%
550101153	CLO-ACF	2013	41.78%	20.33%	21.15%	1.05%	19.15%	22.46%	22.46%	21.62%	—	-49.75%	-45.67%
550101587	CLO-ACF	2015	6.31%	21.13%	21.13%	0.00%	21.13%	21.13%	—	6.31%	—	-99.99%	-99.99%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101468	CLO-ACF	2014	15.85%	19.50%	21.13%	17.96%	0.00%	43.89%	43.89%	15.85%	—	-92.80%	-91.67%
550101034	CLO-ACF	2013	56.69%	19.89%	21.12%	1.77%	17.97%	23.54%	21.70%	20.71%	—	-30.59%	-25.98%
550100494	CLO-ACF	2011	92.56%	10.69%	21.12%	4.51%	10.69%	28.71%	17.08%	20.59%	—	-3.65%	1.38%
550101108	CLO-ACF	2013	42.72%	22.80%	21.11%	5.34%	7.70%	26.41%	24.48%	23.86%	—	-46.24%	-42.18%
550101060	CLO-ACF	2013	53.11%	18.58%	21.10%	1.62%	18.58%	24.58%	22.39%	20.49%	—	-34.04%	-29.55%
550100534	CLO-ACF	2012	71.13%	17.79%	21.10%	5.10%	12.17%	31.02%	15.12%	23.60%	—	-16.18%	-11.61%
550101397	CLO-ACF	2014	22.00%	20.11%	21.06%	0.68%	20.11%	21.69%	21.69%	22.00%	—	-86.34%	-84.42%
550101163	CLO-ACF	2013	36.92%	22.02%	21.06%	2.68%	15.81%	24.24%	23.10%	27.71%	—	-55.28%	-51.54%
550100310	CLO-ACF	2007	176.50%	12.41%	21.06%	13.30%	0.00%	44.63%	8.91%	10.42%	10/16/2012	13.98%	17.09%
550101064	CLO-ACF	2013	49.97%	19.36%	21.05%	4.45%	10.86%	25.39%	24.16%	23.27%	—	-35.10%	-30.89%
550101346	CLO-ACF	2014	25.71%	20.32%	21.05%	1.98%	18.63%	24.11%	21.16%	25.71%	—	-78.78%	-76.25%
550101450	CLO-ACF	2013	39.63%	19.81%	21.05%	1.15%	19.48%	22.48%	22.48%	21.11%	—	-52.52%	-48.55%
550099964	CLO-ACF	2006	195.82%	9.01%	21.04%	12.57%	0.00%	40.07%	10.03%	14.81%	01/12/2012	15.40%	18.36%
550100279	CLO-ACF	2007	180.70%	9.85%	21.03%	11.41%	0.03%	44.88%	11.03%	14.84%	09/14/2012	13.27%	15.99%
550101419	CLO-ACF	2014	20.91%	20.94%	21.03%	14.25%	0.00%	40.17%	23.01%	20.91%	—	-88.82%	-87.15%
550101378	CLO-ACF	2014	24.28%	17.44%	21.01%	2.58%	17.44%	24.50%	20.14%	24.28%	—	-84.60%	-82.52%
550101186	CLO-ACF	2014	35.19%	21.99%	21.00%	3.19%	15.00%	25.29%	25.29%	22.63%	—	-58.51%	-54.89%
550101198	CLO-ACF	2014	28.86%	19.67%	20.98%	3.11%	15.67%	24.07%	24.07%	22.29%	—	-72.23%	-69.28%
550100635	CLO-ACF	2013	50.01%	19.50%	20.94%	2.60%	15.78%	25.10%	22.10%	22.04%	—	-37.57%	-33.20%
550101016	CLO-ACF	2012	57.48%	17.37%	20.94%	2.70%	16.19%	25.26%	22.36%	20.03%	—	-28.25%	-23.78%
550101231	CLO-ACF	2014	29.23%	21.22%	20.91%	5.15%	11.28%	26.63%	23.19%	23.37%	—	-67.84%	-64.74%
550100522	CLO-ACF	2012	74.56%	20.32%	20.89%	3.92%	11.08%	27.06%	21.94%	17.70%	—	-14.56%	-9.74%
550100631	CLO-ACF	2013	57.40%	21.00%	20.89%	10.31%	0.00%	41.93%	18.79%	19.35%	—	-29.42%	-24.84%
550101330	CLO-ACF	2014	26.52%	19.58%	20.88%	1.36%	19.58%	22.91%	22.91%	26.52%	—	-77.23%	-74.57%
550100433	CLO-ACF	2007	158.72%	0.13%	20.87%	29.83%	0.00%	162.19%	0.40%	1.40%	04/21/2014	9.65%	12.06%
550101391	CLO-ACF	2014	26.64%	19.53%	20.86%	3.14%	16.34%	23.94%	23.94%	26.64%	—	-74.53%	-71.76%
550100672	CLO-ACF	2006	192.93%	6.19%	20.86%	14.96%	0.00%	46.35%	9.62%	9.78%	03/15/2012	13.49%	16.01%
550100045	CLO-ACF	2006	184.96%	7.70%	20.86%	10.26%	6.31%	44.63%	7.71%	12.21%	03/20/2012	14.52%	17.47%
550101283	CLO-ACF	2014	27.78%	22.60%	20.85%	4.78%	11.42%	24.27%	24.27%	23.18%	—	-72.23%	-69.34%
550100246	CLO-ACF	2007	175.93%	7.25%	20.83%	14.40%	0.00%	40.26%	9.46%	10.27%	07/17/2012	14.35%	17.55%
550101311	CLO-ACF	2014	24.92%	18.63%	20.82%	4.26%	14.95%	25.43%	24.28%	24.92%	—	-78.08%	-75.57%
550100228	CLO-ACF	2006	182.87%	8.27%	20.82%	13.21%	0.00%	39.97%	10.07%	10.51%	04/20/2012	14.32%	17.31%
550101586	CLO-ACF	2015	12.37%	20.82%	20.82%	0.00%	20.82%	20.82%	—	12.37%	—	-97.03%	-96.45%
550101080	CLO-ACF	2013	48.80%	18.98%	20.79%	3.10%	18.63%	28.69%	18.63%	19.37%	—	-42.34%	-37.82%
550101167	CLO-ACF	2013	38.06%	25.56%	20.76%	10.29%	0.50%	29.74%	28.82%	27.75%	—	-52.83%	-49.06%
550101351	CLO-ACF	2014	24.62%	20.24%	20.76%	4.20%	14.09%	24.73%	24.73%	24.62%	—	-78.00%	-75.50%
550101379	CLO-ACF	2014	22.11%	19.76%	20.75%	1.51%	19.60%	22.88%	22.88%	22.11%	—	-84.77%	-82.73%
550101293	CLO-ACF	2014	25.88%	20.78%	20.74%	2.34%	17.01%	23.38%	23.38%	25.88%	—	-76.58%	-73.94%
550100034	CLO-ACF	2007	178.22%	5.09%	20.74%	13.18%	0.00%	38.64%	6.80%	9.08%	01/25/2012	15.27%	18.64%
550101240	CLO-ACF	2014	29.17%	20.90%	20.73%	3.93%	13.88%	25.69%	23.00%	22.48%	—	-69.42%	-66.36%

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550101078	CLO-ACF	2013	50.16%	19.64%	20.73%	4.82%	12.18%	31.85%	19.95%	20.07%	—	-38.09%	-33.66%
550101406	CLO-ACF	2014	21.85%	18.14%	20.72%	1.84%	18.14%	22.31%	22.31%	21.85%	—	-86.79%	-84.92%
550101335	CLO-ACF	2014	25.89%	19.16%	20.70%	12.64%	0.00%	39.68%	23.51%	25.89%	—	-80.59%	-78.14%
550101474	CLO-ACF	2014	18.44%	17.64%	20.69%	3.05%	17.64%	23.75%	23.75%	18.44%	—	-92.07%	-90.75%
550101030	CLO-ACF	2013	55.06%	17.52%	20.69%	2.47%	17.52%	27.27%	20.45%	19.67%	—	-32.88%	-28.28%
550101176	CLO-ACF	2013	40.62%	16.86%	20.68%	6.21%	10.66%	31.01%	19.93%	16.56%	—	-56.17%	-52.12%
550101400	CLO-ACF	2014	18.32%	22.82%	20.68%	2.95%	16.51%	22.82%	22.71%	18.32%	—	-91.00%	-89.64%
550101289	CLO-ACF	2014	27.07%	19.91%	20.67%	1.81%	18.06%	22.38%	22.38%	27.07%	—	-74.47%	-71.67%
550100564	CLO-ACF	2012	72.26%	14.85%	20.66%	6.99%	0.00%	30.57%	19.17%	19.27%	—	-16.15%	-11.36%
550100523	CLO-ACF	2012	70.91%	19.03%	20.64%	4.39%	13.17%	31.08%	21.40%	20.12%	—	-15.76%	-11.34%
550101070	CLO-ACF	2013	47.80%	25.42%	20.64%	5.85%	6.63%	27.86%	27.86%	25.34%	—	-35.82%	-31.80%
550100295	CLO-ACF	2007	165.78%	11.31%	20.63%	13.82%	0.00%	47.79%	15.03%	22.59%	02/01/2013	11.23%	13.88%
550100617	CLO-ACF	2012	60.09%	19.15%	20.61%	2.75%	15.32%	25.48%	20.01%	19.36%	—	-25.61%	-21.12%
550101374	CLO-ACF	2014	25.25%	19.41%	20.60%	2.00%	18.30%	23.63%	21.05%	25.25%	—	-79.10%	-76.63%
550100358	CLO-ACF	2007	169.53%	6.72%	20.57%	8.85%	6.29%	36.79%	13.69%	11.03%	08/20/2012	14.49%	17.96%
550101511	CLO-ACF	2014	34.26%	21.81%	20.55%	3.03%	13.85%	22.32%	22.32%	21.81%	—	-59.56%	-56.03%
550099966	CLO-ACF	2006	193.38%	0.00%	20.55%	20.39%	0.00%	99.01%	0.00%	0.06%	04/17/2012	14.18%	16.93%
550100017	CLO-ACF	2006	190.14%	9.74%	20.48%	10.38%	0.00%	38.26%	12.57%	13.20%	11/21/2011	15.78%	18.98%
550101296	CLO-ACF	2014	27.77%	18.65%	20.47%	2.03%	18.26%	23.80%	21.56%	21.07%	—	-75.04%	-72.27%
550101088	CLO-ACF	2013	46.01%	20.88%	20.47%	7.56%	0.00%	27.55%	22.74%	22.35%	—	-41.59%	-37.40%
550099910	CLO-ACF	2006	188.05%	13.18%	20.46%	8.39%	3.44%	35.96%	14.24%	14.45%	05/03/2012	14.47%	17.39%
550100531	CLO-ACF	2012	181.12%	26.62%	20.46%	6.50%	0.00%	28.00%	28.00%	30.49%	04/20/2015	23.23%	28.70%
550101183	CLO-ACF	2013	37.13%	18.62%	20.44%	3.46%	13.62%	24.58%	23.41%	21.39%	—	-56.10%	-52.36%
550100547	CLO-ACF	2012	64.79%	19.49%	20.40%	3.51%	14.14%	27.06%	19.43%	19.42%	—	-20.63%	-16.22%
550101304	CLO-ACF	2014	25.42%	17.87%	20.37%	1.63%	17.87%	22.27%	21.20%	25.42%	—	-79.70%	-77.24%
550100578	CLO-ACF	2012	61.68%	18.78%	20.37%	2.97%	16.73%	26.71%	18.60%	18.60%	—	-25.14%	-20.49%
550101444	CLO-ACF	2014	28.89%	19.26%	20.36%	5.15%	13.85%	28.15%	16.51%	21.95%	—	-70.56%	-67.56%
550101356	CLO-ACF	2014	29.53%	21.12%	20.35%	1.85%	16.66%	21.58%	21.00%	20.02%	—	-71.65%	-68.65%
550100594	CLO-ACF	2013	57.57%	17.50%	20.35%	3.89%	15.72%	27.26%	19.00%	18.68%	—	-28.92%	-24.40%
550101202	CLO-ACF	2014	30.31%	17.90%	20.30%	2.21%	17.90%	23.95%	20.30%	19.36%	—	-71.78%	-68.72%
550100613	CLO-ACF	2012	64.03%	17.35%	20.27%	3.42%	17.35%	30.27%	18.83%	18.57%	—	-23.88%	-19.05%
550038248	CLO-ACF	2005	192.61%	0.00%	20.26%	23.01%	0.00%	144.74%	0.00%	0.30%	10/27/2011	13.91%	16.57%
550100263	CLO-ACF	2007	164.35%	0.00%	20.25%	11.35%	0.00%	31.51%	1.12%	1.18%	10/14/2011	16.27%	20.39%
550101366	CLO-ACF	2014	21.89%	22.36%	20.24%	4.50%	12.52%	23.83%	23.83%	21.89%	—	-83.61%	-81.56%
550101135	CLO-ACF	2013	40.72%	17.56%	20.24%	2.33%	17.20%	23.32%	22.44%	20.77%	—	-50.89%	-46.92%
550101443	CLO-ACF	2014	19.29%	18.19%	20.20%	2.01%	18.19%	22.20%	22.20%	19.29%	—	-89.28%	-87.66%
550100570	CLO-ACF	2012	61.27%	17.14%	20.19%	3.07%	15.08%	26.33%	19.65%	18.23%	—	-25.24%	-20.65%
550100253	CLO-ACF	2007	168.40%	20.87%	20.19%	15.30%	0.00%	40.64%	25.30%	33.47%	07/25/2013	10.84%	13.37%
550100296	CLO-ACF	2007	170.05%	3.20%	20.17%	13.29%	0.00%	39.54%	7.52%	9.57%	07/18/2012	13.06%	16.09%
550041609	CLO-ACF	2005	196.26%	6.27%	20.14%	12.34%	0.00%	43.28%	11.75%	10.86%	01/09/2012	13.65%	16.18%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101316	CLO-ACF	2014	31.24%	20.18%	20.12%	2.19%	17.35%	23.96%	18.89%	31.24%	—	-65.62%	-62.35%
550101181	CLO-ACF	2013	36.06%	20.73%	20.10%	4.56%	9.86%	26.05%	26.05%	22.01%	—	-56.15%	-52.50%
550099970	CLO-ACF	2006	187.89%	7.67%	20.10%	10.61%	0.00%	38.88%	9.07%	9.78%	02/21/2012	14.53%	17.46%
550099942	CLO-ACF	2006	177.22%	10.00%	20.09%	11.71%	0.00%	36.22%	12.90%	15.66%	04/19/2012	13.11%	15.95%
550101361	CLO-ACF	2014	27.11%	15.73%	20.06%	4.21%	15.73%	28.14%	18.65%	18.02%	—	-79.11%	-76.61%
550100587	CLO-ACF	2012	57.70%	16.97%	20.05%	2.77%	16.40%	26.08%	21.79%	18.61%	—	-28.78%	-24.26%
550101182	CLO-ACF	2014	34.94%	17.59%	20.04%	10.71%	0.00%	39.78%	21.57%	25.03%	—	-59.89%	-56.31%
550101123	CLO-ACF	2013	37.91%	20.45%	20.00%	1.25%	17.88%	21.22%	21.19%	25.38%	—	-54.58%	-50.81%
550100600	CLO-ACF	2013	52.01%	20.73%	19.99%	2.75%	12.66%	22.31%	21.03%	20.58%	—	-32.91%	-28.68%
550100062	CLO-ACF	2006	181.32%	21.02%	19.99%	15.98%	0.00%	52.60%	20.23%	26.00%	09/12/2013	11.28%	13.61%
550101436	CLO-ACF	2014	18.73%	22.27%	19.97%	4.07%	12.93%	22.71%	22.71%	18.73%	—	-91.66%	-90.37%
550101354	CLO-ACF	2014	24.22%	20.97%	19.95%	2.30%	15.74%	21.98%	21.98%	20.99%	—	-81.41%	-79.16%
550101100	CLO-ACF	2013	41.81%	19.03%	19.95%	1.53%	17.52%	22.10%	21.78%	20.39%	—	-48.31%	-44.29%
550101110	CLO-ACF	2013	43.50%	17.10%	19.95%	2.58%	17.01%	24.23%	22.61%	19.83%	—	-47.36%	-43.24%
550101035	CLO-ACF	2013	50.42%	19.87%	19.92%	6.09%	3.40%	26.59%	23.78%	22.16%	—	-32.67%	-28.63%
550101072	CLO-ACF	2013	49.09%	19.66%	19.92%	1.44%	17.32%	21.65%	21.20%	20.23%	—	-38.07%	-33.82%
550101279	CLO-ACF	2014	29.46%	21.80%	19.91%	4.71%	11.47%	26.34%	23.20%	22.60%	—	-69.90%	-66.86%
550101265	CLO-ACF	2014	30.05%	18.23%	19.89%	11.42%	0.00%	39.41%	21.38%	30.05%	—	-71.24%	-68.18%
550101447	CLO-ACF	2014	18.43%	22.11%	19.88%	4.16%	14.05%	23.49%	23.49%	18.43%	—	-88.71%	-87.16%
550101212	CLO-ACF	2014	32.01%	20.92%	19.87%	3.25%	12.74%	22.30%	21.77%	24.26%	—	-65.88%	-62.62%
550101166	CLO-ACF	2013	37.86%	19.06%	19.85%	3.55%	15.76%	26.34%	19.88%	22.31%	—	-57.51%	-53.77%
550101059	CLO-ACF	2013	49.24%	20.44%	19.84%	1.14%	18.47%	22.23%	19.23%	25.24%	—	-37.07%	-32.84%
550099937	CLO-ACF	2006	178.53%	13.39%	19.83%	9.66%	0.00%	38.05%	15.14%	21.36%	09/27/2012	13.20%	16.05%
550017839	CLO-ACF	2005	195.10%	0.92%	19.81%	11.48%	0.92%	44.70%	3.89%	5.67%	05/23/2011	16.13%	19.21%
550101423	CLO-ACF	2014	21.13%	19.59%	19.79%	6.59%	13.11%	30.94%	22.10%	21.13%	—	-91.65%	-90.28%
550101432	CLO-ACF	2014	18.00%	17.48%	19.79%	2.52%	17.48%	23.30%	23.30%	18.00%	—	-92.12%	-90.89%
550100518	CLO-ACF	2012	74.24%	16.83%	19.76%	4.06%	14.30%	29.01%	18.11%	23.70%	—	-13.77%	-9.26%
550101165	CLO-ACF	2013	36.58%	19.29%	19.75%	3.63%	11.92%	24.96%	24.96%	21.34%	—	-54.50%	-50.83%
550100616	CLO-ACF	2012	58.30%	17.84%	19.75%	2.48%	15.91%	24.47%	18.46%	17.85%	—	-28.33%	-23.79%
550101067	CLO-ACF	2013	49.42%	18.68%	19.75%	9.07%	0.00%	36.04%	20.90%	19.24%	—	-36.90%	-32.67%
550100791	CLO-ACF	2007	165.30%	3.46%	19.74%	12.48%	0.00%	37.88%	8.24%	6.97%	10/15/2012	12.97%	16.18%
550101385	CLO-ACF	2014	20.44%	18.92%	19.74%	1.43%	18.54%	21.74%	21.74%	20.44%	—	-86.91%	-85.12%
550100580	CLO-ACF	2012	59.32%	22.36%	19.73%	6.43%	0.32%	25.35%	19.51%	19.63%	—	-24.60%	-20.35%
550100542	CLO-ACF	2012	64.01%	20.24%	19.72%	8.03%	0.00%	32.33%	21.34%	22.90%	—	-19.76%	-15.62%
550101162	CLO-ACF	2013	37.10%	19.04%	19.72%	2.80%	13.95%	23.94%	23.94%	20.50%	—	-54.31%	-50.61%
550100415	CLO-ACF	2007	154.29%	17.17%	19.71%	8.71%	0.00%	31.35%	22.10%	21.71%	10/15/2013	9.65%	12.26%
550101340	CLO-ACF	2014	24.14%	17.81%	19.71%	1.19%	17.81%	20.72%	20.70%	24.14%	—	-81.34%	-79.05%
550085162	CLO-ACF	2005	212.43%	0.00%	19.71%	21.17%	0.00%	123.49%	0.00%	0.15%	06/27/2011	15.32%	18.03%
550100596	CLO-ACF	2013	51.28%	17.80%	19.70%	3.10%	11.70%	23.07%	22.92%	20.53%	—	-33.43%	-29.24%
550101466	CLO-ACF	2014	18.16%	17.94%	19.67%	1.48%	17.94%	21.55%	19.51%	18.16%	—	-92.55%	-91.36%

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550101021	CLO-ACF	2012	51.59%	22.01%	19.66%	4.45%	7.46%	24.43%	22.54%	27.39%	—	-30.15%	-26.21%
550100235	CLO-ACF	2007	168.61%	10.44%	19.66%	10.78%	0.00%	35.94%	17.54%	15.52%	01/22/2013	11.48%	14.16%
550101214	CLO-ACF	2014	29.42%	18.91%	19.65%	10.03%	0.00%	33.97%	21.70%	20.96%	—	-71.43%	-68.42%
550101146	CLO-ACF	2013	37.17%	17.68%	19.64%	3.94%	10.95%	23.46%	22.46%	21.07%	—	-52.33%	-48.64%
550100620	CLO-ACF	2013	54.11%	18.69%	19.62%	5.92%	2.96%	28.67%	20.76%	19.65%	—	-30.47%	-26.22%
550100572	CLO-ACF	2012	58.53%	18.61%	19.60%	8.05%	0.00%	38.91%	21.23%	19.61%	—	-25.93%	-21.64%
550101409	CLO-ACF	2014	18.04%	17.80%	19.59%	5.51%	13.92%	27.05%	27.05%	18.04%	—	-89.74%	-88.28%
550101286	CLO-ACF	2014	32.50%	20.16%	19.59%	3.49%	12.02%	22.52%	20.04%	20.84%	—	-61.07%	-57.70%
550100078	CLO-ACF	2006	173.05%	10.97%	19.57%	10.73%	0.00%	33.81%	14.36%	14.65%	07/16/2012	12.14%	14.87%
550101328	CLO-ACF	2014	23.62%	19.73%	19.57%	2.48%	15.68%	22.53%	22.53%	23.62%	—	-79.68%	-77.34%
550100577	CLO-ACF	2012	58.45%	15.14%	19.57%	4.55%	13.44%	27.52%	21.85%	16.54%	—	-28.49%	-23.94%
550100530	CLO-ACF	2012	65.00%	16.56%	19.54%	2.65%	16.56%	26.45%	19.58%	18.04%	—	-20.08%	-15.74%
550101247	CLO-ACF	2014	29.35%	19.96%	19.54%	2.78%	14.07%	21.41%	20.98%	29.35%	—	-66.64%	-63.53%
550101556	CLO-ACF	2015	6.20%	19.54%	19.54%	0.00%	19.54%	19.54%	—	6.20%	—	-99.98%	-99.98%
550101334	CLO-ACF	2014	23.18%	17.67%	19.53%	2.86%	15.87%	22.83%	21.74%	23.18%	—	-81.35%	-79.12%
550100546	CLO-ACF	2012	62.05%	19.18%	19.52%	4.18%	10.80%	27.74%	23.79%	20.99%	—	-21.17%	-17.08%
550101459	CLO-ACF	2014	16.47%	20.54%	19.51%	3.72%	14.53%	23.46%	23.46%	16.47%	—	-93.11%	-92.03%
550101314	CLO-ACF	2014	24.82%	20.85%	19.51%	5.62%	8.38%	23.34%	23.34%	22.27%	—	-77.48%	-74.98%
550029797	CLO-ACF	2006	185.07%	0.33%	19.49%	11.36%	0.00%	40.29%	1.67%	1.90%	01/21/2011	15.97%	19.24%
550101407	CLO-ACF	2014	19.31%	18.53%	19.48%	2.59%	16.90%	23.02%	23.02%	19.31%	—	-88.29%	-86.67%
550101164	CLO-ACF	2013	37.10%	18.99%	19.48%	1.72%	16.86%	22.83%	22.83%	19.94%	—	-55.86%	-52.16%
550101022	CLO-ACF	2013	56.98%	14.60%	19.47%	3.66%	14.60%	28.84%	18.20%	17.72%	—	-30.70%	-26.06%
550101388	CLO-ACF	2014	18.33%	20.64%	19.40%	3.11%	15.13%	22.45%	22.45%	18.33%	—	-89.13%	-87.62%
550100581	CLO-ACF	2012	56.61%	19.47%	19.33%	1.89%	15.78%	21.88%	18.41%	19.26%	—	-27.63%	-23.38%
550101219	CLO-ACF	2014	31.48%	17.59%	19.30%	1.05%	17.59%	20.82%	19.64%	19.23%	—	-65.63%	-62.34%
550101396	CLO-ACF	2014	19.96%	17.81%	19.28%	2.09%	17.78%	22.24%	22.24%	19.96%	—	-87.17%	-85.43%
550100092	CLO-ACF	2006	169.64%	6.55%	19.27%	8.27%	2.27%	32.20%	7.59%	8.59%	05/29/2012	12.48%	15.38%
550101052	CLO-ACF	2013	47.52%	17.64%	19.27%	2.40%	13.88%	22.33%	20.24%	19.64%	—	-37.55%	-33.48%
550100606	CLO-ACF	2012	63.64%	19.21%	19.26%	3.70%	7.43%	23.65%	21.20%	20.27%	—	-19.88%	-15.77%
550101073	CLO-ACF	2013	47.56%	18.13%	19.24%	2.17%	17.23%	23.73%	17.38%	24.18%	—	-38.67%	-34.54%
550101410	CLO-ACF	2014	18.59%	19.46%	19.23%	1.98%	16.71%	21.53%	21.53%	18.59%	—	-89.34%	-87.83%
550100520	CLO-ACF	2012	67.84%	13.79%	19.21%	4.64%	10.48%	27.14%	16.73%	19.90%	—	-18.44%	-13.97%
550101362	CLO-ACF	2014	21.23%	18.26%	19.20%	2.71%	15.40%	22.77%	20.35%	21.23%	—	-85.41%	-83.53%
550101076	CLO-ACF	2013	46.12%	20.64%	19.20%	3.15%	12.00%	22.41%	21.42%	21.44%	—	-38.37%	-34.40%
550100500	CLO-ACF	2012	69.56%	10.86%	19.18%	6.30%	7.72%	30.12%	14.35%	17.51%	—	-16.68%	-12.29%
550101303	CLO-ACF	2014	28.66%	21.64%	19.17%	5.86%	13.06%	29.25%	14.28%	28.66%	—	-74.76%	-71.98%
550100528	CLO-ACF	2012	67.10%	14.67%	19.16%	8.24%	0.00%	40.54%	20.53%	17.44%	—	-19.22%	-14.73%
550100502	CLO-ACF	2011	69.57%	18.09%	19.16%	4.41%	7.76%	24.42%	22.08%	19.83%	—	-14.72%	-10.79%
550101358	CLO-ACF	2014	21.31%	20.27%	19.15%	3.71%	12.89%	22.57%	22.57%	21.31%	—	-83.47%	-81.46%
550101269	CLO-ACF	2014	28.71%	20.18%	19.13%	8.82%	0.00%	26.38%	24.69%	22.07%	—	-69.34%	-66.32%

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550100535	CLO-ACF	2012	62.11%	21.10%	19.12%	8.93%	0.00%	31.28%	22.68%	22.72%	—	-22.05%	-17.83%
550101075	CLO-ACF	2013	41.48%	18.82%	19.12%	1.53%	15.78%	21.06%	20.15%	19.91%	—	-46.72%	-42.82%
550101175	CLO-ACF	2013	31.50%	20.16%	19.12%	6.05%	6.83%	27.05%	20.91%	26.97%	—	-56.68%	-53.39%
550101048	CLO-ACF	2013	49.50%	18.80%	19.12%	3.15%	10.34%	22.28%	20.86%	19.95%	—	-34.55%	-30.48%
550101026	CLO-ACF	2013	48.45%	17.88%	19.10%	1.60%	16.85%	22.11%	19.30%	19.06%	—	-36.88%	-32.76%
550100558	CLO-ACF	2012	60.54%	16.97%	19.09%	4.49%	12.99%	28.60%	19.76%	16.05%	—	-25.50%	-21.02%
550099991	CLO-ACF	2006	173.51%	0.89%	19.08%	12.57%	0.00%	38.08%	6.70%	6.35%	02/15/2012	13.28%	16.26%
550101592	CLO-ACF	2015	9.56%	19.08%	19.08%	0.00%	19.08%	19.08%	—	9.56%	—	-99.07%	-98.86%
550101007	CLO-ACF	2012	66.66%	16.60%	19.06%	6.93%	0.00%	30.24%	18.47%	21.57%	—	-19.81%	-15.27%
550101324	CLO-ACF	2014	22.62%	19.44%	19.05%	4.14%	12.27%	23.28%	21.22%	22.62%	—	-79.19%	-76.88%
550101549	CLO-ACF	2015	10.05%	19.02%	19.02%	0.00%	19.02%	19.02%	—	10.05%	—	-98.70%	-98.42%
550101382	CLO-ACF	2014	18.95%	25.44%	19.02%	11.18%	0.00%	28.27%	22.37%	18.95%	—	-84.94%	-83.10%
550101206	CLO-ACF	2014	27.47%	20.12%	19.00%	2.61%	14.46%	21.59%	21.59%	27.47%	—	-70.56%	-67.68%
550012008	CLO-ACF	2005	187.67%	0.00%	19.00%	18.92%	0.00%	80.55%	0.00%	0.57%	12/20/2011	13.05%	15.62%
550101252	CLO-ACF	2014	24.51%	13.29%	18.95%	5.30%	13.29%	28.93%	18.46%	16.43%	—	-82.64%	-80.50%
550101033	CLO-ACF	2013	47.50%	23.00%	18.95%	6.10%	2.30%	23.14%	23.14%	27.62%	—	-35.39%	-31.45%
550100273	CLO-ACF	2007	151.99%	6.04%	18.94%	12.94%	0.00%	42.51%	6.68%	7.89%	10/22/2012	10.48%	13.45%
550100582	CLO-ACF	2012	56.67%	17.64%	18.93%	6.49%	0.00%	26.42%	18.54%	19.36%	—	-26.55%	-22.40%
550101440	CLO-ACF	2014	15.29%	18.83%	18.93%	3.81%	14.30%	23.64%	23.64%	15.29%	—	-94.86%	-94.00%
550101058	CLO-ACF	2013	47.89%	19.94%	18.92%	4.40%	7.91%	24.47%	20.73%	20.03%	—	-36.57%	-32.54%
550101190	CLO-ACF	2014	32.51%	19.19%	18.91%	3.87%	13.26%	24.87%	24.87%	19.83%	—	-60.62%	-57.26%
550100508	CLO-ACF	2011	81.88%	8.95%	18.88%	4.59%	8.95%	26.79%	12.15%	12.28%	—	-9.08%	-4.47%
550101246	CLO-ACF	2014	28.05%	18.03%	18.88%	3.02%	15.37%	24.18%	19.85%	19.76%	—	-69.82%	-66.88%
550100541	CLO-ACF	2012	60.78%	17.37%	18.87%	2.01%	16.31%	22.42%	18.45%	17.53%	—	-23.47%	-19.21%
550101260	CLO-ACF	2014	29.97%	18.53%	18.85%	2.62%	13.22%	20.89%	19.80%	19.82%	—	-66.83%	-63.72%
550101250	CLO-ACF	2014	29.03%	16.23%	18.84%	4.00%	14.09%	25.61%	20.68%	17.18%	—	-73.09%	-70.20%
550026826	CLO-ACF	2006	180.10%	11.74%	18.82%	6.09%	6.96%	28.63%	13.75%	16.95%	01/25/2012	13.23%	16.08%
550100615	CLO-ACF	2012	53.03%	19.44%	18.79%	3.60%	7.86%	21.49%	20.03%	20.37%	—	-29.33%	-25.32%
550100634	CLO-ACF	2012	55.35%	16.61%	18.78%	2.75%	14.25%	24.61%	18.36%	17.86%	—	-29.58%	-25.27%
550101089	CLO-ACF	2013	37.40%	14.72%	18.77%	11.08%	0.00%	40.59%	17.96%	15.92%	—	-53.47%	-49.79%
550100583	CLO-ACF	2012	56.18%	17.38%	18.75%	6.11%	0.00%	26.36%	19.08%	23.50%	—	-27.42%	-23.24%
550101478	CLO-ACF	2015	15.42%	12.98%	18.75%	5.77%	12.98%	24.52%	24.52%	15.42%	—	-96.25%	-95.52%
550101481	CLO-ACF	2015	12.65%	23.72%	18.75%	4.97%	13.77%	23.72%	13.77%	12.65%	—	-96.25%	-95.59%
550101241	CLO-ACF	2014	27.59%	18.27%	18.74%	1.84%	15.92%	20.80%	20.72%	19.44%	—	-71.30%	-68.43%
550101445	CLO-ACF	2014	16.02%	20.13%	18.74%	5.31%	11.65%	24.43%	24.43%	16.02%	—	-92.25%	-91.10%
550101079	CLO-ACF	2013	51.47%	15.05%	18.73%	12.57%	0.00%	55.30%	17.16%	19.96%	—	-37.24%	-32.82%
550100591	CLO-ACF	2012	54.56%	18.52%	18.73%	2.61%	12.33%	22.17%	19.09%	24.09%	—	-28.46%	-24.37%
550100574	CLO-ACF	2012	56.52%	19.56%	18.73%	4.60%	5.06%	22.44%	21.65%	18.58%	—	-26.83%	-22.69%
550100625	CLO-ACF	2013	47.35%	21.90%	18.72%	4.79%	4.91%	23.01%	23.01%	25.81%	—	-35.59%	-31.67%
550101028	CLO-ACF	2013	49.46%	17.96%	18.65%	2.64%	11.22%	20.79%	20.44%	19.25%	—	-33.85%	-29.85%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101331	CLO-ACF	2014	22.93%	17.48%	18.63%	2.41%	15.23%	21.03%	21.03%	22.93%	—	-80.02%	-77.74%
550100008	CLO-ACF	2006	174.70%	5.49%	18.62%	13.78%	0.00%	64.19%	6.29%	33.84%	05/01/2012	11.97%	14.64%
550100605	CLO-ACF	2012	52.23%	16.88%	18.60%	1.68%	15.88%	21.31%	21.18%	19.03%	—	-32.06%	-27.91%
550101280	CLO-ACF	2014	27.96%	20.28%	18.58%	8.48%	0.00%	25.20%	23.57%	22.47%	—	-69.39%	-66.43%
550101102	CLO-ACF	2013	44.31%	15.82%	18.57%	6.94%	8.55%	32.18%	18.81%	19.07%	—	-47.60%	-43.34%
550101138	CLO-ACF	2013	35.58%	16.73%	18.57%	11.45%	4.86%	46.50%	17.53%	23.21%	—	-55.08%	-51.54%
550101045	CLO-ACF	2013	44.80%	18.27%	18.57%	3.61%	10.22%	23.19%	23.19%	20.79%	—	-38.40%	-34.57%
550100549	CLO-ACF	2012	57.35%	16.38%	18.53%	3.54%	12.41%	27.37%	12.41%	16.21%	—	-28.44%	-24.06%
550099905	CLO-ACF	2006	169.72%	8.70%	18.52%	11.96%	0.00%	39.01%	11.51%	15.21%	07/11/2012	11.51%	14.19%
550101389	CLO-ACF	2014	22.43%	19.82%	18.48%	2.05%	15.06%	20.27%	20.27%	22.43%	—	-80.54%	-78.33%
550101502	CLO-ACF	2015	11.32%	22.45%	18.48%	3.97%	14.51%	22.45%	14.51%	11.32%	—	-98.13%	-97.75%
550100632	CLO-ACF	2013	47.81%	16.79%	18.48%	1.53%	16.66%	21.17%	19.16%	17.87%	—	-37.08%	-33.03%
550100543	CLO-ACF	2012	58.99%	14.22%	18.45%	2.51%	14.22%	23.52%	17.68%	17.19%	—	-24.92%	-20.71%
550101122	CLO-ACF	2013	37.95%	15.07%	18.45%	2.15%	15.07%	22.25%	19.61%	19.08%	—	-51.90%	-48.18%
550100614	CLO-ACF	2012	54.60%	15.17%	18.44%	1.70%	15.17%	21.63%	17.87%	17.23%	—	-29.92%	-25.70%
550101168	CLO-ACF	2013	32.24%	15.46%	18.43%	10.47%	0.00%	38.88%	18.84%	17.86%	—	-60.60%	-57.28%
550013671	CLO-ACF	2005	203.84%	0.00%	18.43%	17.58%	0.00%	116.28%	0.00%	31.42%	08/15/2011	14.34%	16.93%
550100086	CLO-ACF	2006	164.79%	10.87%	18.42%	9.50%	0.00%	35.88%	9.60%	12.05%	11/26/2012	12.03%	15.06%
550101353	CLO-ACF	2014	23.24%	19.36%	18.42%	10.25%	0.00%	31.48%	22.21%	23.24%	—	-79.98%	-77.68%
550100567	CLO-ACF	2012	52.65%	16.61%	18.41%	4.01%	7.08%	22.06%	22.06%	18.57%	—	-28.80%	-24.90%
550100622	CLO-ACF	2013	50.67%	21.04%	18.40%	6.62%	0.00%	26.19%	19.67%	27.50%	—	-31.47%	-27.51%
550101499	CLO-ACF	2015	8.57%	23.52%	18.37%	5.15%	13.23%	23.52%	13.23%	8.57%	—	-99.76%	-99.69%
550101439	CLO-ACF	2014	15.77%	19.31%	18.36%	1.94%	15.66%	20.12%	20.12%	15.77%	—	-93.70%	-92.71%
550101387	CLO-ACF	2014	15.28%	23.13%	18.34%	8.32%	6.63%	25.26%	25.26%	15.28%	—	-90.20%	-88.89%
550101543	CLO-ACF	2015	8.08%	18.34%	18.34%	0.00%	18.34%	18.34%	—	8.08%	—	-99.67%	-99.58%
550100440	CLO-ACF	2007	145.84%	11.75%	18.33%	10.68%	0.00%	35.37%	11.71%	13.62%	11/26/2012	9.45%	12.42%
550101558	CLO-ACF	2015	9.72%	18.30%	18.30%	0.00%	18.30%	18.30%	—	9.72%	—	-98.75%	-98.48%
550101420	CLO-ACF	2014	15.51%	18.60%	18.28%	0.31%	17.97%	18.60%	17.97%	15.51%	—	-93.10%	-92.01%
550101160	CLO-ACF	2013	34.56%	17.35%	18.27%	4.92%	8.58%	24.70%	8.58%	17.29%	—	-59.71%	-56.19%
550100196	CLO-ACF	2007	155.08%	9.79%	18.23%	12.69%	0.00%	36.33%	16.60%	21.34%	07/25/2013	9.31%	11.84%
550100559	CLO-ACF	2012	59.03%	18.14%	18.19%	9.77%	0.00%	37.36%	19.27%	17.18%	—	-25.56%	-21.29%
550100585	CLO-ACF	2012	50.80%	17.31%	18.16%	3.89%	7.46%	22.86%	21.60%	18.51%	—	-31.98%	-28.00%
550101161	CLO-ACF	2013	31.83%	19.36%	18.14%	2.80%	12.42%	21.54%	21.54%	19.56%	—	-58.80%	-55.50%
550101310	CLO-ACF	2014	29.39%	20.34%	18.13%	6.83%	8.56%	25.45%	22.32%	26.86%	—	-73.51%	-70.53%
550101145	CLO-ACF	2013	27.50%	19.71%	18.11%	6.44%	5.37%	22.51%	22.03%	21.28%	—	-53.51%	-50.59%
550101529	CLO-ACF	2015	7.56%	18.06%	18.06%	0.00%	18.06%	18.06%	—	7.56%	—	-99.79%	-99.73%
550100498	CLO-ACF	2011	74.61%	15.51%	18.02%	2.97%	10.04%	22.28%	17.27%	16.43%	—	-11.70%	-7.75%
550100576	CLO-ACF	2012	54.58%	14.42%	17.98%	3.20%	14.07%	22.86%	16.70%	20.17%	—	-30.21%	-25.97%
550100533	CLO-ACF	2012	62.79%	16.31%	17.98%	7.00%	0.00%	31.60%	11.81%	20.26%	—	-21.37%	-17.17%
550101144	CLO-ACF	2013	37.98%	17.79%	17.97%	3.71%	10.23%	21.57%	19.79%	24.63%	—	-52.57%	-48.85%

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550100565	CLO-ACF	2012	57.19%	13.27%	17.96%	3.82%	9.51%	23.36%	16.69%	15.96%	—	-24.81%	-20.84%
550100511	CLO-ACF	2011	67.30%	10.06%	17.90%	5.88%	3.36%	25.66%	15.77%	13.92%	—	-17.56%	-13.37%
550101117	CLO-ACF	2013	36.79%	19.56%	17.89%	3.42%	11.35%	22.82%	22.82%	20.37%	—	-51.23%	-47.65%
550101193	CLO-ACF	2014	26.89%	17.67%	17.87%	8.34%	0.00%	25.09%	20.42%	20.57%	—	-65.73%	-62.80%
550048321	CLO-ACF	2001	293.82%	0.41%	17.85%	11.17%	0.40%	46.26%	0.54%	8.00%	01/31/2005	23.71%	27.29%
550100560	CLO-ACF	2012	61.68%	18.64%	17.84%	6.11%	2.77%	30.61%	14.91%	22.07%	—	-24.25%	-19.80%
550101501	CLO-ACF	2015	9.53%	22.44%	17.82%	4.62%	13.20%	22.44%	13.20%	9.53%	—	-99.27%	-99.10%
550101390	CLO-ACF	2014	19.37%	15.15%	17.81%	2.43%	15.15%	21.77%	21.77%	19.37%	—	-88.26%	-86.69%
550101579	CLO-ACF	2015	5.02%	17.80%	17.80%	0.00%	17.80%	17.80%	—	5.02%	—	-100.00%	-100.00%
550099976	CLO-ACF	2006	162.06%	5.93%	17.76%	6.25%	5.52%	28.29%	10.09%	8.75%	04/16/2012	11.03%	13.81%
550101312	CLO-ACF	2014	19.79%	18.79%	17.75%	3.13%	12.40%	20.15%	19.65%	19.79%	—	-84.97%	-83.15%
550100545	CLO-ACF	2012	61.84%	19.82%	17.74%	7.58%	0.00%	30.90%	13.35%	21.50%	—	-22.31%	-18.08%
550100156	CLO-ACF	2006	152.04%	11.82%	17.73%	13.54%	0.00%	37.07%	15.08%	14.60%	04/15/2013	8.82%	11.33%
550101461	CLO-ACF	2014	16.00%	19.07%	17.73%	1.19%	16.17%	19.07%	17.94%	16.00%	—	-92.85%	-91.76%
550100496	CLO-ACF	2011	75.44%	11.23%	17.71%	6.25%	1.90%	30.23%	11.58%	17.39%	—	-11.35%	-7.35%
550101380	CLO-ACF	2014	27.84%	16.74%	17.55%	9.08%	7.62%	34.62%	19.22%	25.86%	—	-77.92%	-75.23%
550101023	CLO-ACF	2012	49.31%	19.62%	17.55%	4.98%	4.25%	24.51%	17.31%	18.95%	—	-30.95%	-27.22%
550100515	CLO-ACF	2011	63.96%	9.87%	17.54%	4.56%	8.03%	26.20%	17.71%	14.33%	—	-18.87%	-14.91%
550101533	CLO-ACF	2015	8.05%	17.50%	17.50%	0.00%	17.50%	17.50%	—	8.05%	—	-99.58%	-99.47%
550100593	CLO-ACF	2012	52.93%	15.97%	17.50%	1.59%	15.28%	19.94%	15.88%	16.62%	—	-30.95%	-26.86%
550101553	CLO-ACF	2015	9.91%	17.48%	17.48%	0.00%	17.48%	17.48%	—	9.91%	—	-98.30%	-97.96%
550101476	CLO-ACF	2013	43.95%	17.74%	17.47%	4.72%	3.52%	20.52%	19.13%	18.68%	—	-39.22%	-35.44%
550101191	CLO-ACF	2014	30.61%	17.35%	17.47%	8.91%	0.00%	33.26%	18.20%	22.32%	—	-63.50%	-60.34%
550100595	CLO-ACF	2012	52.16%	17.41%	17.44%	7.75%	0.00%	37.19%	16.72%	21.27%	—	-31.03%	-27.01%
550101209	CLO-ACF	2014	30.39%	15.97%	17.44%	11.16%	0.00%	41.05%	15.36%	15.93%	—	-65.98%	-62.88%
550101394	CLO-ACF	2014	21.20%	19.20%	17.44%	3.50%	12.98%	22.14%	12.98%	21.20%	—	-85.46%	-83.64%
550101137	CLO-ACF	2013	32.14%	18.65%	17.43%	4.75%	6.33%	20.74%	19.04%	24.77%	—	-55.77%	-52.48%
550101327	CLO-ACF	2014	23.29%	18.64%	17.43%	9.13%	0.00%	26.78%	0.00%	15.08%	—	-83.46%	-81.49%
550100588	CLO-ACF	2012	49.29%	13.65%	17.42%	3.73%	13.57%	26.63%	16.59%	14.89%	—	-35.73%	-31.67%
550100544	CLO-ACF	2012	59.48%	14.83%	17.42%	3.82%	11.48%	27.70%	13.74%	16.22%	—	-22.98%	-18.99%
550100527	CLO-ACF	2012	59.34%	10.55%	17.40%	4.86%	10.55%	27.47%	12.87%	12.76%	—	-23.95%	-19.83%
550101456	CLO-ACF	2014	17.64%	15.15%	17.40%	1.59%	15.15%	18.59%	18.59%	17.64%	—	-90.89%	-89.56%
550101040	CLO-ACF	2013	46.51%	16.60%	17.39%	1.57%	15.41%	21.43%	18.06%	16.94%	—	-37.97%	-34.05%
550101171	CLO-ACF	2013	29.06%	18.87%	17.34%	3.86%	8.86%	19.99%	19.99%	19.12%	—	-61.36%	-58.28%
550101541	CLO-ACF	2015	8.59%	17.34%	17.34%	0.00%	17.34%	17.34%	—	8.59%	—	-99.29%	-99.12%
550100568	CLO-ACF	2012	55.48%	18.34%	17.34%	3.60%	10.99%	21.47%	10.99%	18.74%	—	-27.19%	-23.16%
550101452	CLO-ACF	2014	15.34%	16.75%	17.32%	0.58%	16.75%	18.11%	18.11%	15.34%	—	-94.18%	-93.26%
550101227	CLO-ACF	2014	26.50%	15.98%	17.28%	4.77%	8.28%	23.33%	20.35%	18.04%	—	-71.22%	-68.47%
550101414	CLO-ACF	2014	16.43%	15.75%	17.26%	1.50%	15.75%	19.30%	19.30%	16.43%	—	-92.24%	-91.09%
550100524	CLO-ACF	2012	59.11%	11.63%	17.22%	4.65%	11.63%	26.62%	15.30%	13.51%	—	-24.25%	-20.13%

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550100571	CLO-ACF	2012	51.63%	15.91%	17.21%	5.32%	2.57%	24.96%	16.32%	15.86%	—	-31.10%	-27.13%
550100566	CLO-ACF	2012	60.16%	19.13%	17.21%	8.33%	0.00%	36.89%	17.20%	18.65%	—	-21.26%	-17.42%
550101037	CLO-ACF	2013	47.25%	15.85%	17.20%	7.38%	0.00%	32.29%	22.51%	17.80%	—	-36.28%	-32.38%
550101148	CLO-ACF	2013	34.32%	16.14%	17.20%	8.60%	0.00%	34.16%	18.79%	17.47%	—	-56.64%	-53.21%
550100884	CLO-ACF	2007	134.25%	9.38%	17.20%	12.42%	0.00%	40.22%	11.98%	12.10%	10/15/2013	6.82%	9.47%
550101357	CLO-ACF	2014	19.88%	17.99%	17.18%	3.33%	11.54%	20.01%	19.18%	19.88%	—	-83.05%	-81.11%
550100621	CLO-ACF	2012	47.05%	17.89%	17.15%	8.20%	0.00%	22.60%	22.13%	20.42%	—	-32.80%	-29.10%
550101015	CLO-ACF	2012	49.20%	17.35%	17.15%	1.16%	14.75%	18.54%	17.99%	17.42%	—	-34.17%	-30.22%
550099983	CLO-ACF	2006	158.70%	9.41%	17.11%	19.07%	0.00%	108.80%	108.80%	31.64%	03/15/2013	8.60%	10.79%
550101140	CLO-ACF	2013	33.06%	16.42%	17.05%	1.89%	12.94%	19.48%	18.04%	17.42%	—	-57.14%	-53.80%
550101344	CLO-ACF	2014	19.60%	17.27%	17.05%	1.80%	14.05%	18.68%	18.18%	19.60%	—	-85.26%	-83.48%
550099963	CLO-ACF	2006	159.04%	4.39%	17.04%	7.81%	0.00%	29.97%	6.45%	7.34%	04/16/2012	11.02%	13.95%
550101408	CLO-ACF	2014	14.71%	18.44%	17.02%	2.97%	12.88%	19.72%	19.72%	14.71%	—	-93.59%	-92.62%
550101457	CLO-ACF	2014	13.87%	17.08%	16.99%	5.84%	9.79%	24.10%	24.10%	13.87%	—	-94.59%	-93.73%
550100448	CLO-ACF	2008	127.16%	16.19%	16.97%	6.16%	0.00%	24.62%	18.03%	17.52%	07/23/2014	5.38%	7.91%
550100550	CLO-ACF	2012	54.63%	14.67%	16.94%	4.33%	7.04%	21.69%	20.45%	17.15%	—	-28.30%	-24.29%
550101046	CLO-ACF	2013	42.12%	16.06%	16.91%	1.92%	12.13%	18.54%	18.37%	16.93%	—	-41.22%	-37.53%
550100521	CLO-ACF	2011	63.23%	13.38%	16.90%	5.30%	4.20%	24.81%	17.86%	16.23%	—	-17.69%	-14.05%
550101594	CLO-ACF	2015	8.60%	16.88%	16.88%	0.00%	16.88%	16.88%	—	8.60%	—	-99.19%	-99.00%
550101256	CLO-ACF	2014	29.71%	20.50%	16.86%	5.31%	9.45%	24.31%	20.39%	19.26%	—	-66.37%	-63.36%
550100637	CLO-ACF	2013	43.35%	18.65%	16.77%	4.60%	8.97%	25.56%	15.75%	15.99%	—	-40.33%	-36.60%
550101520	CLO-ACF	2015	9.39%	26.52%	16.76%	9.75%	7.01%	26.52%	7.01%	9.39%	—	-98.13%	-97.78%
550100551	CLO-ACF	2012	53.82%	20.02%	16.76%	3.04%	11.68%	23.98%	15.79%	20.59%	—	-27.03%	-23.23%
550099944	CLO-ACF	2006	148.13%	2.69%	16.72%	12.62%	0.00%	35.40%	5.30%	5.30%	10/22/2012	8.75%	11.37%
550100526	CLO-ACF	2012	59.46%	13.81%	16.72%	3.22%	10.51%	23.88%	17.83%	14.03%	—	-23.07%	-19.08%
550101096	CLO-ACF	2013	36.93%	19.86%	16.71%	5.01%	6.71%	22.86%	20.83%	20.59%	—	-46.68%	-43.21%
550101288	CLO-ACF	2014	20.80%	14.80%	16.70%	1.83%	14.80%	19.70%	16.50%	20.80%	—	-83.26%	-81.30%
550099929	CLO-ACF	2006	151.73%	11.67%	16.66%	10.05%	0.00%	33.24%	14.02%	15.73%	05/24/2013	8.30%	10.66%
550100090	CLO-ACF	2006	147.03%	0.00%	16.65%	8.99%	0.00%	30.70%	14.54%	13.60%	01/22/2013	9.18%	12.08%
550101593	CLO-ACF	2015	2.46%	16.62%	16.62%	0.00%	16.62%	16.62%	—	2.46%	—	-100.00%	-100.00%
550100554	CLO-ACF	2012	51.24%	14.12%	16.62%	4.35%	8.86%	25.61%	14.85%	15.27%	—	-30.62%	-26.76%
550101372	CLO-ACF	2014	28.50%	17.22%	16.61%	7.92%	7.21%	26.36%	23.32%	27.97%	—	-82.49%	-79.98%
550100486	CLO-ACF	2010	119.49%	11.55%	16.58%	7.90%	10.00%	48.53%	13.71%	21.36%	02/25/2015	5.81%	9.51%
550100563	CLO-ACF	2012	53.99%	12.67%	16.58%	11.25%	3.94%	46.97%	11.36%	10.77%	—	-28.36%	-24.38%
550101404	CLO-ACF	2014	13.74%	18.24%	16.54%	4.80%	10.00%	21.38%	21.38%	13.74%	—	-94.24%	-93.36%
550101345	CLO-ACF	2014	24.72%	18.45%	16.47%	8.58%	0.00%	26.76%	20.75%	24.72%	—	-71.19%	-68.50%
550100557	CLO-ACF	2012	53.39%	18.04%	16.45%	6.94%	0.00%	26.48%	8.15%	19.30%	—	-27.59%	-23.75%
550100553	CLO-ACF	2012	51.09%	16.08%	16.45%	4.12%	6.09%	21.96%	15.04%	21.44%	—	-28.33%	-24.68%
550100093	CLO-ACF	2006	147.63%	7.03%	16.45%	9.95%	0.00%	37.31%	14.94%	11.05%	05/24/2013	7.98%	10.38%
550101105	CLO-ACF	2013	41.52%	16.27%	16.44%	5.92%	0.00%	20.81%	18.46%	18.18%	—	-46.98%	-43.08%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101235	CLO-ACF	2014	24.42%	17.29%	16.43%	2.40%	12.25%	18.68%	18.68%	24.42%	—	-71.94%	-69.33%
550023012	CLO-ACF	2006	158.23%	16.95%	16.42%	18.15%	0.00%	108.30%	108.30%	33.51%	01/14/2013	9.23%	11.72%
550046070	CLO-ACF	2005	162.73%	6.15%	16.42%	10.18%	0.00%	32.98%	7.40%	9.58%	09/17/2012	9.69%	12.10%
550100418	CLO-ACF	2007	146.95%	10.49%	16.37%	8.15%	0.00%	31.22%	11.81%	15.33%	07/25/2013	9.07%	11.83%
550101092	CLO-ACF	2013	36.22%	15.20%	16.35%	2.33%	11.64%	19.07%	19.06%	17.26%	—	-49.33%	-45.88%
550019378	CLO-ACF	2005	170.93%	0.15%	16.31%	13.68%	0.00%	80.88%	5.77%	3.35%	12/01/2011	10.66%	13.11%
550066423	CLO-ACF	2005	175.05%	0.33%	16.29%	10.44%	0.00%	35.38%	3.23%	7.31%	06/20/2011	11.81%	14.42%
550100639	CLO-ACF	2014	24.32%	19.31%	16.13%	6.09%	2.72%	20.05%	18.92%	23.57%	—	-72.25%	-69.65%
550100592	CLO-ACF	2012	49.87%	15.78%	16.13%	4.46%	8.52%	26.49%	15.49%	17.21%	—	-32.19%	-28.38%
550101367	CLO-ACF	2014	15.00%	17.29%	16.13%	4.95%	9.57%	21.52%	21.52%	15.00%	—	-89.87%	-88.57%
550100586	CLO-ACF	2012	44.71%	15.17%	16.08%	6.06%	3.35%	26.66%	17.44%	15.00%	—	-36.44%	-32.81%
550101554	CLO-ACF	2015	4.52%	16.04%	16.04%	0.00%	16.04%	16.04%	—	4.52%	—	-100.00%	-100.00%
550100016	CLO-ACF	2006	139.47%	16.53%	15.92%	13.37%	0.00%	38.06%	19.35%	24.38%	02/03/2014	6.88%	9.34%
550101302	CLO-ACF	2014	20.63%	17.56%	15.90%	5.35%	5.31%	19.85%	19.85%	18.54%	—	-78.37%	-76.19%
550101263	CLO-ACF	2014	23.38%	15.88%	15.90%	1.24%	13.87%	17.27%	15.39%	16.39%	—	-75.60%	-73.19%
550101290	CLO-ACF	2014	18.37%	15.51%	15.89%	5.02%	8.27%	22.20%	17.58%	18.37%	—	-82.25%	-80.35%
550100555	CLO-ACF	2012	48.80%	16.22%	15.88%	6.95%	3.73%	33.39%	16.09%	19.69%	—	-31.73%	-28.07%
550101598	CLO-ACF	2015	7.39%	15.88%	15.88%	0.00%	15.88%	15.88%	—	7.39%	—	-99.63%	-99.53%
550011987	CLO-ACF	2005	189.90%	0.00%	15.87%	16.69%	0.00%	82.18%	4.24%	6.06%	10/15/2012	12.53%	15.05%
550101326	CLO-ACF	2014	20.11%	16.98%	15.82%	4.70%	6.55%	19.12%	18.83%	18.12%	—	-81.63%	-79.63%
550101580	CLO-ACF	2015	6.71%	15.82%	15.82%	0.00%	15.82%	15.82%	—	6.71%	—	-99.83%	-99.78%
550101012	CLO-ACF	2012	45.92%	14.76%	15.77%	2.19%	10.04%	18.55%	14.92%	19.04%	—	-34.88%	-31.23%
550100261	CLO-ACF	2007	130.79%	9.45%	15.74%	9.06%	0.00%	33.19%	10.67%	15.09%	07/20/2015	8.99%	11.79%
550100609	CLO-ACF	2013	41.12%	14.70%	15.73%	4.02%	9.11%	23.34%	13.28%	15.11%	—	-41.83%	-38.25%
550100943	CLO-ACF	2008	107.05%	12.44%	15.73%	30.61%	5.36%	168.21%	12.13%	12.76%	04/23/2015	1.54%	4.00%
550101488	CLO-ACF	2015	9.88%	18.89%	15.60%	3.29%	12.31%	18.89%	12.31%	9.88%	—	-98.31%	-97.98%
550100248	CLO-ACF	2007	130.44%	2.70%	15.60%	7.67%	2.70%	37.63%	4.72%	4.70%	10/29/2012	7.83%	11.34%
550101590	CLO-ACF	2015	10.02%	15.58%	15.58%	0.00%	15.58%	15.58%	—	10.02%	—	-97.19%	-96.69%
550101525	CLO-ACF	2015	7.77%	15.51%	15.51%	0.00%	15.51%	15.51%	—	7.77%	—	-99.39%	-99.24%
550101197	CLO-ACF	2014	21.96%	13.91%	15.48%	3.34%	9.74%	19.03%	19.03%	16.90%	—	-75.59%	-73.25%
550100589	CLO-ACF	2013	41.68%	13.10%	15.46%	2.23%	11.96%	19.14%	15.41%	14.77%	—	-40.70%	-37.12%
550101063	CLO-ACF	2013	36.76%	15.41%	15.35%	3.22%	7.20%	18.47%	18.47%	16.89%	—	-44.68%	-41.34%
550101462	CLO-ACF	2014	12.14%	18.39%	15.35%	6.38%	6.47%	21.18%	21.18%	12.14%	—	-95.26%	-94.53%
550101019	CLO-ACF	2012	42.02%	15.98%	15.32%	5.37%	0.00%	20.80%	12.90%	15.82%	—	-36.24%	-32.85%
550101017	CLO-ACF	2012	49.50%	16.53%	15.32%	9.01%	0.00%	39.44%	10.11%	17.39%	—	-33.92%	-30.01%
550100569	CLO-ACF	2012	45.80%	13.70%	15.28%	4.92%	0.00%	19.90%	14.66%	14.99%	—	-33.39%	-29.84%
550100623	CLO-ACF	2013	41.97%	12.71%	15.27%	5.57%	0.00%	23.49%	15.39%	15.09%	—	-40.23%	-36.64%
550101431	CLO-ACF	2014	15.10%	15.27%	15.26%	9.37%	0.00%	23.82%	23.82%	15.10%	—	-93.06%	-92.03%
550100022	CLO-ACF	2006	133.34%	13.42%	15.21%	11.57%	0.00%	35.09%	16.63%	21.11%	02/03/2014	6.34%	8.95%
550101039	CLO-ACF	2013	40.64%	12.73%	15.19%	1.54%	12.03%	16.89%	15.35%	14.55%	—	-41.95%	-38.41%

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550101211	CLO-ACF	2014	26.97%	14.99%	15.16%	3.87%	9.15%	19.84%	19.84%	19.32%	—	-70.93%	-68.15%
550101540	CLO-ACF	2015	7.11%	15.11%	15.11%	0.00%	15.11%	15.11%	—	7.11%	—	-99.63%	-99.54%
550099920	CLO-ACF	2006	141.31%	10.19%	15.10%	12.78%	0.00%	42.14%	12.84%	13.16%	01/24/2013	8.83%	12.06%
550100713	CLO-ACF	2006	139.03%	7.71%	15.07%	9.47%	0.00%	31.99%	8.44%	9.19%	04/22/2013	7.31%	9.92%
550101516	CLO-ACF	2015	10.58%	18.93%	15.03%	3.90%	11.13%	18.93%	11.13%	10.58%	—	-96.58%	-96.01%
550101424	CLO-ACF	2015	9.27%	21.82%	15.01%	6.81%	8.20%	21.82%	8.20%	9.27%	—	-97.63%	-97.21%
550101151	CLO-ACF	2013	29.84%	13.96%	14.99%	6.11%	0.00%	22.36%	17.16%	16.35%	—	-60.52%	-57.44%
550101155	CLO-ACF	2013	27.81%	12.72%	14.96%	1.46%	12.72%	17.50%	13.86%	14.16%	—	-67.02%	-64.19%
550099996	CLO-ACF	2006	138.34%	3.46%	14.96%	11.06%	0.00%	36.92%	3.76%	4.64%	12/17/2012	7.56%	10.33%
550099917	CLO-ACF	2006	134.22%	5.75%	14.91%	7.30%	1.43%	30.60%	8.03%	7.93%	01/22/2013	7.22%	10.14%
550101297	CLO-ACF	2014	19.29%	19.32%	14.87%	5.29%	5.90%	19.94%	19.94%	19.29%	—	-79.15%	-77.09%
550100184	CLO-ACF	2007	150.03%	15.60%	14.86%	12.26%	0.00%	41.55%	19.08%	28.38%	02/03/2014	11.66%	14.55%
550101178	CLO-ACF	2013	27.35%	14.27%	14.80%	1.41%	11.79%	16.57%	16.57%	19.18%	—	-64.94%	-62.10%
550078832	CLO-ACF	2006	140.84%	4.05%	14.65%	15.49%	0.00%	63.58%	13.65%	4.64%	05/20/2013	8.28%	11.29%
550101173	CLO-ACF	2014	24.20%	12.61%	14.56%	2.92%	9.56%	19.01%	19.01%	15.74%	—	-69.30%	-66.69%
550100598	CLO-ACF	2013	37.08%	13.49%	14.54%	3.64%	5.73%	18.55%	16.42%	15.33%	—	-44.70%	-41.37%
550101545	CLO-ACF	2015	4.69%	14.53%	14.53%	0.00%	14.53%	14.53%	—	4.69%	—	-99.99%	-99.99%
550101485	CLO-ACF	2015	10.89%	21.67%	14.49%	10.25%	0.00%	21.79%	21.79%	10.89%	—	-98.34%	-98.00%
550101384	CLO-ACF	2014	14.83%	13.40%	14.47%	2.46%	12.13%	17.86%	17.86%	14.83%	—	-90.35%	-89.10%
550100548	CLO-ACF	2012	44.97%	16.04%	14.46%	5.84%	0.00%	20.30%	17.28%	16.90%	—	-21.52%	-17.76%
550101014	CLO-ACF	2012	46.69%	17.78%	14.42%	4.79%	0.00%	20.15%	17.64%	15.39%	—	-31.55%	-28.09%
550100411	CLO-ACF	2007	121.20%	18.54%	14.28%	12.44%	0.00%	32.50%	22.18%	28.04%	02/02/2015	3.68%	5.80%
550101042	CLO-ACF	2013	38.81%	17.91%	14.28%	1.96%	11.83%	17.91%	14.63%	15.58%	—	-41.79%	-38.45%
550101438	CLO-ACF	2015	10.77%	18.71%	14.25%	6.84%	4.59%	19.44%	19.44%	10.77%	—	-96.91%	-96.39%
550101128	CLO-ACF	2014	21.72%	16.66%	14.24%	5.84%	1.39%	18.63%	16.69%	17.23%	—	-68.91%	-66.43%
550101262	CLO-ACF	2014	20.16%	14.88%	14.24%	1.83%	10.77%	16.03%	16.03%	20.16%	—	-78.49%	-76.39%
550101505	CLO-ACF	2015	7.35%	15.51%	14.10%	1.41%	12.70%	15.51%	12.70%	7.35%	—	-99.71%	-99.64%
550101495	CLO-ACF	2015	8.09%	18.72%	14.10%	4.62%	9.47%	18.72%	9.47%	8.09%	—	-99.09%	-98.90%
550100438	CLO-ACF	2007	110.39%	5.56%	14.08%	10.58%	0.00%	28.56%	5.92%	7.84%	11/12/2014	2.08%	4.37%
550100670	CLO-ACF	2006	129.90%	0.00%	13.97%	12.49%	0.00%	55.42%	0.46%	2.11%	11/09/2012	6.31%	9.14%
550101433	CLO-ACF	2014	12.79%	11.39%	13.89%	2.50%	11.39%	16.39%	16.39%	12.79%	—	-95.12%	-94.33%
550101308	CLO-ACF	2014	18.72%	12.99%	13.89%	1.86%	11.18%	16.40%	16.40%	14.04%	—	-83.07%	-81.26%
550101547	CLO-ACF	2015	6.99%	13.72%	13.72%	0.00%	13.72%	13.72%	—	6.99%	—	-99.46%	-99.34%
550100446	CLO-ACF	2007	105.94%	18.83%	13.70%	12.20%	0.00%	29.27%	23.85%	29.35%	08/03/2015	1.02%	2.94%
550100556	CLO-ACF	2012	44.04%	15.64%	13.66%	6.88%	0.00%	23.72%	23.72%	16.41%	—	-36.06%	-32.56%
550101139	CLO-ACF	2013	27.25%	18.42%	13.64%	6.03%	3.29%	19.85%	19.85%	18.14%	—	-59.03%	-56.13%
550101213	CLO-ACF	2012	38.15%	10.59%	13.54%	4.11%	3.12%	18.65%	10.93%	12.30%	—	-40.40%	-37.16%
550100507	CLO-ACF	2011	52.83%	13.95%	13.54%	3.90%	3.87%	18.35%	11.65%	14.77%	—	-23.12%	-19.89%
550101538	CLO-ACF	2015	6.89%	13.52%	13.52%	0.00%	13.52%	13.52%	—	6.89%	—	-99.48%	-99.35%
550101576	CLO-ACF	2015	6.40%	13.52%	13.52%	0.00%	13.52%	13.52%	—	6.40%	—	-99.70%	-99.62%

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550003592	CLO-ACF	2005	172.51%	0.00%	13.49%	11.54%	0.00%	32.13%	0.00%	0.00%	05/15/2012	10.20%	12.45%
550101454	CLO-ACF	2014	11.40%	13.79%	13.47%	0.32%	13.16%	13.79%	13.16%	11.40%	—	-95.48%	-94.77%
550101528	CLO-ACF	2015	5.40%	13.42%	13.42%	0.00%	13.42%	13.42%	—	5.40%	—	-99.93%	-99.91%
550100230	CLO-ACF	2007	111.94%	8.29%	13.42%	12.25%	0.00%	55.84%	7.79%	15.19%	11/17/2014	2.33%	4.61%
550101504	CLO-ACF	2013	23.98%	11.65%	13.35%	1.23%	11.65%	14.96%	14.96%	13.35%	—	-69.60%	-67.05%
550100297	CLO-ACF	2007	109.44%	16.22%	13.19%	11.97%	0.00%	35.20%	18.66%	24.88%	05/01/2015	1.79%	3.98%
550100537	CLO-ACF	2012	44.82%	11.23%	13.10%	3.27%	9.20%	20.36%	13.29%	12.35%	—	-34.59%	-31.19%
550101225	CLO-ACF	2013	36.58%	0.00%	12.91%	9.94%	0.00%	26.58%	2.96%	4.59%	—	-47.00%	-43.16%
550101341	CLO-ACF	2014	15.63%	10.24%	12.89%	2.84%	10.24%	17.42%	17.42%	15.63%	—	-87.28%	-85.82%
550101465	CLO-ACF	2014	10.49%	13.75%	12.85%	0.90%	11.95%	13.75%	11.95%	10.49%	—	-96.06%	-95.44%
550101491	CLO-ACF	2014	3.76%	12.70%	12.70%	0.00%	12.70%	12.70%	—	3.76%	—	-100.00%	-100.00%
550101551	CLO-ACF	2015	5.52%	12.61%	12.61%	0.00%	12.61%	12.61%	—	5.52%	—	-99.86%	-99.83%
550101585	CLO-ACF	2015	6.49%	12.60%	12.60%	0.00%	12.60%	12.60%	—	6.49%	—	-99.51%	-99.39%
550101271	CLO-ACF	2014	19.84%	12.69%	12.47%	3.94%	4.39%	16.30%	16.30%	14.24%	—	-71.67%	-69.40%
550036810	CLO-ACF	2004	137.40%	4.88%	12.46%	20.75%	0.00%	140.58%	0.00%	1.21%	06/14/2013	5.95%	8.13%
550054320	CLO-ACF	2004	172.45%	0.00%	12.45%	10.37%	0.00%	34.68%	0.00%	0.00%	03/15/2011	11.42%	14.04%
550067512	CLO-ACF	2005	122.31%	3.16%	12.33%	9.43%	0.00%	30.64%	4.43%	6.53%	05/01/2013	4.79%	7.59%
550085534	CLO-ACF	2005	125.45%	1.12%	12.24%	28.92%	0.00%	176.65%	2.99%	15.17%	07/28/2014	3.12%	4.63%
550101522	CLO-ACF	2015	6.08%	12.14%	12.14%	0.00%	12.14%	12.14%	—	6.08%	—	-99.62%	-99.54%
550003469	CLO-ACF	2005	123.53%	2.77%	12.05%	10.80%	0.00%	36.90%	3.47%	5.84%	05/01/2013	5.11%	7.98%
550062886	CLO-ACF	2001	168.75%	0.00%	11.93%	15.04%	0.00%	56.86%	0.00%	0.00%	08/01/2005	16.35%	20.42%
550101596	CLO-ACF	2015	5.67%	11.90%	11.90%	0.00%	11.90%	11.90%	—	5.67%	—	-99.76%	-99.70%
550099968	CLO-ACF	2006	104.90%	4.73%	11.61%	11.61%	0.00%	38.64%	7.76%	10.45%	05/01/2015	1.03%	3.41%
550101591	CLO-ACF	2015	5.79%	11.37%	11.37%	0.00%	11.37%	11.37%	—	5.79%	—	-99.63%	-99.54%
550101373	CLO-ACF	2014	13.78%	9.18%	11.36%	2.00%	9.18%	13.78%	12.87%	13.78%	—	-89.05%	-87.80%
550101377	CLO-ACF	2014	13.46%	8.46%	10.95%	3.81%	8.20%	18.36%	8.20%	13.46%	—	-91.50%	-90.51%
550101532	CLO-ACF	2015	5.09%	10.93%	10.93%	0.00%	10.93%	10.93%	—	5.09%	—	-99.83%	-99.79%
550053232	CLO-ACF	2003	128.01%	29.13%	10.85%	7.91%	0.00%	29.13%	0.76%	9.52%	07/22/2013	4.53%	6.68%
550101470	CLO-ACF	2014	10.50%	11.80%	10.74%	0.75%	10.14%	11.80%	10.29%	10.50%	—	-94.82%	-94.12%
550101475	CLO-ACF	2014	9.42%	12.87%	10.69%	1.75%	8.59%	12.87%	10.61%	9.42%	—	-96.18%	-95.63%
550100512	CLO-ACF	2012	35.89%	11.79%	10.59%	4.05%	2.49%	17.55%	13.48%	13.12%	—	-36.00%	-33.23%
550101546	CLO-ACF	2015	2.26%	10.58%	10.58%	0.00%	10.58%	10.58%	—	2.26%	—	-100.00%	-100.00%
550100460	CLO-ACF	2008	79.12%	4.84%	10.54%	9.47%	0.00%	27.48%	8.97%	12.57%	—	-4.51%	-2.51%
550101120	CLO-ACF	2013	20.96%	10.43%	10.52%	4.85%	0.00%	18.77%	11.15%	10.62%	—	-64.37%	-62.01%
550078078	CLO-ACF	2005	110.34%	2.74%	10.49%	7.88%	0.00%	29.41%	2.09%	3.52%	08/01/2013	2.22%	4.75%
550029206	CLO-ACF	2006	144.28%	7.82%	10.40%	5.30%	0.00%	25.73%	9.52%	12.08%	07/26/2012	8.92%	11.94%
550101548	CLO-ACF	2015	4.81%	10.39%	10.39%	0.00%	10.39%	10.39%	—	4.81%	—	-99.86%	-99.82%
550100401	CLO-ACF	2007	89.17%	19.17%	10.38%	12.95%	0.00%	39.18%	22.13%	28.14%	—	-2.29%	-0.19%
550101568	CLO-ACF	2015	5.18%	10.34%	10.34%	0.00%	10.34%	10.34%	—	5.18%	—	-99.73%	-99.66%
550041440	CLO-ACF	2005	101.96%	2.83%	10.19%	10.46%	0.00%	41.96%	3.86%	6.30%	05/01/2015	0.49%	3.29%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101595	CLO-ACF	2015	4.96%	10.13%	10.13%	0.00%	10.13%	10.13%	—	4.96%	—	-99.78%	-99.73%
550101588	CLO-ACF	2015	6.07%	9.91%	9.91%	0.00%	9.91%	9.91%	—	6.07%	—	-98.96%	-98.76%
550100924	CLO-ACF	2008	70.10%	0.11%	9.75%	16.96%	0.00%	89.22%	0.15%	0.11%	—	0.53%	3.09%
550101109	CLO-ACF	2013	20.94%	9.09%	9.47%	1.54%	7.38%	12.58%	9.74%	12.03%	—	-64.74%	-62.43%
550100514	CLO-ACF	2011	35.88%	6.28%	9.38%	2.89%	5.73%	14.84%	10.41%	8.73%	—	-36.89%	-34.14%
550100225	CLO-ACF	2007	75.00%	0.00%	9.08%	18.50%	0.00%	58.84%	0.00%	0.00%	—	-10.01%	-6.47%
550081625	CLO-ACF	2001	128.32%	0.00%	9.01%	7.97%	0.00%	34.39%	0.00%	0.00%	04/10/2012	4.65%	6.85%
550101560	CLO-ACF	2015	4.93%	8.62%	8.62%	0.00%	8.62%	8.62%	—	4.93%	—	-99.48%	-99.37%
550000588	CLO-ACF	1997	155.58%	0.00%	8.61%	12.30%	0.00%	37.02%	0.00%	0.00%	08/01/2001	14.09%	18.11%
550101517	CLO-ACF	2015	5.05%	11.64%	8.39%	3.25%	5.14%	11.64%	5.14%	5.05%	—	-99.33%	-99.21%
550004906	CLO-ACF	1999	135.32%	0.00%	8.32%	11.72%	0.00%	37.46%	0.00%	0.00%	08/01/2005	6.57%	9.02%
550099891	CLO-ACF	2006	76.12%	6.59%	8.17%	9.12%	0.00%	35.17%	8.68%	11.62%	—	-5.74%	-3.66%
550012625	CLO-ACF	2000	111.82%	0.00%	8.15%	8.54%	0.00%	26.10%	0.00%	0.00%	08/28/2007	3.19%	6.44%
550016677	CLO-ACF	2001	117.54%	0.00%	8.11%	7.22%	0.00%	24.85%	3.64%	4.28%	03/27/2012	2.10%	3.53%
550101523	CLO-ACF	2015	4.32%	8.00%	8.00%	0.00%	8.00%	8.00%	—	4.32%	—	-99.70%	-99.64%
550101575	CLO-ACF	2015	3.46%	7.84%	7.84%	0.00%	7.84%	7.84%	—	3.46%	—	-99.95%	-99.94%
550028435	CLO-ACF	2003	95.50%	0.00%	7.77%	10.69%	0.00%	34.89%	0.00%	0.00%	—	-1.50%	1.99%
550101570	CLO-ACF	2015	3.20%	7.74%	7.74%	0.00%	7.74%	7.74%	—	3.20%	—	-99.98%	-99.97%
550074914	CLO-ACF	2003	90.55%	0.00%	7.68%	10.16%	0.00%	27.08%	0.00%	0.00%	—	-3.62%	0.23%
550071193	CLO-ACF	2004	73.94%	1.37%	6.87%	8.89%	0.00%	30.88%	10.23%	2.97%	—	-7.87%	-5.33%
550100124	CLO-ACF	2006	160.69%	15.40%	6.21%	7.00%	0.00%	22.56%	14.06%	16.41%	12/17/2012	10.96%	13.87%
550101569	CLO-ACF	2015	2.91%	5.91%	5.91%	0.00%	5.91%	5.91%	—	2.91%	—	-99.92%	-99.90%
550042166	CLO-ACF	1998	105.44%	0.00%	5.79%	10.67%	0.00%	36.63%	0.00%	0.40%	05/01/2005	1.74%	5.52%
550101584	CLO-ACF	2015	4.14%	13.60%	5.36%	5.91%	0.00%	13.60%	2.48%	3.92%	—	-99.26%	-99.12%
550010403	CLO-ACF	2000	68.00%	0.00%	5.13%	10.08%	0.00%	37.42%	0.00%	0.00%	—	-15.56%	-11.70%
550101566	CLO-ACF	2015	0.94%	4.28%	4.28%	0.00%	4.28%	4.28%	—	0.94%	—	-100.00%	-100.00%
550101582	CLO-ACF	2015	1.88%	4.26%	4.26%	0.00%	4.26%	4.26%	—	1.88%	—	-99.99%	-99.98%
550006527	CLO-ACF	1999	61.53%	0.00%	3.91%	6.79%	0.00%	22.52%	0.00%	0.00%	—	-7.48%	-5.92%
550100238	CLO-ACF	2006	33.40%	0.00%	3.80%	5.81%	0.00%	23.65%	0.00%	0.39%	—	-28.14%	-26.39%
550030389	CLO-ACF	2004	56.49%	3.35%	3.76%	4.82%	0.00%	16.89%	0.00%	1.67%	—	-8.76%	-7.29%
550100499	CLO-ACF	2010	83.88%	0.80%	3.32%	2.10%	0.78%	7.06%	0.78%	1.27%	—	-5.04%	-2.06%
550101583	CLO-ACF	2015	0.83%	3.28%	3.28%	0.00%	3.28%	3.28%	—	0.83%	—	-100.00%	-100.00%
550101498	CLO-ACF	2015	1.69%	2.95%	2.95%	0.00%	2.95%	2.95%	—	1.69%	—	-99.92%	-99.90%
550099999	CLO-ACF	2006	23.97%	20.90%	2.74%	7.62%	0.00%	26.06%	23.70%	23.82%	—	-15.36%	-14.31%
550101577	CLO-ACF	2015	0.39%	1.27%	1.27%	0.00%	1.27%	1.27%	—	0.39%	—	-100.00%	-100.00%
550101142	CLO-ACF	2012	41.69%	0.45%	0.78%	0.31%	0.00%	1.08%	0.48%	0.49%	—	-17.89%	-14.25%
550100919	CLO-ACF	2008	0.40%	0.00%	0.05%	0.28%	0.00%	1.56%	0.00%	0.00%	—	-100.00%	-100.00%
550100465	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550100456	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550101218	CLO-ACF	2013	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101306	CLO-ACF	2014	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550101567	CLO-ACF	2015	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	0.00%	—	-100.00%	-100.00%
550101565	CLO-ACF	2015	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	0.00%	—	-100.00%	-100.00%

CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-39.01%	-36.51%	53.26%	12.48%	-85.41%	-100.00%	42.34%
XIRR 90	-36.06%	-32.46%	58.85%	15.24%	-83.53%	-100.00%	43.17%
Total Cash Return	80.26%	49.05%	557.70%	170.05%	21.30%	0.00%	77.64%
Current Dividend Yield	17.24%	17.89%	251.81%	21.81%	10.59%	0.00%	12.78%
LTM Dividend Yield	18.82%	19.36%	81.48%	25.24%	11.91%	0.00%	9.05%
Mean Divided Yield	20.12%	20.36%	67.27%	24.04%	16.45%	0.00%	6.02%

CLO-ACF 1.0 Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	12.73%	15.06%	53.26%	20.04%	8.75%	-100.00%	15.17%
XIRR 90	15.71%	18.03%	58.85%	23.45%	11.34%	-100.00%	15.66%
Total Cash Return	185.59%	187.89%	557.70%	222.25%	145.84%	0.00%	60.07%
Current Dividend Yield	12.67%	9.79%	251.81%	17.15%	2.70%	0.00%	21.16%
LTM Dividend Yield	17.00%	15.19%	81.48%	25.56%	7.34%	0.00%	12.32%
Mean Divided Yield	20.91%	21.83%	67.27%	25.83%	15.60%	0.00%	7.64%

CLO-ACF 2.0 Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-60.52%	-63.89%	23.23%	-30.59%	-92.80%	-100.00%	29.44%
XIRR 90	-57.60%	-60.41%	28.70%	-26.06%	-91.67%	-100.00%	30.95%
Total Cash Return	36.45%	32.42%	181.12%	55.06%	17.26%	0.00%	22.39%
Current Dividend Yield	19.15%	19.08%	46.78%	22.59%	15.75%	0.00%	5.70%
LTM Dividend Yield	19.58%	20.07%	37.40%	25.13%	14.71%	0.00%	7.13%
Mean Divided Yield	19.79%	19.85%	46.78%	23.33%	16.72%	0.00%	5.16%

A3. CDO-EM

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 4

Deal Type⁵: CDO-EM, All Vintage Years

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100344	CDO-EM	2007	177.23%	0.76%	22.13%	10.06%	0.00%	34.30%	0.00%	0.38%	02/15/2012	17.20%	21.03%
550095077	CDO-EM	2005	149.85%	4.99%	14.27%	5.49%	4.94%	23.71%	4.94%	4.96%	06/23/2011	9.50%	12.36%
550101111	CDO-EM	2012	45.74%	6.92%	13.07%	5.37%	6.89%	20.14%	12.66%	14.01%	—	-32.05%	-28.65%
550101101	CDO-EM	2013	25.98%	10.32%	10.42%	3.83%	0.00%	14.86%	11.15%	11.27%	—	-54.19%	-51.53%

CDO-EM Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-14.88%	-11.28%	17.20%	—	—	-54.19%	29.43%
XIRR 90	-11.69%	-8.14%	21.03%	—	—	-51.53%	29.68%
Total Cash Return	99.70%	97.80%	177.23%	—	—	25.98%	64.95%
Current Dividend Yield	5.75%	5.96%	10.32%	—	—	0.76%	3.45%
LTM Divided Yield	7.65%	8.12%	14.01%	—	—	0.38%	5.33%
Mean Divided Yield	14.97%	13.67%	22.13%	—	—	10.42%	4.36%

A4. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 58

Deal Type⁵: SME-CLO, All Vintage Years

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101000	SME-CLO	2011	122.51%	0.85%	32.35%	96.99%	0.00%	394.75%	0.00%	0.29%	10/15/2014	8.10%	12.59%
550101054	SME-CLO	2013	72.77%	26.71%	29.66%	4.31%	19.50%	34.81%	30.12%	29.18%	—	-18.75%	-13.08%
550100539	SME-CLO	2012	91.84%	29.40%	28.12%	5.63%	11.65%	34.67%	26.68%	34.95%	—	-4.59%	1.14%
550100826	SME-CLO	2007	224.63%	14.39%	26.78%	13.72%	5.81%	88.03%	88.03%	29.80%	07/25/2011	21.31%	24.90%
550101118	SME-CLO	2013	52.40%	30.98%	26.17%	10.70%	0.00%	36.04%	36.04%	40.35%	—	-32.78%	-28.39%
550101259	SME-CLO	2014	35.71%	30.51%	25.88%	6.58%	13.06%	30.92%	30.92%	29.06%	—	-61.19%	-57.42%
550101020	SME-CLO	2012	67.43%	28.81%	25.78%	6.21%	9.15%	33.18%	27.13%	28.08%	—	-19.80%	-15.05%
550100827	SME-CLO	2007	217.51%	9.14%	25.54%	8.07%	8.01%	36.26%	11.91%	11.86%	04/15/2011	24.51%	28.99%
550100540	SME-CLO	2012	80.62%	24.05%	24.71%	5.96%	9.99%	33.62%	22.04%	28.64%	—	-11.32%	-6.03%
550101041	SME-CLO	2013	63.65%	22.49%	24.49%	4.20%	14.27%	31.27%	24.52%	23.33%	—	-24.90%	-19.90%
550100737	SME-CLO	2006	213.62%	7.80%	24.45%	11.49%	7.66%	51.54%	9.10%	11.96%	01/11/2011	21.61%	25.48%
550101055	SME-CLO	2013	57.29%	22.16%	23.13%	2.80%	16.08%	25.98%	22.16%	29.12%	—	-29.76%	-25.10%
550101477	SME-CLO	2015	14.87%	27.56%	21.36%	6.21%	15.15%	27.56%	15.15%	14.87%	—	-94.28%	-93.33%
550101226	SME-CLO	2014	36.26%	21.49%	21.16%	2.38%	16.22%	23.20%	20.56%	21.94%	—	-57.75%	-54.04%
550101180	SME-CLO	2014	37.27%	18.36%	21.14%	3.39%	16.85%	26.37%	18.86%	19.76%	—	-59.50%	-55.74%
550101446	SME-CLO	2015	13.02%	26.33%	20.89%	5.44%	15.46%	26.33%	15.46%	13.02%	—	-97.21%	-96.67%
550100675	SME-CLO	2006	183.23%	0.41%	20.29%	14.97%	0.00%	70.98%	12.50%	20.68%	08/30/2011	15.55%	18.85%
550101224	SME-CLO	2013	42.94%	19.72%	19.89%	1.01%	17.76%	21.01%	20.10%	20.42%	—	-46.96%	-42.91%
550101411	SME-CLO	2014	18.03%	22.37%	19.49%	4.57%	13.05%	23.06%	23.06%	18.03%	—	-88.45%	-86.89%
550021392	SME-CLO	2005	194.88%	12.43%	19.45%	19.53%	0.00%	115.47%	8.14%	9.62%	07/12/2011	16.53%	19.95%
550101242	SME-CLO	2014	29.13%	19.93%	19.39%	17.81%	0.00%	53.06%	20.00%	29.13%	—	-69.48%	-66.37%
550101099	SME-CLO	2013	41.53%	21.20%	19.38%	2.53%	12.79%	21.20%	20.29%	25.52%	—	-45.75%	-41.87%
550101157	SME-CLO	2013	35.19%	22.82%	19.20%	4.64%	8.83%	22.82%	22.49%	27.11%	—	-54.32%	-50.77%
550101530	SME-CLO	2015	7.05%	18.65%	18.65%	0.00%	18.65%	18.65%	—	7.05%	—	-99.91%	-99.88%
550101004	SME-CLO	2012	63.06%	16.22%	18.63%	3.12%	11.97%	24.96%	16.71%	16.95%	—	-20.94%	-16.76%
550100805	SME-CLO	2007	151.60%	9.60%	18.61%	8.98%	0.44%	35.14%	14.58%	14.26%	01/10/2013	10.93%	14.18%
550099896	SME-CLO	2006	172.79%	15.42%	18.50%	13.52%	0.00%	64.13%	6.39%	23.12%	07/18/2012	13.32%	16.52%
550101266	SME-CLO	2014	25.27%	19.85%	18.50%	4.42%	10.35%	23.41%	18.11%	20.51%	—	-73.48%	-70.83%
550101008	SME-CLO	2012	48.61%	15.58%	18.23%	4.26%	9.35%	24.36%	14.85%	16.85%	—	-34.21%	-30.27%
550101278	SME-CLO	2014	28.10%	20.32%	18.04%	3.66%	9.89%	20.32%	19.76%	24.67%	—	-68.15%	-65.21%
550101251	SME-CLO	2014	23.30%	19.35%	17.80%	6.35%	5.60%	23.03%	22.56%	20.82%	—	-74.31%	-71.80%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101152	SME-CLO	2013	35.42%	19.18%	17.79%	3.85%	8.28%	21.06%	20.50%	19.48%	—	-54.82%	-51.30%
550101429	SME-CLO	2014	15.15%	16.74%	17.68%	0.99%	16.74%	19.04%	19.04%	15.15%	—	-94.79%	-93.93%
550101437	SME-CLO	2014	15.30%	20.40%	17.57%	3.40%	12.79%	20.40%	19.52%	15.30%	—	-92.68%	-91.61%
550101002	SME-CLO	2012	58.54%	16.47%	16.55%	3.60%	4.32%	19.61%	17.78%	17.20%	—	-21.50%	-17.82%
550101300	SME-CLO	2014	21.60%	18.57%	16.22%	3.33%	9.61%	18.57%	17.80%	21.60%	—	-78.32%	-76.11%
550029319	SME-CLO	2004	182.29%	56.23%	16.17%	25.12%	0.00%	145.22%	27.29%	32.27%	04/15/2013	7.35%	8.71%
550004120	SME-CLO	2006	149.61%	1.48%	15.10%	9.05%	0.61%	34.21%	1.15%	12.75%	06/20/2012	9.99%	13.11%
550101402	SME-CLO	2014	13.46%	15.25%	14.48%	3.02%	10.46%	17.73%	17.73%	13.46%	—	-92.54%	-91.52%
550100988	SME-CLO	2010	73.65%	14.27%	14.32%	2.08%	7.02%	18.34%	13.80%	14.48%	—	-6.85%	-3.66%
550100738	SME-CLO	2007	122.43%	0.00%	14.16%	34.68%	0.00%	204.51%	0.00%	0.00%	06/20/2013	4.58%	7.13%
550094649	SME-CLO	2005	138.17%	0.00%	14.03%	12.92%	0.00%	76.91%	0.00%	2.38%	06/21/2013	6.86%	9.34%
550100011	SME-CLO	2006	127.68%	0.82%	13.85%	9.19%	0.00%	34.38%	3.30%	4.64%	03/20/2013	5.94%	8.78%
550101581	SME-CLO	2015	7.30%	12.76%	12.76%	0.00%	12.76%	12.76%	—	7.30%	—	-98.96%	-98.75%
550101518	SME-CLO	2015	7.10%	20.39%	12.46%	7.93%	4.52%	20.39%	4.52%	7.10%	—	-98.33%	-98.04%
550101057	SME-CLO	2013	29.99%	13.79%	11.99%	5.47%	0.00%	17.16%	15.59%	14.16%	—	-45.86%	-42.51%
550101561	SME-CLO	2015	6.63%	11.32%	11.32%	0.00%	11.32%	11.32%	—	6.63%	—	-99.02%	-98.83%
550101133	SME-CLO	2013	23.12%	8.58%	11.29%	2.86%	8.53%	15.73%	8.57%	8.91%	—	-68.96%	-66.57%
550101321	SME-CLO	2014	13.99%	13.28%	10.91%	7.46%	0.00%	24.55%	24.55%	11.86%	—	-85.83%	-84.40%
550101249	SME-CLO	2014	13.10%	18.13%	10.44%	8.84%	0.00%	20.68%	20.68%	13.10%	—	-79.18%	-77.48%
550101003	SME-CLO	2012	175.14%	0.00%	9.62%	7.85%	0.00%	30.00%	0.00%	8.92%	06/27/2014	7.75%	13.16%
550101531	SME-CLO	2015	2.88%	9.49%	9.49%	0.00%	9.49%	9.49%	—	2.88%	—	-100.00%	-100.00%
550100696	SME-CLO	2006	82.01%	23.31%	8.80%	10.11%	0.00%	29.91%	0.77%	6.95%	—	-4.77%	-2.33%
550101562	SME-CLO	2015	3.76%	8.53%	8.53%	0.00%	8.53%	8.53%	—	3.76%	—	-99.94%	-99.93%
550069934	SME-CLO	2005	73.49%	0.00%	6.53%	13.81%	0.00%	38.90%	0.00%	0.00%	—	-19.86%	-13.66%
550065929	SME-CLO	2004	64.67%	0.01%	6.03%	8.30%	0.00%	38.24%	3.44%	10.74%	—	-8.61%	-6.79%
550026337	SME-CLO	2005	57.92%	0.37%	5.77%	9.16%	0.00%	28.77%	1.16%	2.97%	—	-18.24%	-15.59%
550101536	SME-CLO	2015	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	0.00%	—	-100.00%	-100.00%

SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-41.08%	-39.98%	24.51%	5.94%	-92.54%	-100.00%	41.67%
XIRR 90	-38.21%	-36.07%	28.99%	8.71%	-91.52%	-100.00%	42.78%
Total Cash Return	68.63%	45.77%	224.63%	122.51%	14.87%	0.00%	63.34%
Current Dividend Yield	15.76%	16.60%	56.23%	22.37%	7.80%	0.00%	10.43%
LTM Dividend Yield	16.12%	15.01%	40.35%	24.67%	7.05%	0.00%	9.71%
Mean Divided Yield	17.41%	18.14%	32.35%	21.36%	11.32%	0.00%	6.45%

A5. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 96

Deal Type⁵: TRUPS, All Vintage Years

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550044103	TRUPS	2004	157.06%	0.00%	13.66%	9.34%	0.00%	29.40%	0.00%	0.00%	06/10/2010	10.10%	12.87%
550006259	TRUPS	2004	151.73%	3.29%	12.92%	14.02%	0.00%	45.02%	2.94%	3.75%	12/24/2007	14.68%	19.51%
550004341	TRUPS	2003	98.67%	0.39%	11.63%	11.18%	0.00%	30.50%	9.77%	4.63%	—	-0.19%	1.32%
550056815	TRUPS	2002	131.28%	0.00%	10.07%	12.41%	0.00%	27.89%	0.00%	0.00%	10/03/2006	10.93%	15.78%
550084163	TRUPS	2002	125.82%	0.00%	9.80%	12.59%	0.00%	32.42%	0.00%	0.00%	04/03/2007	9.23%	13.99%
550011652	TRUPS	2003	123.02%	0.00%	9.80%	12.10%	0.00%	30.63%	0.00%	0.00%	07/03/2007	8.26%	12.94%
550043424	TRUPS	2001	136.12%	0.98%	9.70%	10.99%	0.53%	27.28%	1.22%	1.13%	03/23/2006	10.68%	15.05%
550053077	TRUPS	2003	114.56%	0.00%	9.59%	12.06%	0.00%	27.38%	0.00%	0.00%	07/03/2007	5.68%	10.50%
550056744	TRUPS	2001	124.68%	0.00%	9.51%	12.13%	0.00%	29.94%	0.00%	0.00%	06/15/2006	7.46%	11.43%
550091054	TRUPS	2000	141.95%	0.00%	9.18%	11.62%	0.00%	30.05%	0.00%	0.00%	03/15/2007	7.41%	9.93%
550042457	TRUPS	2003	111.68%	0.00%	9.08%	12.04%	0.00%	30.12%	0.00%	0.00%	09/24/2007	4.71%	9.59%
550074084	TRUPS	2003	109.12%	0.00%	9.06%	12.25%	0.00%	27.32%	0.00%	0.00%	12/24/2007	3.92%	9.00%
550013327	TRUPS	2003	112.44%	0.00%	8.89%	10.97%	0.00%	25.24%	0.00%	0.00%	04/07/2008	4.15%	8.15%
550063694	TRUPS	2004	104.75%	0.00%	8.87%	11.79%	0.00%	26.06%	0.00%	0.00%	06/24/2008	2.08%	7.08%
550003617	TRUPS	2003	104.42%	0.00%	8.56%	11.09%	0.00%	24.68%	0.00%	0.00%	01/22/2008	1.68%	5.98%
550083581	TRUPS	2003	100.57%	0.00%	8.38%	10.86%	0.00%	24.99%	0.00%	0.00%	04/15/2008	0.24%	4.89%
550077254	TRUPS	2002	102.41%	0.00%	8.13%	11.88%	0.00%	27.24%	0.00%	0.00%	11/30/2006	1.04%	5.87%
550028889	TRUPS	2004	94.40%	0.00%	8.05%	11.21%	0.00%	25.86%	0.00%	0.00%	—	-2.40%	2.06%
550098517	TRUPS	2004	90.16%	0.00%	7.99%	11.94%	0.00%	28.14%	0.00%	0.00%	—	-5.15%	0.09%
550056073	TRUPS	2001	112.04%	0.18%	7.92%	14.41%	0.00%	68.59%	4.11%	2.14%	06/15/2006	3.31%	6.60%
550017355	TRUPS	2004	91.55%	0.00%	7.91%	11.45%	0.00%	32.18%	0.00%	0.00%	—	-4.29%	0.87%
550081732	TRUPS	2002	100.95%	0.00%	7.84%	10.86%	0.00%	31.89%	0.00%	0.00%	01/15/2008	0.32%	4.03%
550056605	TRUPS	2002	102.50%	0.00%	7.70%	15.89%	0.00%	95.19%	0.00%	0.00%	10/15/2007	0.67%	3.63%
550059059	TRUPS	2003	88.98%	0.00%	7.42%	10.26%	0.00%	27.83%	0.00%	0.00%	—	-4.73%	-0.48%
550068816	TRUPS	2003	89.36%	0.00%	7.40%	10.35%	0.00%	25.01%	0.00%	0.00%	—	-3.70%	-0.24%
550043967	TRUPS	2002	100.74%	0.00%	7.39%	9.25%	0.00%	22.60%	0.00%	0.00%	11/01/2007	0.25%	3.88%
550020843	TRUPS	2004	81.59%	0.00%	7.38%	10.88%	0.00%	30.68%	0.00%	0.00%	—	-10.04%	-5.05%
550059439	TRUPS	2002	95.89%	0.00%	7.32%	9.10%	0.00%	23.84%	0.00%	0.00%	—	-1.41%	2.20%
550062866	TRUPS	2004	83.32%	0.00%	7.20%	10.21%	0.00%	28.87%	0.00%	0.00%	—	-7.48%	-3.27%
550090985	TRUPS	2004	77.40%	0.00%	7.14%	9.50%	0.00%	32.42%	0.00%	0.00%	—	-10.57%	-6.46%
550044389	TRUPS	2004	76.85%	0.00%	7.00%	9.80%	0.00%	23.31%	0.00%	0.00%	—	-10.98%	-6.81%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550049059	TRUPS	2004	80.03%	0.00%	6.99%	10.21%	0.00%	33.43%	0.00%	0.00%	—	-9.84%	-5.39%
550056009	TRUPS	2004	76.95%	0.00%	6.97%	9.56%	0.00%	26.72%	0.00%	0.00%	—	-10.85%	-6.71%
550075938	TRUPS	2005	69.76%	0.00%	6.87%	19.75%	0.00%	87.37%	0.00%	0.00%	—	-22.55%	-16.64%
550069323	TRUPS	2004	78.11%	0.00%	6.74%	9.57%	0.00%	25.14%	0.00%	0.00%	—	-10.28%	-6.10%
550018044	TRUPS	2003	77.47%	0.00%	6.64%	9.30%	0.00%	22.45%	0.00%	0.00%	—	-9.56%	-5.79%
550000041	TRUPS	2004	74.84%	0.00%	6.57%	9.36%	0.00%	26.18%	0.00%	0.00%	—	-11.27%	-7.40%
550039845	TRUPS	2005	65.59%	0.00%	6.42%	8.49%	0.00%	27.55%	0.00%	4.42%	—	-11.39%	-9.02%
550083278	TRUPS	2004	72.42%	0.00%	6.41%	8.84%	0.00%	21.54%	0.00%	0.00%	—	-13.38%	-9.33%
550055028	TRUPS	2004	66.32%	0.00%	5.99%	9.39%	0.00%	24.09%	0.00%	0.00%	—	-18.83%	-14.51%
550041593	TRUPS	2005	62.73%	0.00%	5.95%	9.56%	0.00%	24.63%	0.00%	0.00%	—	-22.80%	-18.34%
550084422	TRUPS	2006	51.25%	0.00%	5.21%	7.77%	0.00%	28.13%	0.00%	0.00%	—	-28.94%	-25.25%
550013832	TRUPS	2005	51.52%	0.00%	5.00%	8.75%	0.00%	26.07%	0.00%	0.00%	—	-34.67%	-30.41%
550026574	TRUPS	2004	54.50%	0.00%	4.94%	7.95%	0.00%	21.30%	0.00%	0.00%	—	-27.81%	-23.84%
550070346	TRUPS	2005	51.67%	0.00%	4.78%	8.89%	0.00%	26.39%	0.00%	0.00%	—	-36.35%	-31.90%
550100807	TRUPS	2005	50.50%	0.00%	4.72%	7.92%	0.00%	19.31%	0.00%	0.00%	—	-33.64%	-29.59%
550015804	TRUPS	2005	47.86%	0.00%	4.70%	8.36%	0.00%	22.52%	0.00%	0.00%	—	-34.90%	-30.96%
550090510	TRUPS	2004	75.01%	0.00%	4.49%	8.93%	0.00%	26.51%	0.00%	0.00%	—	-11.61%	-7.59%
550083483	TRUPS	2005	41.73%	0.00%	4.30%	8.22%	0.00%	30.50%	0.00%	0.00%	—	-43.33%	-39.62%
550099888	TRUPS	2006	39.19%	0.00%	4.26%	8.30%	0.00%	25.21%	0.00%	0.00%	—	-50.79%	-46.97%
550062045	TRUPS	2006	40.88%	0.00%	4.16%	8.40%	0.00%	25.33%	0.00%	0.00%	—	-50.43%	-46.46%
550042738	TRUPS	2005	39.99%	0.00%	4.13%	7.85%	0.00%	23.62%	0.00%	0.00%	—	-48.74%	-44.96%
550036210	TRUPS	2006	41.25%	0.00%	4.13%	8.58%	0.00%	27.31%	0.00%	0.00%	—	-51.52%	-47.49%
550039500	TRUPS	2005	40.59%	0.00%	4.03%	8.79%	0.00%	27.78%	0.00%	0.00%	—	-52.49%	-48.55%
550094824	TRUPS	2005	39.93%	0.00%	3.96%	7.77%	0.00%	25.99%	0.00%	0.00%	—	-48.26%	-44.48%
550027846	TRUPS	2005	40.25%	0.00%	3.95%	6.58%	0.00%	17.57%	0.00%	0.00%	—	-41.77%	-38.30%
550069395	TRUPS	2000	58.53%	0.00%	3.88%	8.11%	0.00%	22.69%	0.00%	0.00%	—	-13.32%	-11.08%
550100954	TRUPS	2008	28.28%	39.91%	3.78%	9.25%	0.00%	39.91%	0.00%	9.94%	—	-24.08%	-22.65%
550100061	TRUPS	2006	34.04%	0.00%	3.62%	7.69%	0.00%	25.57%	0.00%	0.00%	—	-54.78%	-51.35%
550100073	TRUPS	2006	31.64%	0.00%	3.46%	8.00%	0.00%	23.73%	0.00%	0.00%	—	-71.14%	-67.98%
550001974	TRUPS	2005	35.81%	0.00%	3.27%	7.99%	0.00%	29.88%	0.00%	0.00%	—	-65.37%	-61.78%
550100377	TRUPS	2007	25.76%	0.00%	3.10%	8.41%	0.00%	27.62%	0.00%	0.00%	—	-84.85%	-82.65%
550042066	TRUPS	2005	32.90%	0.00%	3.07%	6.81%	0.00%	19.24%	0.00%	0.00%	—	-59.75%	-56.41%
550051057	TRUPS	2001	58.38%	0.00%	3.05%	6.85%	0.00%	19.88%	0.00%	0.00%	—	-15.60%	-13.03%
550100060	TRUPS	2006	25.07%	0.00%	2.74%	6.66%	0.00%	22.70%	0.00%	0.00%	—	-79.23%	-76.92%
550100752	TRUPS	2006	24.61%	0.00%	2.73%	6.88%	0.00%	23.32%	0.00%	0.00%	—	-72.29%	-69.64%
550099938	TRUPS	2006	24.98%	0.00%	2.70%	6.87%	0.00%	25.33%	0.00%	0.00%	—	-71.35%	-69.04%
550100033	TRUPS	2006	24.26%	0.00%	2.66%	7.36%	0.00%	27.87%	0.00%	0.00%	—	-76.22%	-73.67%
550022162	TRUPS	2005	27.58%	0.00%	2.65%	5.47%	0.00%	17.66%	0.00%	0.00%	—	-60.94%	-58.10%
550100218	TRUPS	2007	24.12%	0.00%	2.62%	7.41%	0.00%	30.32%	0.00%	0.00%	—	-86.11%	-84.15%
550099889	TRUPS	2006	24.72%	0.00%	2.59%	7.16%	0.00%	30.27%	0.00%	0.00%	—	-80.31%	-77.96%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550006807	TRUPS	2005	25.80%	0.00%	2.50%	5.85%	0.00%	20.92%	0.00%	0.00%	—	-66.60%	-64.11%
550100071	TRUPS	2006	19.87%	0.00%	2.49%	7.40%	0.00%	32.28%	0.00%	0.00%	—	-93.40%	-92.29%
550099922	TRUPS	2006	22.90%	0.00%	2.37%	6.92%	0.00%	23.43%	0.00%	0.00%	—	-87.00%	-85.14%
550091443	TRUPS	2006	23.31%	0.00%	2.37%	7.17%	0.00%	30.81%	0.00%	0.00%	—	-84.21%	-82.11%
550100773	TRUPS	2006	20.24%	0.00%	2.24%	6.42%	0.00%	27.84%	0.00%	0.00%	—	-80.45%	-78.35%
550099927	TRUPS	2006	18.57%	0.00%	2.04%	5.28%	0.00%	18.47%	0.00%	0.00%	—	-83.56%	-81.75%
550099886	TRUPS	2006	18.97%	0.00%	1.99%	7.41%	0.00%	39.19%	0.00%	0.00%	—	-96.80%	-96.12%
550100380	TRUPS	2007	14.43%	0.00%	1.96%	6.20%	0.00%	31.53%	0.00%	0.00%	—	-97.25%	-96.74%
550100421	TRUPS	2007	15.79%	0.00%	1.92%	5.85%	0.00%	22.68%	0.00%	0.00%	—	-90.50%	-89.21%
550100420	TRUPS	2007	15.52%	0.00%	1.88%	5.47%	0.00%	22.57%	0.00%	0.00%	—	-82.31%	-80.56%
550100210	TRUPS	2007	16.25%	0.00%	1.85%	4.90%	0.00%	22.86%	0.00%	0.00%	—	-89.29%	-88.03%
550100403	TRUPS	2007	20.38%	0.00%	1.67%	4.73%	0.00%	18.09%	0.00%	0.00%	—	-77.00%	-74.92%
550100305	TRUPS	2007	14.72%	0.00%	1.63%	6.93%	0.00%	40.28%	0.00%	0.00%	—	-91.45%	-90.28%
550100064	TRUPS	2006	15.06%	0.00%	1.62%	4.83%	0.00%	19.11%	0.00%	0.00%	—	-87.17%	-85.72%
550100422	TRUPS	2007	15.76%	0.00%	1.56%	6.56%	0.00%	35.13%	0.00%	0.00%	—	-94.36%	-93.38%
550100355	TRUPS	2007	13.15%	0.00%	1.52%	5.48%	0.00%	23.22%	0.00%	0.00%	—	-98.50%	-98.18%
550100870	TRUPS	2007	12.76%	0.00%	1.50%	5.79%	0.00%	28.26%	0.00%	0.00%	—	-96.54%	-95.92%
550100394	TRUPS	2007	11.05%	0.00%	1.30%	3.72%	0.00%	16.50%	0.00%	0.00%	—	-94.02%	-93.23%
550083676	TRUPS	2003	14.66%	0.00%	1.28%	5.11%	0.00%	26.63%	0.00%	0.00%	—	-34.48%	-32.94%
550100059	TRUPS	2006	13.55%	0.00%	1.27%	4.43%	0.00%	20.35%	0.00%	0.00%	—	-96.17%	-95.52%
550100063	TRUPS	2006	12.15%	0.00%	1.10%	4.60%	0.00%	22.71%	0.00%	0.00%	—	-98.13%	-97.74%
550100164	TRUPS	2006	8.71%	0.00%	0.95%	3.28%	0.00%	15.30%	0.00%	0.00%	—	-96.86%	-96.39%
550100908	TRUPS	2007	6.33%	0.00%	0.63%	2.45%	0.00%	11.29%	0.00%	0.00%	—	-99.35%	-99.22%
550100284	TRUPS	2007	5.58%	0.00%	0.46%	1.82%	0.00%	7.99%	0.00%	0.00%	—	-99.16%	-99.00%
550100406	TRUPS	2007	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-39.79%	-34.06%	14.68%	-0.19%	-84.85%	-100.00%	38.46%
XIRR 90	-36.71%	-30.00%	19.51%	2.20%	-82.65%	-100.00%	39.65%
Total Cash Return	58.57%	50.87%	157.06%	98.67%	19.87%	0.00%	39.99%
Current Dividend Yield	0.47%	0.00%	39.91%	0.00%	0.00%	0.00%	4.06%
LTM Divided Yield	0.27%	0.00%	9.94%	0.00%	0.00%	0.00%	1.26%
Mean Divided Yield	5.11%	4.40%	13.66%	7.91%	2.04%	0.00%	3.08%

B. Market Indices - Terminated Deals³

B1. CBO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 171

Deal Type⁵: CBO-ACF, All Vintage Years

Sorted by XIRR, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550096457	CBO-ACF	2002	332.16%	512.62%	162.82%	202.08%	35.06%	512.62%	35.06%	275.71%	09/30/2004	98.52%	111.86%
550094712	CBO-ACF	2003	215.77%	25.73%	18.10%	4.79%	12.66%	25.73%	16.13%	29.79%	05/15/2005	49.49%	58.12%
550081729	CBO-ACF	1999	216.50%	23.21%	33.27%	28.38%	0.00%	90.10%	0.00%	11.50%	11/30/2001	41.29%	49.22%
550018550	CBO-ACF	2001	258.76%	22.54%	31.11%	11.86%	18.60%	63.17%	26.58%	24.69%	12/02/2004	36.99%	43.21%
550039711	CBO-ACF	2001	243.04%	34.64%	30.83%	4.51%	22.65%	35.89%	24.82%	43.07%	05/09/2005	30.94%	36.14%
550020330	CBO-ACF	2002	241.54%	68.43%	34.29%	12.18%	21.28%	68.43%	35.67%	52.15%	08/15/2005	29.60%	34.20%
550096234	CBO-ACF	2001	189.15%	12.31%	21.77%	6.97%	12.31%	32.01%	32.01%	36.40%	10/25/2004	28.87%	34.61%
550085379	CBO-ACF	2002	223.69%	8.69%	27.85%	7.60%	8.69%	38.06%	25.78%	31.51%	02/10/2006	27.88%	32.70%
550085290	CBO-ACF	2001	218.15%	0.00%	21.90%	20.94%	0.00%	57.73%	0.00%	0.00%	11/15/2004	27.22%	31.99%
550042740	CBO-ACF	1998	139.04%	0.00%	9.16%	15.43%	0.00%	41.20%	0.00%	0.00%	08/27/2000	27.10%	37.75%
550001584	CBO-ACF	1998	388.65%	0.00%	8.45%	15.50%	0.00%	83.88%	14.31%	3.76%	05/13/2004	27.00%	29.51%
550063652	CBO-ACF	2001	214.10%	32.67%	22.10%	13.50%	0.00%	39.94%	3.58%	17.75%	01/15/2005	24.02%	28.68%
550020038	CBO-ACF	2001	270.12%	290.93%	38.14%	80.23%	2.14%	290.93%	2.89%	216.57%	05/10/2007	23.81%	26.80%
550000070	CBO-ACF	1996	241.83%	7.02%	20.82%	15.77%	0.00%	63.68%	4.97%	6.00%	09/11/2000	23.20%	26.97%
550041529	CBO-ACF	1996	162.66%	2.63%	16.23%	22.06%	0.00%	79.40%	0.00%	1.32%	10/08/1999	22.89%	29.03%
550017482	CBO-ACF	2001	180.09%	1.15%	23.12%	8.12%	1.15%	32.94%	19.38%	10.19%	11/12/2005	21.38%	26.19%
550025976	CBO-ACF	2002	228.80%	0.00%	25.53%	30.83%	0.00%	143.91%	143.91%	71.31%	11/27/2006	20.83%	24.37%
550087442	CBO-ACF	2001	172.21%	44.76%	24.92%	8.95%	18.33%	44.76%	40.22%	42.48%	05/15/2006	16.95%	20.84%
550049105	CBO-ACF	2001	172.69%	0.00%	17.51%	14.30%	0.00%	44.30%	20.38%	10.21%	06/15/2006	15.54%	18.97%
550100996	CBO-ACF	2010	136.42%	0.61%	12.18%	4.35%	0.61%	15.85%	8.28%	13.32%	07/30/2013	14.24%	19.61%
550075380	CBO-ACF	2000	176.33%	19.05%	19.09%	12.60%	0.00%	38.55%	15.89%	17.44%	05/23/2006	14.18%	17.30%
550062712	CBO-ACF	2001	167.75%	0.00%	18.69%	10.21%	0.00%	30.84%	14.95%	7.45%	06/15/2006	13.36%	16.52%
550019772	CBO-ACF	2001	143.16%	0.00%	11.03%	10.99%	0.00%	35.94%	0.00%	0.00%	03/27/2006	13.28%	17.88%
550050108	CBO-ACF	2001	209.08%	13.81%	16.67%	25.58%	0.00%	128.12%	49.21%	31.42%	03/27/2013	11.01%	13.05%
550015309	CBO-ACF	2001	140.50%	0.00%	6.28%	6.73%	0.00%	17.06%	0.00%	0.00%	12/15/2005	10.46%	14.14%
550014301	CBO-ACF	2001	165.57%	46.39%	14.97%	8.83%	2.71%	46.39%	24.02%	35.28%	04/11/2008	9.90%	12.41%
550091367	CBO-ACF	1996	115.92%	0.00%	9.42%	19.41%	0.00%	69.24%	0.00%	0.00%	01/07/1999	9.77%	17.45%
550014497	CBO-ACF	2001	155.17%	21.18%	16.25%	17.24%	0.00%	78.06%	78.06%	49.62%	10/30/2007	9.38%	12.03%
550017007	CBO-ACF	2001	136.06%	3.60%	18.12%	6.26%	3.60%	29.29%	17.08%	10.36%	04/16/2007	9.04%	12.55%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550047278	CBO-ACF	2000	122.51%	25.06%	22.27%	8.03%	6.82%	31.08%	7.69%	16.34%	04/25/2005	7.90%	12.50%
550050615	CBO-ACF	2002	155.53%	41.06%	12.87%	16.48%	0.00%	74.83%	74.83%	58.04%	09/27/2013	7.86%	10.20%
550047784	CBO-ACF	2001	140.12%	0.00%	12.36%	9.62%	0.00%	28.12%	28.12%	13.93%	01/10/2007	7.70%	10.34%
550013718	CBO-ACF	2001	147.97%	0.00%	3.65%	5.57%	0.00%	17.70%	0.00%	0.00%	07/15/2011	6.73%	8.81%
550075579	CBO-ACF	2001	141.70%	0.28%	8.59%	5.63%	0.00%	21.82%	1.11%	0.70%	11/22/2010	6.02%	8.10%
550080567	CBO-ACF	2001	128.80%	0.00%	11.23%	10.78%	0.00%	33.79%	0.00%	0.00%	02/25/2008	5.46%	7.97%
550011968	CBO-ACF	2000	115.17%	9.38%	15.53%	4.44%	9.38%	24.51%	9.79%	9.58%	06/12/2006	4.26%	7.68%
550097175	CBO-ACF	2001	111.62%	24.86%	18.98%	5.47%	9.95%	25.44%	15.34%	20.14%	02/22/2005	4.17%	8.40%
550013230	CBO-ACF	2000	134.94%	0.00%	9.08%	25.48%	0.00%	118.52%	0.00%	0.00%	10/27/2011	3.27%	4.49%
550019185	CBO-ACF	2001	106.70%	14.45%	19.25%	5.19%	13.49%	32.13%	13.49%	13.96%	06/22/2007	2.44%	6.65%
550044032	CBO-ACF	1999	113.94%	8.40%	13.24%	17.36%	0.00%	56.57%	20.66%	14.55%	07/30/2007	2.03%	3.71%
550049045	CBO-ACF	2001	102.67%	6.39%	20.55%	6.41%	6.39%	28.38%	14.48%	10.46%	05/24/2006	1.03%	5.33%
550013998	CBO-ACF	2001	98.73%	0.00%	8.06%	10.41%	0.00%	33.36%	0.00%	0.00%	—	-0.36%	2.70%
550061443	CBO-ACF	2000	92.46%	0.00%	7.72%	13.89%	0.00%	39.47%	0.00%	0.00%	—	-1.48%	0.52%
550011695	CBO-ACF	2000	94.35%	64.25%	15.60%	17.90%	0.00%	64.25%	0.00%	32.37%	—	-1.51%	1.27%
550047403	CBO-ACF	2000	91.45%	0.00%	4.45%	6.03%	0.00%	18.04%	0.00%	0.00%	—	-1.54%	0.28%
550079276	CBO-ACF	2001	87.22%	0.00%	7.28%	11.45%	0.00%	37.71%	0.00%	0.00%	—	-3.10%	-0.72%
550016657	CBO-ACF	2001	87.18%	0.00%	6.18%	8.94%	0.00%	27.44%	0.00%	0.00%	—	-3.23%	-0.79%
550053294	CBO-ACF	2003	90.22%	0.00%	18.00%	6.00%	0.00%	20.07%	19.96%	20.00%	—	-3.97%	0.10%
550000146	CBO-ACF	1996	75.56%	6.52%	6.29%	1.31%	0.00%	6.63%	6.59%	6.57%	—	-4.06%	-2.58%
550099312	CBO-ACF	2001	91.15%	68.54%	20.09%	27.19%	0.00%	68.54%	0.00%	34.15%	—	-4.17%	0.59%
550098013	CBO-ACF	2001	85.18%	0.00%	6.19%	8.86%	0.00%	30.51%	0.00%	0.00%	—	-4.46%	-1.57%
550058873	CBO-ACF	1999	81.72%	0.00%	8.54%	8.60%	0.00%	25.92%	0.00%	0.00%	—	-4.83%	-2.39%
550061526	CBO-ACF	2000	83.58%	0.00%	6.96%	7.91%	0.00%	24.28%	0.00%	0.00%	—	-5.26%	-2.24%
550078169	CBO-ACF	2000	80.43%	14.50%	9.17%	14.82%	0.00%	38.70%	0.00%	7.30%	—	-5.56%	-2.96%
550047206	CBO-ACF	2000	69.68%	108.51%	12.75%	30.72%	0.00%	108.51%	16.28%	64.79%	—	-6.40%	-4.58%
550090621	CBO-ACF	2004	71.54%	3.86%	5.05%	7.64%	0.00%	24.55%	0.36%	2.23%	—	-7.60%	-5.41%
550060331	CBO-ACF	1999	83.12%	4.85%	10.37%	14.62%	0.00%	45.54%	0.00%	2.44%	—	-9.04%	-4.10%
550000638	CBO-ACF	1997	36.51%	0.00%	2.91%	14.28%	0.00%	72.87%	0.00%	0.00%	—	-9.45%	-8.50%
550006811	CBO-ACF	1999	41.40%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-9.65%	-8.55%
550006036	CBO-ACF	1999	53.78%	0.00%	2.62%	6.68%	0.00%	19.96%	0.00%	0.00%	—	-10.30%	-8.73%
550092127	CBO-ACF	2000	71.56%	0.00%	10.67%	8.91%	0.00%	32.51%	1.11%	0.56%	—	-11.65%	-8.28%
550057467	CBO-ACF	1996	78.46%	0.00%	8.03%	17.00%	0.00%	62.10%	0.00%	0.00%	—	-12.31%	-7.20%
550097084	CBO-ACF	2001	60.23%	85.18%	15.13%	28.97%	0.00%	85.18%	0.00%	42.45%	—	-14.86%	-12.09%
550014150	CBO-ACF	2001	41.35%	0.00%	3.42%	4.45%	0.00%	12.14%	0.00%	0.00%	—	-16.26%	-14.61%
550096984	CBO-ACF	1999	54.61%	0.00%	7.08%	8.70%	0.00%	20.88%	0.00%	0.00%	—	-18.10%	-15.49%
550043993	CBO-ACF	1999	48.72%	0.00%	4.05%	7.18%	0.00%	19.34%	0.00%	0.00%	—	-19.37%	-17.40%
550009097	CBO-ACF	2000	25.05%	0.00%	1.09%	3.45%	0.00%	13.79%	0.00%	0.00%	—	-19.94%	-18.69%
550000104	CBO-ACF	1996	11.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-20.58%	-19.70%
550038645	CBO-ACF	2000	27.43%	0.00%	2.29%	4.93%	0.00%	16.55%	0.00%	0.00%	—	-20.86%	-19.36%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550039052	CBO-ACF	2001	44.74%	0.00%	5.31%	10.72%	0.00%	29.98%	0.00%	0.00%	—	-23.59%	-21.27%
550044260	CBO-ACF	1999	49.79%	7.06%	6.17%	10.39%	0.00%	27.72%	0.00%	3.50%	—	-23.76%	-21.36%
550003832	CBO-ACF	1999	51.42%	0.00%	4.29%	11.69%	0.00%	43.84%	0.00%	0.00%	—	-25.12%	-21.72%
550074546	CBO-ACF	2000	55.20%	0.00%	7.34%	13.08%	0.00%	44.30%	0.00%	0.00%	—	-28.30%	-25.10%
550071253	CBO-ACF	1999	56.74%	0.00%	4.72%	9.25%	0.00%	26.53%	0.00%	0.00%	—	-29.14%	-24.65%
550010263	CBO-ACF	2000	1.53%	0.00%	0.13%	0.61%	0.00%	3.04%	3.04%	1.53%	—	-30.44%	-29.80%
550003042	CBO-ACF	1998	52.55%	0.00%	5.74%	8.64%	0.00%	24.10%	0.00%	0.00%	—	-30.95%	-26.93%
550057038	CBO-ACF	1997	53.47%	0.00%	4.63%	8.61%	0.00%	27.59%	0.00%	0.00%	—	-31.45%	-27.22%
550097741	CBO-ACF	1999	39.11%	13.62%	7.30%	7.74%	0.00%	20.84%	0.00%	3.43%	—	-32.22%	-29.62%
550002543	CBO-ACF	1998	61.23%	0.00%	5.10%	11.53%	0.00%	36.04%	0.00%	0.00%	—	-32.76%	-27.01%
550041569	CBO-ACF	1997	55.11%	0.00%	4.70%	14.02%	0.00%	63.00%	0.00%	0.00%	—	-34.71%	-29.76%
550005679	CBO-ACF	1999	40.44%	0.00%	3.55%	5.97%	0.00%	18.30%	0.00%	0.00%	—	-34.98%	-32.07%
550046877	CBO-ACF	2000	48.57%	2.32%	7.51%	9.91%	0.00%	32.15%	0.00%	0.58%	—	-35.18%	-31.54%
550044715	CBO-ACF	1999	45.51%	0.00%	3.78%	12.58%	0.00%	48.20%	0.00%	0.00%	—	-38.43%	-34.44%
550074216	CBO-ACF	1999	40.39%	0.00%	3.53%	8.10%	0.00%	24.10%	0.00%	0.00%	—	-42.05%	-38.39%
550005964	CBO-ACF	1999	43.66%	0.00%	3.61%	8.70%	0.00%	31.69%	0.00%	0.00%	—	-43.79%	-39.68%
550043662	CBO-ACF	1998	25.39%	0.00%	2.11%	6.72%	0.00%	26.54%	0.00%	0.00%	—	-44.35%	-41.81%
550058490	CBO-ACF	1998	41.75%	0.00%	4.85%	8.55%	0.00%	27.16%	0.00%	0.00%	—	-45.46%	-41.75%
550058811	CBO-ACF	1998	42.63%	0.00%	5.33%	9.13%	0.00%	24.81%	0.00%	0.00%	—	-46.26%	-42.30%
550000927	CBO-ACF	1998	43.13%	0.00%	3.30%	8.28%	0.00%	32.48%	0.00%	0.00%	—	-47.51%	-43.57%
550003458	CBO-ACF	1999	34.38%	0.00%	2.78%	8.05%	0.00%	38.45%	0.00%	0.00%	—	-51.21%	-47.92%
550087168	CBO-ACF	1998	32.59%	0.00%	2.71%	5.65%	0.00%	18.99%	0.00%	0.00%	—	-51.44%	-48.39%
550010781	CBO-ACF	2000	37.94%	0.00%	3.09%	8.54%	0.00%	33.88%	0.00%	0.00%	—	-55.01%	-51.10%
550003263	CBO-ACF	1998	41.97%	0.00%	5.18%	10.34%	0.00%	32.24%	0.00%	0.00%	—	-55.17%	-50.93%
550084902	CBO-ACF	1999	22.46%	0.00%	3.47%	6.60%	0.00%	20.17%	0.00%	0.00%	—	-57.92%	-55.35%
550002910	CBO-ACF	1998	43.31%	0.00%	3.71%	10.42%	0.00%	35.87%	0.00%	0.00%	—	-58.26%	-53.63%
550015996	CBO-ACF	2001	38.88%	0.00%	3.92%	10.96%	0.00%	39.62%	0.00%	0.00%	—	-61.36%	-57.15%
550023428	CBO-ACF	1999	31.48%	0.00%	2.57%	7.35%	0.00%	29.35%	0.00%	0.00%	—	-61.50%	-58.15%
550007083	CBO-ACF	1999	27.45%	0.00%	2.26%	5.59%	0.00%	23.79%	0.00%	0.00%	—	-61.64%	-58.78%
550042216	CBO-ACF	1998	25.26%	0.00%	2.52%	5.93%	0.00%	20.40%	0.00%	0.00%	—	-64.32%	-62.10%
550041619	CBO-ACF	1997	4.71%	0.00%	0.05%	0.30%	0.00%	1.70%	0.00%	0.00%	—	-66.70%	-65.42%
550097497	CBO-ACF	1998	18.98%	0.00%	2.54%	4.41%	0.00%	12.48%	0.00%	0.00%	—	-67.86%	-65.66%
550006010	CBO-ACF	1999	31.23%	0.00%	4.32%	9.13%	0.00%	26.19%	0.00%	0.00%	—	-67.97%	-64.75%
550080105	CBO-ACF	2000	35.08%	0.00%	4.92%	10.74%	0.00%	36.52%	0.00%	0.00%	—	-68.97%	-65.42%
550071258	CBO-ACF	2000	0.48%	0.00%	0.04%	0.19%	0.00%	0.96%	0.00%	0.00%	—	-69.11%	-68.38%
550042019	CBO-ACF	1997	1.61%	0.00%	0.04%	0.12%	0.00%	0.46%	0.00%	0.00%	—	-69.17%	-68.23%
550073767	CBO-ACF	1999	26.31%	0.00%	3.28%	7.91%	0.00%	30.27%	0.00%	0.00%	—	-70.09%	-67.25%
550078853	CBO-ACF	1999	16.33%	0.00%	1.91%	5.86%	0.00%	23.92%	0.00%	0.00%	—	-70.71%	-68.58%
550095317	CBO-ACF	1999	15.68%	0.00%	2.85%	3.80%	0.00%	8.79%	0.00%	0.00%	—	-71.75%	-69.85%
550100816	CBO-ACF	2000	28.16%	0.00%	2.69%	7.15%	0.00%	27.27%	0.00%	0.00%	—	-72.25%	-69.36%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550007802	CBO-ACF	2000	6.74%	0.00%	0.57%	2.72%	0.00%	13.61%	0.00%	0.00%	—	-73.46%	-72.05%
550046807	CBO-ACF	1996	0.49%	0.00%	0.01%	0.03%	0.00%	0.13%	0.00%	0.00%	—	-74.59%	-73.89%
550001945	CBO-ACF	1997	2.94%	0.00%	0.13%	0.37%	0.00%	1.18%	0.00%	0.00%	—	-75.58%	-74.53%
550038272	CBO-ACF	1999	21.14%	0.00%	1.50%	5.25%	0.00%	23.79%	0.00%	0.00%	—	-76.41%	-74.07%
550077618	CBO-ACF	2000	20.98%	0.00%	1.65%	5.65%	0.00%	24.73%	0.00%	0.00%	—	-81.47%	-79.33%
550090992	CBO-ACF	1999	12.58%	0.00%	2.52%	5.36%	0.00%	16.74%	0.00%	0.00%	—	-81.67%	-80.09%
550061585	CBO-ACF	2000	26.78%	0.00%	2.23%	7.89%	0.00%	38.25%	0.00%	0.00%	—	-82.45%	-79.98%
550015117	CBO-ACF	2001	25.14%	0.00%	4.56%	9.74%	0.00%	27.76%	0.00%	0.00%	—	-82.98%	-80.67%
550044892	CBO-ACF	1999	12.34%	0.00%	0.86%	2.81%	0.00%	11.13%	0.00%	0.00%	—	-83.94%	-82.57%
550044344	CBO-ACF	1999	6.08%	0.00%	0.52%	1.14%	0.00%	3.03%	0.00%	0.00%	—	-83.95%	-82.95%
550008914	CBO-ACF	2000	18.45%	0.00%	1.62%	4.80%	0.00%	19.44%	0.00%	0.00%	—	-84.71%	-83.05%
550060114	CBO-ACF	1999	15.00%	0.00%	1.95%	5.80%	0.00%	22.80%	0.00%	0.00%	—	-85.91%	-84.34%
550003989	CBO-ACF	1999	12.56%	0.00%	1.03%	4.35%	0.00%	21.69%	0.00%	0.00%	—	-86.43%	-85.00%
550058722	CBO-ACF	1998	15.81%	0.00%	1.29%	4.53%	0.00%	20.68%	0.00%	0.00%	—	-86.81%	-85.27%
550061114	CBO-ACF	2000	10.39%	0.00%	0.87%	4.19%	0.00%	20.96%	0.00%	0.00%	—	-87.08%	-85.79%
550041815	CBO-ACF	1997	6.50%	0.00%	0.43%	1.62%	0.00%	6.56%	0.00%	0.00%	—	-88.12%	-87.14%
550038632	CBO-ACF	2000	2.62%	0.00%	0.50%	0.66%	0.00%	1.77%	0.00%	0.00%	—	-89.27%	-88.63%
550060397	CBO-ACF	1999	3.13%	0.00%	0.39%	1.47%	0.00%	6.10%	0.00%	0.00%	—	-90.02%	-89.30%
550082081	CBO-ACF	2001	15.12%	0.00%	1.57%	4.87%	0.00%	18.26%	0.00%	0.00%	—	-91.32%	-90.13%
550061686	CBO-ACF	2000	15.17%	0.00%	2.86%	6.39%	0.00%	20.37%	0.00%	0.00%	—	-92.33%	-91.26%
550043573	CBO-ACF	1998	11.00%	0.00%	0.79%	3.01%	0.00%	14.55%	0.00%	0.00%	—	-94.33%	-93.57%
550004888	CBO-ACF	1999	9.20%	0.00%	0.67%	3.20%	0.00%	16.00%	0.00%	0.00%	—	-98.42%	-98.10%
550021433	CBO-ACF	1999	8.94%	0.00%	0.63%	3.06%	0.00%	15.63%	0.00%	0.00%	—	-98.52%	-98.23%
550038138	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-98.94%	-98.93%
550057921	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-99.05%	-99.04%
550029594	CBO-ACF	1998	4.94%	0.00%	0.34%	1.61%	0.00%	8.05%	0.00%	0.00%	—	-99.26%	-99.12%
550059389	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-99.26%	-99.25%
550044316	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-99.27%	-99.26%
550003954	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-99.42%	-99.41%
550004243	CBO-ACF	1999	5.64%	0.00%	0.44%	2.11%	0.00%	10.57%	0.00%	0.00%	—	-99.54%	-99.44%
550001128	CBO-ACF	1998	7.86%	0.00%	0.87%	4.19%	0.00%	20.97%	0.00%	0.00%	—	-99.89%	-99.85%
550073413	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550070833	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550078423	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550041635	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550057993	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550032685	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550010192	CBO-ACF	1997	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550029318	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550002065	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550002470	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550002662	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550041979	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550042384	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550063744	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550081165	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550081229	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550074194	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550079848	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550079882	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550059116	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550045030	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550004717	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550004806	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550004073	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550004164	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550006317	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550038555	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550011921	CBO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550008788	CBO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550070817	CBO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550081484	CBO-ACF	2003	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

CBO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-42.81%	-44.35%	98.52%	4.26%	-99.27%	-100.00%	47.29%
XIRR 90	-40.43%	-41.75%	111.86%	7.97%	-99.26%	-100.00%	48.92%
Total Cash Return	64.30%	38.88%	388.65%	115.92%	0.00%	0.00%	75.90%
Current Dividend Yield	9.95%	0.00%	512.62%	2.32%	0.00%	0.00%	46.91%
LTM Divided Yield	8.36%	0.00%	275.71%	6.57%	0.00%	0.00%	29.21%
Mean Divided Yield	7.53%	3.47%	162.82%	12.36%	0.00%	0.00%	14.49%

B2. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 455

Deal Type⁵: CLO-ACF, All Vintage Years

Sorted by XIRR, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550099930	CLO-ACF	2006	648.43%	9.48%	72.00%	81.92%	0.00%	450.26%	2.53%	160.45%	11/25/2009	54.35%	59.97%
550064567	CLO-ACF	2002	600.07%	3.49%	39.19%	15.55%	0.00%	68.08%	26.71%	22.07%	03/15/2006	39.15%	43.86%
550100485	CLO-ACF	2010	247.30%	8.01%	15.39%	4.55%	7.75%	24.35%	7.75%	9.49%	02/20/2014	38.06%	43.71%
550100229	CLO-ACF	2007	336.65%	7.77%	39.08%	25.89%	7.77%	169.13%	15.61%	70.68%	04/20/2010	33.82%	38.24%
550065609	CLO-ACF	2002	261.46%	218.74%	25.44%	34.07%	0.00%	218.74%	0.00%	53.90%	01/17/2006	30.22%	35.58%
550100468	CLO-ACF	2008	299.07%	0.00%	39.52%	67.65%	0.00%	368.80%	0.00%	0.00%	10/18/2012	29.27%	32.89%
550096676	CLO-ACF	2003	154.51%	0.00%	16.60%	10.83%	0.00%	36.33%	7.79%	7.35%	08/24/2005	27.95%	36.09%
550022622	CLO-ACF	2002	219.09%	0.48%	18.92%	19.84%	0.00%	113.38%	0.00%	0.54%	01/15/2005	27.80%	33.47%
550100241	CLO-ACF	2007	288.31%	238.93%	34.74%	37.83%	0.00%	238.93%	13.93%	73.17%	02/15/2011	27.15%	30.91%
550099955	CLO-ACF	2006	266.34%	258.61%	32.12%	41.80%	5.77%	258.61%	5.77%	69.01%	01/18/2011	26.82%	30.95%
550100492	CLO-ACF	2011	178.99%	0.00%	27.18%	8.82%	0.00%	35.81%	20.10%	16.52%	01/20/2015	26.27%	32.23%
550027236	CLO-ACF	2000	220.56%	0.00%	24.84%	13.35%	0.00%	45.16%	0.00%	3.57%	12/06/2003	25.77%	30.14%
550100020	CLO-ACF	2006	311.63%	0.00%	28.10%	20.10%	0.00%	64.49%	14.39%	19.79%	10/20/2011	25.69%	28.98%
550100455	CLO-ACF	2008	262.53%	36.68%	45.16%	92.90%	6.16%	479.67%	479.67%	149.18%	10/15/2012	25.56%	29.09%
550100910	CLO-ACF	2008	206.21%	2.41%	21.77%	12.58%	0.00%	38.06%	20.86%	22.84%	08/23/2012	25.44%	30.02%
550099969	CLO-ACF	2006	291.63%	0.00%	25.27%	11.06%	0.00%	45.05%	3.23%	4.77%	09/13/2010	25.21%	28.62%
550095879	CLO-ACF	2000	194.53%	0.00%	35.32%	44.42%	0.00%	158.34%	22.68%	17.43%	06/15/2003	25.20%	30.00%
550079604	CLO-ACF	2005	295.63%	0.56%	54.69%	141.28%	0.56%	889.62%	94.02%	105.19%	08/18/2010	25.15%	28.56%
550100227	CLO-ACF	2007	257.45%	0.20%	29.11%	42.82%	0.00%	266.78%	0.11%	5.19%	10/11/2011	24.98%	28.84%
550100698	CLO-ACF	2006	371.64%	597.29%	52.46%	109.38%	0.00%	597.29%	50.96%	198.03%	06/22/2011	24.53%	26.81%
550100303	CLO-ACF	2007	245.66%	0.00%	24.61%	17.97%	0.00%	61.21%	4.59%	3.55%	07/20/2011	24.06%	27.83%
550055945	CLO-ACF	2002	177.93%	34.66%	24.30%	4.56%	16.68%	34.66%	26.72%	24.74%	03/12/2006	23.74%	29.00%
550100673	CLO-ACF	2006	362.12%	601.41%	51.10%	110.55%	0.00%	601.41%	51.23%	199.19%	09/22/2011	23.49%	25.70%
550100154	CLO-ACF	2006	269.62%	0.00%	23.84%	14.48%	0.00%	44.97%	0.00%	11.50%	07/14/2011	23.40%	26.59%
550062657	CLO-ACF	2005	308.91%	22.30%	29.93%	55.14%	0.54%	374.39%	1.01%	10.81%	05/10/2010	23.07%	26.08%
550063875	CLO-ACF	2005	309.47%	25.86%	22.51%	10.03%	0.00%	43.34%	0.00%	12.08%	09/01/2010	23.04%	26.01%
550092607	CLO-ACF	2001	195.91%	14.44%	22.44%	6.66%	13.41%	33.25%	33.25%	23.75%	11/14/2005	22.94%	27.37%
550100079	CLO-ACF	2006	267.69%	1.77%	24.21%	12.11%	0.00%	45.50%	5.34%	12.07%	04/18/2011	22.53%	25.72%
550091985	CLO-ACF	2005	266.50%	0.00%	20.69%	9.04%	0.00%	35.23%	0.00%	6.21%	10/26/2009	22.48%	25.89%
550100007	CLO-ACF	2006	182.32%	38.99%	31.72%	15.15%	0.00%	54.42%	9.55%	29.33%	12/21/2009	22.20%	27.04%
550074950	CLO-ACF	2000	221.07%	3.90%	18.93%	14.10%	0.00%	46.57%	0.00%	0.98%	05/24/2004	22.20%	26.05%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550023096	CLO-ACF	2002	175.98%	8.36%	20.77%	7.78%	0.00%	29.00%	0.00%	18.90%	04/25/2006	22.14%	27.09%
550100179	CLO-ACF	2007	262.75%	0.00%	21.72%	11.68%	0.00%	44.65%	0.09%	13.81%	02/21/2012	22.02%	25.13%
550100497	CLO-ACF	2011	174.15%	0.00%	40.98%	63.70%	0.00%	293.17%	293.17%	93.83%	05/11/2015	21.89%	26.90%
550100069	CLO-ACF	2006	233.81%	123.60%	25.99%	18.91%	0.00%	123.60%	5.87%	36.77%	12/22/2010	21.80%	25.37%
550100036	CLO-ACF	2006	258.91%	245.60%	30.04%	38.76%	0.00%	245.60%	6.73%	68.20%	08/10/2011	21.61%	24.76%
550085009	CLO-ACF	2004	232.56%	0.00%	21.85%	6.38%	0.00%	31.60%	11.63%	16.25%	07/30/2009	21.60%	25.13%
550100013	CLO-ACF	2006	251.60%	0.00%	20.79%	10.78%	0.00%	34.18%	0.00%	1.98%	10/20/2011	21.48%	24.73%
550069366	CLO-ACF	2005	278.36%	1.67%	25.95%	43.63%	0.00%	289.61%	0.67%	0.77%	09/08/2010	21.40%	24.36%
550062809	CLO-ACF	2001	200.55%	0.06%	16.68%	17.74%	0.00%	70.41%	0.00%	0.07%	03/01/2005	21.38%	25.98%
550005323	CLO-ACF	1999	227.84%	49.27%	19.35%	10.37%	0.00%	49.27%	0.00%	15.25%	07/14/2004	21.34%	24.80%
550100506	CLO-ACF	2011	141.26%	0.00%	60.50%	124.08%	0.00%	410.81%	10.57%	118.79%	10/17/2013	21.30%	28.78%
550062699	CLO-ACF	2005	270.63%	0.00%	22.96%	14.24%	0.00%	47.87%	11.33%	10.44%	02/10/2011	21.26%	24.27%
550100354	CLO-ACF	2007	271.87%	316.91%	34.40%	53.55%	0.00%	316.91%	23.20%	97.02%	08/01/2012	21.06%	23.81%
550100340	CLO-ACF	2007	222.30%	0.46%	23.39%	9.14%	0.00%	39.56%	7.56%	9.30%	11/28/2011	20.96%	24.53%
550100003	CLO-ACF	2006	240.69%	0.00%	20.63%	13.85%	0.00%	41.79%	0.00%	5.52%	05/31/2011	20.91%	24.09%
550099984	CLO-ACF	2006	236.47%	6.84%	27.86%	29.98%	0.00%	192.65%	192.65%	54.25%	05/02/2011	20.47%	23.69%
550100067	CLO-ACF	2006	248.89%	32.49%	28.01%	44.46%	0.00%	267.93%	267.93%	74.92%	08/22/2011	20.32%	23.43%
550017627	CLO-ACF	2001	165.71%	242.35%	40.45%	52.52%	14.33%	242.35%	23.95%	75.99%	11/25/2005	20.29%	25.42%
550094599	CLO-ACF	2002	157.45%	0.00%	17.91%	8.65%	0.00%	31.90%	7.95%	10.92%	01/26/2006	20.18%	25.65%
550099961	CLO-ACF	2006	227.25%	0.00%	24.45%	25.68%	0.00%	160.26%	0.00%	56.45%	07/25/2011	20.09%	23.52%
550026016	CLO-ACF	2006	271.47%	3.15%	20.52%	11.35%	0.00%	46.16%	11.43%	8.66%	10/17/2011	20.00%	22.78%
550097863	CLO-ACF	2000	203.74%	0.00%	16.80%	14.33%	0.00%	42.51%	35.61%	21.36%	10/17/2005	19.98%	23.52%
550100470	CLO-ACF	2008	175.66%	2.44%	23.73%	39.01%	0.00%	218.19%	41.94%	94.82%	01/15/2014	19.83%	22.73%
550026704	CLO-ACF	2003	301.45%	2.01%	19.17%	10.77%	0.00%	42.66%	0.00%	2.87%	05/28/2008	19.79%	22.42%
550086986	CLO-ACF	2004	256.43%	2.27%	23.72%	29.60%	0.00%	204.46%	46.19%	16.81%	03/01/2010	19.71%	22.66%
550100493	CLO-ACF	2011	159.26%	76.59%	38.28%	37.98%	16.75%	176.05%	176.05%	71.75%	07/23/2015	19.63%	25.02%
550100026	CLO-ACF	2006	236.77%	169.78%	26.77%	26.83%	4.14%	169.78%	8.37%	50.32%	11/21/2011	19.63%	22.73%
550081646	CLO-ACF	2005	246.98%	269.78%	28.66%	44.31%	0.00%	269.78%	4.61%	77.58%	03/01/2011	19.61%	22.61%
550099918	CLO-ACF	2006	216.64%	102.94%	24.07%	17.02%	1.26%	102.94%	4.45%	30.49%	02/09/2011	19.60%	23.04%
550020723	CLO-ACF	2002	173.75%	20.40%	24.13%	7.26%	2.16%	34.23%	19.43%	19.81%	06/21/2006	19.50%	23.89%
550099949	CLO-ACF	2006	295.41%	7.60%	17.96%	15.20%	0.00%	45.49%	13.31%	16.47%	04/22/2013	19.47%	21.93%
550081875	CLO-ACF	2000	184.07%	17.29%	21.00%	11.50%	3.17%	36.32%	9.75%	13.42%	08/12/2004	19.44%	23.73%
550101236	CLO-ACF	2007	250.38%	33.20%	30.11%	30.61%	0.00%	185.44%	185.44%	70.02%	10/15/2012	19.34%	22.03%
550100489	CLO-ACF	2011	159.30%	0.00%	35.38%	52.25%	0.00%	239.77%	0.00%	80.45%	03/23/2015	19.31%	24.50%
550100336	CLO-ACF	2007	287.27%	537.91%	34.46%	91.76%	0.00%	537.91%	12.54%	148.03%	07/29/2013	19.12%	21.51%
550043063	CLO-ACF	2005	277.24%	0.00%	26.54%	38.76%	0.00%	184.55%	8.74%	123.19%	12/08/2010	19.04%	21.66%
550074118	CLO-ACF	2005	256.46%	223.75%	26.27%	32.91%	1.74%	223.75%	8.03%	64.00%	03/15/2011	18.96%	21.72%
550038861	CLO-ACF	2005	228.18%	168.88%	24.61%	27.45%	0.62%	168.88%	1.18%	62.93%	04/26/2010	18.79%	21.84%
550100937	CLO-ACF	2008	211.32%	4.14%	12.09%	9.55%	0.00%	28.83%	0.00%	7.40%	05/15/2013	18.77%	21.76%
550096897	CLO-ACF	2005	233.44%	0.20%	19.94%	13.59%	0.00%	41.66%	0.01%	0.21%	04/20/2011	18.76%	21.82%

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550100509	CLO-ACF	2011	175.30%	463.07%	46.21%	111.49%	4.41%	463.07%	14.26%	127.00%	11/25/2015	18.71%	22.77%
550100458	CLO-ACF	2008	199.63%	174.79%	22.79%	38.86%	0.00%	174.79%	14.59%	55.83%	10/20/2012	18.67%	21.89%
550034093	CLO-ACF	2005	260.41%	12.26%	27.33%	49.80%	0.00%	324.05%	0.88%	88.65%	05/03/2011	18.60%	21.24%
550100474	CLO-ACF	2008	167.03%	92.08%	21.53%	21.19%	0.00%	92.08%	15.54%	38.52%	12/08/2011	18.54%	22.86%
550083739	CLO-ACF	2005	230.22%	0.00%	19.45%	9.20%	0.00%	33.42%	2.62%	2.83%	10/12/2010	18.42%	21.42%
550028635	CLO-ACF	2003	161.22%	57.92%	20.18%	17.19%	0.00%	65.45%	16.42%	25.83%	12/17/2007	18.39%	24.10%
550099973	CLO-ACF	2006	206.57%	0.00%	23.91%	17.70%	0.00%	87.09%	8.29%	2.93%	04/15/2011	18.31%	21.68%
550100322	CLO-ACF	2007	229.32%	193.02%	27.58%	31.87%	0.00%	193.02%	8.25%	58.88%	05/16/2012	18.29%	21.21%
550100767	CLO-ACF	2007	203.24%	0.00%	25.86%	26.91%	0.00%	160.29%	0.63%	48.37%	03/20/2012	18.27%	21.65%
550100466	CLO-ACF	2008	205.23%	80.03%	19.01%	13.75%	9.94%	80.03%	17.24%	39.88%	10/21/2013	18.10%	21.22%
550099980	CLO-ACF	2006	211.96%	121.46%	23.55%	19.27%	0.37%	121.46%	5.83%	35.82%	07/20/2011	18.09%	21.36%
550100951	CLO-ACF	2008	182.39%	6.52%	20.00%	8.12%	5.66%	40.39%	12.56%	14.84%	09/20/2013	17.86%	21.63%
550099981	CLO-ACF	2006	207.28%	1.07%	22.12%	21.39%	0.00%	112.41%	1.21%	0.83%	08/25/2011	17.83%	21.08%
550020617	CLO-ACF	2006	240.44%	4.42%	26.72%	79.50%	0.00%	767.20%	767.20%	71.38%	10/17/2011	17.80%	20.50%
550099952	CLO-ACF	2006	218.05%	17.28%	20.38%	12.04%	0.00%	39.15%	2.64%	6.83%	10/13/2011	17.79%	20.77%
550076161	CLO-ACF	2002	167.25%	2.04%	54.47%	86.17%	2.04%	293.93%	5.12%	87.68%	01/25/2007	17.72%	22.06%
550099988	CLO-ACF	2006	213.30%	0.00%	18.96%	7.32%	0.00%	30.90%	8.94%	6.29%	04/22/2011	17.57%	20.69%
550012043	CLO-ACF	2005	185.50%	0.28%	22.18%	24.45%	0.00%	143.53%	143.53%	0.38%	07/20/2010	17.32%	21.19%
550100024	CLO-ACF	2006	197.22%	61.63%	22.76%	14.46%	0.00%	61.63%	8.56%	25.35%	04/11/2012	17.32%	20.71%
550082387	CLO-ACF	2005	226.24%	4.45%	26.42%	20.20%	1.33%	98.09%	30.18%	62.47%	07/14/2011	17.24%	19.94%
550064207	CLO-ACF	2002	255.37%	0.31%	20.21%	38.24%	0.00%	258.23%	0.31%	64.49%	02/19/2008	17.22%	19.83%
550098883	CLO-ACF	2000	162.15%	9.41%	25.31%	9.25%	4.12%	39.72%	12.76%	16.97%	10/22/2004	17.18%	21.66%
550030157	CLO-ACF	2005	237.92%	1.28%	18.95%	12.12%	0.00%	36.71%	0.22%	1.31%	04/15/2011	17.12%	19.78%
550000874	CLO-ACF	2006	220.86%	55.00%	23.86%	17.09%	0.00%	107.02%	107.02%	43.23%	06/15/2011	17.05%	19.86%
550099903	CLO-ACF	2006	212.24%	0.31%	21.63%	20.30%	0.00%	116.99%	0.00%	29.58%	07/15/2011	16.98%	19.92%
550095277	CLO-ACF	2006	201.75%	0.00%	20.69%	11.65%	0.00%	40.90%	10.04%	5.24%	04/16/2011	16.95%	20.07%
550052439	CLO-ACF	2005	234.88%	5.19%	17.30%	7.28%	3.93%	31.41%	10.80%	16.28%	03/07/2012	16.91%	19.58%
550057378	CLO-ACF	2005	233.95%	4.51%	23.97%	43.59%	0.00%	284.28%	7.44%	76.51%	10/20/2011	16.88%	19.55%
550100519	CLO-ACF	2012	152.32%	24.24%	42.79%	92.22%	3.17%	374.79%	3.17%	104.59%	06/22/2015	16.87%	21.69%
550100075	CLO-ACF	2006	191.81%	69.47%	24.50%	15.70%	2.70%	69.47%	2.70%	22.10%	07/27/2011	16.74%	20.01%
550100252	CLO-ACF	2007	188.24%	8.13%	22.80%	9.56%	0.00%	39.91%	8.27%	9.86%	02/28/2012	16.73%	20.09%
550100288	CLO-ACF	2007	198.08%	0.29%	19.84%	14.03%	0.00%	41.46%	0.00%	2.66%	01/25/2012	16.69%	19.80%
550074863	CLO-ACF	2005	236.97%	22.30%	25.02%	26.97%	0.00%	178.34%	51.72%	66.49%	09/01/2011	16.62%	19.12%
550023283	CLO-ACF	2002	151.27%	261.32%	36.46%	65.13%	1.44%	261.32%	15.67%	81.79%	11/21/2005	16.60%	21.41%
550089883	CLO-ACF	1999	193.84%	0.42%	28.67%	65.23%	0.00%	358.97%	1.68%	2.13%	10/15/2004	16.49%	19.61%
550000311	CLO-ACF	1996	149.04%	0.15%	15.25%	16.44%	0.00%	39.52%	0.00%	0.11%	05/01/2000	16.47%	21.69%
550100428	CLO-ACF	2006	188.90%	3.15%	21.84%	9.65%	3.15%	36.39%	8.18%	7.66%	07/20/2011	16.45%	19.73%
550081741	CLO-ACF	2000	159.03%	4.00%	18.97%	8.48%	4.00%	37.49%	7.41%	5.69%	10/08/2004	16.41%	20.94%
550094714	CLO-ACF	2006	241.69%	0.00%	27.28%	59.19%	0.00%	369.30%	369.30%	102.55%	07/16/2012	16.40%	18.83%
550072425	CLO-ACF	2003	149.35%	0.00%	17.36%	5.64%	0.00%	24.43%	15.45%	13.27%	07/31/2006	16.27%	21.17%

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550099967	CLO-ACF	2006	204.46%	82.01%	19.96%	29.36%	0.00%	176.65%	176.65%	79.13%	09/02/2014	16.17%	18.68%
550010530	CLO-ACF	2000	184.93%	6.24%	20.13%	11.72%	0.00%	60.86%	11.53%	24.41%	10/15/2005	16.13%	19.52%
550042100	CLO-ACF	2005	224.54%	0.90%	19.82%	10.73%	0.00%	37.29%	3.77%	8.61%	03/01/2011	16.05%	18.60%
550100128	CLO-ACF	2006	208.90%	103.71%	23.84%	17.13%	0.00%	103.71%	9.84%	35.53%	03/01/2012	16.03%	18.78%
550028549	CLO-ACF	2003	230.90%	0.00%	19.06%	43.90%	0.00%	314.56%	4.78%	1.27%	12/01/2009	16.00%	18.66%
550100483	CLO-ACF	2010	141.89%	428.17%	55.71%	124.17%	9.17%	428.17%	13.12%	122.27%	02/20/2013	15.93%	21.31%
550100041	CLO-ACF	2006	190.81%	0.62%	23.73%	19.76%	0.00%	101.67%	101.67%	32.28%	01/26/2012	15.92%	19.09%
550017366	CLO-ACF	2006	200.81%	4.12%	19.94%	12.06%	0.00%	38.42%	12.54%	8.74%	07/25/2011	15.87%	18.83%
550100476	CLO-ACF	2006	218.58%	0.08%	18.10%	10.05%	0.08%	35.76%	1.03%	6.56%	04/23/2012	15.76%	18.40%
550100321	CLO-ACF	2007	202.08%	11.59%	24.11%	21.30%	0.00%	110.65%	110.65%	41.54%	02/13/2013	15.73%	18.61%
550032593	CLO-ACF	2005	222.28%	0.80%	17.94%	8.32%	0.00%	28.81%	0.00%	2.58%	03/01/2011	15.66%	18.18%
550100487	CLO-ACF	2011	130.88%	27.17%	16.97%	6.39%	3.74%	27.17%	18.35%	20.74%	02/25/2013	15.64%	22.46%
550032841	CLO-ACF	2004	209.41%	0.00%	21.91%	41.54%	0.00%	267.99%	0.00%	0.00%	07/12/2010	15.60%	18.41%
550100896	CLO-ACF	2007	194.37%	0.00%	14.62%	12.48%	0.00%	38.30%	0.00%	4.02%	08/28/2012	15.59%	18.45%
550092112	CLO-ACF	2005	207.34%	0.65%	17.47%	19.37%	0.00%	120.79%	9.17%	2.14%	05/25/2011	15.56%	18.41%
550017267	CLO-ACF	2001	168.11%	3.75%	20.77%	5.66%	3.75%	27.82%	22.14%	17.25%	09/12/2006	15.50%	19.25%
550094751	CLO-ACF	2000	159.02%	14.00%	23.33%	9.31%	1.46%	44.04%	18.23%	18.51%	09/22/2004	15.46%	19.55%
550015205	CLO-ACF	2005	196.23%	0.00%	17.12%	13.38%	0.00%	44.79%	0.00%	0.00%	04/19/2011	15.42%	18.31%
550043200	CLO-ACF	2005	208.03%	157.94%	25.19%	26.02%	0.00%	157.94%	7.33%	46.77%	08/24/2011	15.32%	17.94%
550077860	CLO-ACF	2001	150.48%	0.00%	24.06%	10.55%	0.00%	39.19%	15.07%	13.08%	10/24/2005	15.25%	19.80%
550093720	CLO-ACF	2001	142.69%	16.13%	23.89%	7.05%	13.79%	34.22%	14.71%	16.53%	07/12/2005	15.23%	20.41%
550099993	CLO-ACF	2006	218.29%	665.76%	27.79%	68.47%	0.00%	665.76%	24.34%	92.06%	12/03/2012	15.14%	17.54%
550100028	CLO-ACF	2006	192.79%	0.55%	23.54%	21.35%	0.00%	112.81%	47.80%	45.66%	04/19/2012	14.99%	17.91%
550099887	CLO-ACF	2006	195.23%	40.92%	22.17%	19.56%	0.00%	128.31%	128.31%	51.80%	01/18/2012	14.92%	17.84%
550076729	CLO-ACF	2004	206.86%	1.56%	21.93%	38.08%	1.56%	248.52%	15.53%	77.40%	07/30/2010	14.85%	17.58%
550015127	CLO-ACF	2005	188.65%	0.00%	20.62%	31.91%	0.00%	206.55%	6.22%	1.96%	05/09/2011	14.76%	17.80%
550073458	CLO-ACF	2005	182.08%	65.17%	22.51%	10.77%	5.58%	65.17%	5.58%	23.49%	08/30/2010	14.75%	17.86%
550088210	CLO-ACF	2005	207.42%	1.82%	15.58%	11.25%	0.00%	33.98%	0.00%	1.44%	09/15/2011	14.73%	17.32%
550021766	CLO-ACF	2005	198.75%	0.19%	21.19%	27.41%	0.00%	168.18%	0.41%	57.19%	07/20/2011	14.62%	17.36%
550020447	CLO-ACF	2002	164.02%	26.92%	16.36%	4.89%	6.54%	26.92%	6.54%	15.71%	02/15/2007	14.58%	18.18%
550100914	CLO-ACF	2008	193.78%	387.40%	30.72%	72.91%	3.60%	387.40%	14.87%	109.31%	09/17/2014	14.53%	17.21%
550076871	CLO-ACF	2005	203.84%	1.28%	23.76%	30.41%	0.00%	190.20%	190.20%	53.82%	08/15/2011	14.44%	16.96%
550048982	CLO-ACF	2005	186.59%	0.52%	21.20%	21.11%	0.52%	123.05%	68.83%	46.93%	08/15/2011	14.21%	17.18%
550022912	CLO-ACF	2002	142.35%	0.00%	17.68%	6.30%	0.00%	26.67%	15.26%	10.76%	03/15/2006	14.00%	18.78%
550012281	CLO-ACF	2005	199.74%	0.17%	22.86%	47.81%	0.00%	306.86%	4.98%	4.83%	11/25/2011	13.99%	16.61%
550059015	CLO-ACF	2005	196.32%	0.00%	19.18%	27.66%	0.00%	181.74%	0.00%	3.76%	03/15/2011	13.97%	16.63%
550024078	CLO-ACF	2002	202.72%	1.31%	11.44%	6.43%	0.03%	21.46%	8.97%	2.62%	07/15/2010	13.88%	16.49%
550100431	CLO-ACF	2007	197.09%	172.02%	25.38%	32.64%	4.17%	172.02%	115.79%	76.93%	08/07/2013	13.87%	16.42%
550080788	CLO-ACF	2005	186.89%	0.00%	16.40%	13.48%	0.00%	63.16%	0.00%	0.00%	08/20/2010	13.85%	16.63%
550099901	CLO-ACF	2006	160.20%	111.88%	23.44%	18.44%	5.43%	111.88%	9.36%	35.50%	01/20/2011	13.79%	17.48%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550049176	CLO-ACF	2001	153.34%	22.59%	18.55%	9.54%	0.00%	34.27%	12.55%	14.94%	02/28/2007	13.71%	17.73%
550013914	CLO-ACF	2000	144.50%	25.86%	24.72%	8.23%	6.88%	43.12%	14.79%	18.82%	12/22/2004	13.67%	18.24%
550100146	CLO-ACF	2006	173.86%	0.00%	16.72%	15.38%	0.00%	85.24%	0.00%	21.29%	08/30/2012	13.64%	16.79%
550099978	CLO-ACF	2006	179.04%	50.13%	19.92%	13.46%	0.00%	50.13%	2.79%	16.17%	02/21/2012	13.63%	16.59%
550099975	CLO-ACF	2006	195.38%	5.23%	21.82%	33.04%	0.00%	208.67%	0.00%	53.74%	06/13/2012	13.52%	16.06%
550054617	CLO-ACF	2005	198.01%	0.46%	21.46%	32.43%	0.31%	211.34%	211.34%	59.66%	11/17/2011	13.52%	16.06%
550099908	CLO-ACF	2006	212.25%	2.40%	19.16%	49.92%	0.00%	304.60%	0.00%	75.71%	07/15/2014	13.49%	15.84%
550051427	CLO-ACF	2002	186.64%	3.62%	16.49%	6.00%	0.00%	28.09%	11.90%	15.36%	05/07/2008	13.48%	16.29%
550031954	CLO-ACF	2006	194.30%	0.79%	21.55%	21.46%	0.00%	109.14%	2.24%	51.50%	07/26/2012	13.46%	16.03%
550015515	CLO-ACF	2001	148.01%	0.14%	20.16%	8.36%	0.14%	33.61%	17.13%	4.31%	05/23/2006	13.46%	17.66%
550100612	CLO-ACF	2011	145.41%	25.60%	32.01%	47.06%	10.02%	224.68%	29.98%	79.49%	08/20/2015	13.44%	17.76%
550099946	CLO-ACF	2006	181.85%	4.91%	20.48%	11.60%	0.00%	35.06%	8.03%	12.10%	04/18/2012	13.38%	16.16%
550049396	CLO-ACF	2003	146.28%	16.03%	13.40%	4.05%	1.11%	18.38%	15.05%	14.91%	03/23/2007	13.36%	17.45%
550021395	CLO-ACF	2002	173.11%	145.30%	19.59%	23.34%	0.00%	145.30%	0.00%	35.80%	11/15/2007	13.18%	16.30%
550099971	CLO-ACF	2006	187.62%	1.21%	20.80%	20.11%	0.00%	123.12%	123.12%	36.35%	05/17/2012	13.08%	15.68%
550044177	CLO-ACF	1999	153.75%	0.00%	21.23%	23.03%	0.00%	92.81%	0.00%	0.00%	09/17/2003	13.05%	16.68%
550058961	CLO-ACF	2004	198.34%	3.36%	17.94%	34.63%	0.00%	235.64%	0.00%	0.91%	03/15/2011	12.93%	15.32%
550100274	CLO-ACF	2007	169.75%	180.37%	24.96%	31.85%	3.30%	180.37%	5.00%	51.73%	01/15/2013	12.90%	15.87%
550100611	CLO-ACF	2011	147.19%	37.65%	32.29%	51.52%	8.81%	242.79%	242.79%	75.23%	10/20/2015	12.87%	16.87%
550034949	CLO-ACF	2005	182.66%	202.17%	22.67%	33.78%	0.00%	202.17%	6.27%	56.96%	04/12/2012	12.85%	15.55%
550000606	CLO-ACF	2004	172.81%	9.98%	18.07%	9.69%	0.00%	38.14%	0.00%	2.51%	09/20/2010	12.77%	15.66%
550028931	CLO-ACF	2005	193.91%	0.00%	14.54%	8.86%	0.00%	27.59%	0.00%	5.37%	10/24/2011	12.77%	15.21%
550035150	CLO-ACF	2004	187.19%	0.80%	23.05%	39.31%	0.00%	236.31%	236.31%	1.93%	05/16/2011	12.76%	15.28%
550100019	CLO-ACF	2006	157.08%	1.58%	18.47%	17.52%	0.00%	45.21%	0.00%	11.89%	01/17/2012	12.65%	16.07%
550099962	CLO-ACF	2006	179.14%	0.86%	15.62%	12.66%	0.00%	37.08%	0.00%	0.86%	07/16/2012	12.60%	15.30%
550063301	CLO-ACF	2006	163.36%	0.53%	15.76%	10.41%	0.00%	33.62%	0.00%	0.11%	07/25/2011	12.36%	15.50%
550018206	CLO-ACF	2001	155.35%	55.61%	17.74%	11.86%	0.00%	55.61%	0.00%	14.01%	11/14/2006	12.35%	15.87%
550061953	CLO-ACF	2005	170.87%	0.00%	17.12%	30.55%	0.00%	193.86%	0.00%	0.00%	10/17/2011	12.35%	15.16%
550046727	CLO-ACF	2006	196.04%	385.99%	23.37%	64.96%	0.00%	385.99%	13.85%	110.68%	09/12/2014	12.27%	14.61%
550092189	CLO-ACF	2000	145.64%	125.88%	24.93%	24.24%	9.53%	125.88%	26.68%	51.50%	07/12/2005	12.24%	16.15%
550100000	CLO-ACF	2006	194.94%	0.00%	12.79%	10.86%	0.00%	36.75%	3.47%	3.41%	04/15/2013	12.16%	14.47%
550048205	CLO-ACF	2001	141.58%	123.63%	26.84%	23.53%	0.83%	123.63%	11.94%	42.08%	10/15/2005	12.15%	16.40%
550099898	CLO-ACF	2006	175.13%	33.77%	18.23%	10.96%	0.00%	40.27%	24.30%	17.12%	04/16/2012	12.12%	14.81%
550072868	CLO-ACF	2005	180.95%	5.25%	12.84%	9.69%	0.00%	27.20%	0.00%	5.56%	11/15/2012	12.11%	14.77%
550100031	CLO-ACF	2006	175.19%	13.02%	19.96%	16.53%	0.00%	66.14%	66.14%	22.63%	08/22/2012	12.11%	14.74%
550076788	CLO-ACF	2004	182.88%	0.28%	17.41%	23.41%	0.00%	119.21%	0.49%	8.08%	01/25/2011	12.09%	14.68%
550037928	CLO-ACF	2005	176.68%	0.31%	17.94%	21.27%	0.00%	125.91%	0.30%	17.82%	07/18/2011	12.08%	14.76%
550086066	CLO-ACF	2003	177.45%	0.03%	12.08%	7.08%	0.00%	27.29%	0.22%	0.23%	11/16/2009	12.05%	14.78%
550100488	CLO-ACF	2010	123.28%	4.51%	14.57%	4.50%	4.51%	19.36%	17.46%	17.03%	01/14/2013	12.03%	18.71%
550029575	CLO-ACF	2005	164.44%	0.00%	18.74%	20.27%	0.00%	125.75%	0.00%	31.46%	11/10/2010	12.00%	14.99%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550026866	CLO-ACF	2003	176.90%	210.32%	19.53%	32.84%	1.28%	210.32%	1.28%	54.41%	02/12/2009	12.00%	14.69%
550099965	CLO-ACF	2006	160.07%	0.53%	18.98%	15.24%	0.00%	87.17%	0.00%	26.64%	11/21/2011	11.92%	15.04%
550071236	CLO-ACF	2005	184.27%	0.00%	18.68%	32.13%	0.00%	208.14%	208.14%	53.05%	03/30/2012	11.91%	14.41%
550017169	CLO-ACF	2005	195.38%	0.00%	21.00%	45.70%	0.00%	292.04%	292.04%	76.76%	08/22/2012	11.91%	14.12%
550054891	CLO-ACF	2006	176.51%	58.93%	18.93%	11.92%	4.39%	58.93%	4.39%	19.09%	12/15/2011	11.86%	14.41%
550100065	CLO-ACF	2006	185.69%	104.29%	20.56%	20.01%	0.00%	104.29%	52.77%	46.24%	05/07/2013	11.78%	14.15%
550061368	CLO-ACF	2000	140.06%	7.78%	11.93%	12.64%	0.00%	43.10%	0.15%	7.19%	05/09/2004	11.77%	16.27%
550099972	CLO-ACF	2006	180.62%	0.00%	16.90%	23.06%	0.00%	143.04%	16.02%	29.28%	09/12/2013	11.75%	14.17%
550025043	CLO-ACF	2002	146.63%	9.75%	10.63%	4.64%	0.00%	24.08%	9.82%	9.93%	11/27/2006	11.73%	15.28%
550031822	CLO-ACF	2006	169.78%	118.99%	21.19%	23.41%	0.00%	118.99%	29.17%	54.42%	05/24/2012	11.72%	14.50%
550030213	CLO-ACF	2003	177.51%	8.01%	11.58%	7.35%	0.00%	24.26%	9.65%	7.17%	09/19/2011	11.46%	13.99%
550011601	CLO-ACF	2005	169.27%	2.90%	18.10%	15.61%	0.00%	82.47%	82.47%	27.36%	02/15/2012	11.43%	14.16%
550077095	CLO-ACF	2005	154.81%	62.75%	18.14%	13.15%	0.00%	62.75%	2.42%	22.49%	11/17/2010	11.29%	14.53%
550053477	CLO-ACF	2004	198.67%	0.48%	21.48%	70.29%	0.00%	433.07%	18.86%	132.24%	09/17/2012	11.28%	13.28%
550065415	CLO-ACF	2005	185.98%	0.00%	12.58%	8.59%	0.00%	25.18%	4.57%	3.87%	03/15/2013	11.21%	13.45%
550010456	CLO-ACF	2006	168.39%	301.94%	25.31%	54.43%	1.03%	301.94%	13.90%	84.30%	03/15/2013	11.07%	13.61%
550059395	CLO-ACF	2005	145.05%	91.22%	20.47%	14.90%	6.71%	91.22%	6.71%	30.67%	10/15/2010	11.06%	14.73%
550078079	CLO-ACF	2006	182.69%	1.43%	23.62%	31.03%	0.00%	134.49%	105.41%	79.72%	07/26/2013	10.95%	13.18%
550093814	CLO-ACF	2002	132.25%	7.85%	16.80%	7.83%	2.75%	31.10%	2.75%	8.58%	12/27/2005	10.83%	15.42%
550070022	CLO-ACF	2004	182.15%	0.92%	20.83%	47.08%	0.00%	292.98%	292.98%	75.62%	06/04/2012	10.79%	12.98%
550001550	CLO-ACF	1998	162.15%	0.45%	6.26%	8.97%	0.00%	29.25%	0.04%	0.24%	07/11/2005	10.77%	13.59%
550036465	CLO-ACF	2006	161.89%	2.07%	15.37%	10.32%	0.00%	33.89%	0.00%	2.12%	05/29/2012	10.52%	13.19%
550100442	CLO-ACF	2007	165.91%	113.92%	21.27%	20.99%	0.00%	113.92%	9.77%	48.90%	11/15/2013	10.40%	12.81%
550100436	CLO-ACF	2006	160.14%	467.16%	26.37%	92.39%	0.00%	467.16%	10.54%	124.30%	02/11/2013	10.33%	12.96%
550076394	CLO-ACF	2003	169.36%	0.00%	16.34%	36.14%	0.00%	239.74%	0.00%	0.00%	07/22/2011	10.26%	12.71%
550100916	CLO-ACF	2008	146.78%	45.89%	11.08%	9.15%	0.00%	45.89%	0.86%	14.76%	02/20/2013	10.22%	13.27%
550054026	CLO-ACF	2004	159.15%	0.00%	16.60%	14.81%	0.00%	85.38%	5.65%	35.74%	02/15/2011	10.20%	12.94%
550064563	CLO-ACF	2005	156.15%	0.00%	15.00%	11.20%	0.00%	42.86%	1.60%	3.19%	03/15/2012	10.18%	13.01%
550093973	CLO-ACF	2004	159.64%	0.71%	5.26%	19.22%	0.00%	129.31%	0.00%	2.25%	04/16/2012	10.12%	12.92%
550100471	CLO-ACF	2008	140.18%	25.14%	11.58%	10.05%	0.00%	27.71%	15.85%	27.35%	04/12/2012	10.00%	13.34%
550099989	CLO-ACF	2006	162.00%	1.77%	16.41%	17.40%	0.00%	98.69%	0.00%	42.14%	02/20/2013	9.89%	12.39%
550100145	CLO-ACF	2006	151.72%	0.00%	16.81%	11.60%	0.00%	40.82%	3.65%	7.00%	10/25/2012	9.88%	12.75%
550058102	CLO-ACF	2003	134.69%	0.00%	14.51%	6.05%	0.00%	20.83%	20.83%	12.59%	07/23/2007	9.81%	13.61%
550071786	CLO-ACF	2001	134.61%	25.36%	20.64%	7.24%	6.64%	34.79%	14.90%	16.54%	06/20/2006	9.74%	13.62%
550020265	CLO-ACF	2004	168.16%	374.61%	21.24%	65.19%	0.00%	374.61%	3.56%	98.44%	08/13/2012	9.73%	11.99%
550069377	CLO-ACF	2004	172.62%	0.58%	18.91%	43.30%	0.00%	276.67%	0.00%	69.25%	08/03/2012	9.66%	11.80%
550077005	CLO-ACF	2004	171.90%	9.71%	17.10%	35.88%	0.65%	234.47%	42.87%	73.21%	06/20/2014	9.60%	11.82%
550070893	CLO-ACF	2005	155.62%	1.26%	17.93%	33.28%	0.00%	206.84%	0.00%	0.61%	08/10/2012	9.60%	12.21%
550019946	CLO-ACF	2006	149.72%	12.93%	26.84%	81.97%	0.00%	409.42%	0.90%	105.18%	04/15/2011	9.59%	12.28%
550086096	CLO-ACF	2004	161.00%	3.32%	11.24%	7.57%	0.00%	26.73%	3.51%	5.39%	02/26/2013	9.53%	12.03%

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550101254	CLO-ACF	2008	155.82%	1.59%	40.48%	76.36%	1.59%	374.64%	3.61%	114.81%	05/16/2014	9.53%	11.99%
550100157	CLO-ACF	2006	155.86%	7.27%	17.82%	11.15%	0.00%	36.52%	10.95%	11.06%	04/22/2013	9.50%	12.05%
550030991	CLO-ACF	2004	147.07%	1.91%	14.99%	9.87%	0.00%	55.60%	7.27%	6.15%	07/15/2010	9.48%	12.50%
550026739	CLO-ACF	2006	165.19%	0.00%	13.59%	23.73%	0.00%	72.99%	0.00%	3.00%	05/28/2013	9.37%	11.59%
550070044	CLO-ACF	2004	157.69%	0.00%	14.15%	14.90%	0.00%	98.92%	0.00%	0.00%	12/15/2011	9.37%	11.89%
550061405	CLO-ACF	2005	150.97%	149.60%	17.83%	25.57%	0.00%	149.60%	1.68%	44.06%	03/19/2012	9.36%	12.15%
550100510	CLO-ACF	2011	121.34%	13.36%	17.43%	4.67%	5.93%	23.26%	18.87%	21.43%	06/05/2014	9.31%	14.81%
550076291	CLO-ACF	2005	163.65%	20.94%	18.68%	22.41%	0.00%	133.31%	133.31%	42.15%	12/17/2012	9.22%	11.46%
550100005	CLO-ACF	2006	161.26%	1.99%	18.30%	22.96%	0.00%	137.49%	137.49%	40.91%	06/20/2013	9.09%	11.35%
550068954	CLO-ACF	2005	152.98%	0.00%	18.44%	37.40%	0.00%	239.43%	0.00%	34.73%	11/15/2012	8.86%	11.42%
550077338	CLO-ACF	2004	166.27%	0.00%	11.26%	6.06%	0.00%	19.22%	1.15%	6.79%	01/22/2013	8.85%	10.88%
550000056	CLO-ACF	2005	158.76%	1.79%	15.94%	21.31%	0.00%	130.61%	15.20%	36.44%	10/30/2012	8.75%	11.06%
550028066	CLO-ACF	2003	156.64%	0.00%	5.86%	3.45%	0.00%	14.05%	0.00%	0.00%	06/15/2010	8.66%	11.00%
550053414	CLO-ACF	2000	125.63%	0.00%	18.29%	8.74%	0.00%	33.57%	0.00%	6.30%	10/15/2005	8.63%	13.13%
550016119	CLO-ACF	2001	137.24%	22.88%	15.91%	4.40%	5.63%	22.88%	17.77%	17.28%	07/16/2007	8.57%	11.77%
550012950	CLO-ACF	2005	151.70%	0.80%	16.80%	22.49%	0.00%	103.91%	8.10%	16.82%	01/23/2014	8.48%	10.98%
550083934	CLO-ACF	2005	157.18%	356.82%	20.05%	62.53%	0.00%	356.82%	0.00%	91.62%	03/21/2013	8.47%	10.74%
550100636	CLO-ACF	2008	146.14%	40.75%	14.92%	13.18%	0.00%	64.35%	64.35%	36.19%	04/17/2014	8.37%	10.87%
550023264	CLO-ACF	2002	129.14%	18.07%	14.68%	1.34%	13.70%	18.07%	13.78%	15.90%	08/08/2006	8.35%	12.09%
550050150	CLO-ACF	2002	128.44%	0.40%	11.17%	9.91%	0.00%	30.78%	0.00%	0.12%	04/16/2007	8.22%	12.19%
550100473	CLO-ACF	2008	126.85%	14.49%	8.33%	8.42%	0.00%	22.58%	22.58%	22.56%	08/09/2011	8.20%	12.05%
550024533	CLO-ACF	2002	131.37%	14.95%	12.93%	3.32%	5.08%	18.87%	8.31%	12.82%	02/23/2007	8.20%	11.63%
550100030	CLO-ACF	2006	139.38%	1.10%	16.94%	13.02%	0.00%	60.39%	23.75%	31.97%	07/12/2013	8.08%	10.97%
550030498	CLO-ACF	2003	168.02%	60.18%	18.13%	43.23%	0.00%	270.03%	270.03%	85.46%	03/18/2013	8.06%	9.88%
550087440	CLO-ACF	2004	139.16%	0.15%	11.66%	9.76%	0.00%	37.90%	0.45%	1.37%	02/17/2011	8.03%	11.01%
550088629	CLO-ACF	2002	128.77%	26.28%	19.97%	6.01%	0.92%	30.05%	25.32%	23.01%	06/15/2007	7.93%	11.58%
550069473	CLO-ACF	2004	152.80%	0.00%	10.51%	7.96%	0.00%	32.26%	0.69%	4.47%	09/13/2013	7.91%	10.17%
550093265	CLO-ACF	2001	127.69%	0.00%	13.98%	7.14%	0.00%	26.21%	9.78%	7.91%	12/30/2005	7.82%	11.46%
550032935	CLO-ACF	2004	151.52%	0.58%	16.77%	29.67%	0.00%	153.72%	111.99%	0.73%	03/18/2013	7.82%	10.08%
550067140	CLO-ACF	2005	134.04%	284.71%	20.66%	54.25%	0.00%	284.71%	0.00%	70.93%	04/30/2012	7.55%	10.65%
550025326	CLO-ACF	2002	147.05%	8.28%	9.77%	4.99%	2.03%	19.77%	2.08%	6.15%	03/03/2011	7.54%	9.88%
550025721	CLO-ACF	2005	147.09%	0.18%	14.55%	20.89%	0.00%	135.66%	15.85%	7.28%	07/21/2014	7.52%	9.87%
550100467	CLO-ACF	2008	135.95%	27.91%	17.89%	17.47%	0.00%	99.48%	0.00%	51.06%	05/30/2014	7.36%	10.11%
550024765	CLO-ACF	2002	141.62%	0.26%	11.09%	13.21%	0.00%	82.25%	9.00%	3.33%	04/15/2009	7.35%	9.99%
550005238	CLO-ACF	1999	130.85%	0.05%	14.43%	9.21%	0.00%	29.85%	3.56%	0.08%	06/15/2005	7.29%	10.40%
550096261	CLO-ACF	2005	141.33%	0.80%	14.38%	28.64%	0.00%	188.15%	0.85%	1.23%	05/15/2013	7.28%	9.74%
550051795	CLO-ACF	2003	136.06%	1.88%	10.67%	10.22%	0.00%	33.44%	0.45%	1.24%	09/22/2008	7.16%	9.95%
550030007	CLO-ACF	2003	141.60%	7.47%	11.74%	6.14%	0.00%	30.42%	6.17%	6.11%	08/22/2011	7.14%	9.53%
550055825	CLO-ACF	2001	140.76%	3.53%	10.74%	5.95%	0.00%	23.29%	3.18%	3.35%	09/15/2008	7.08%	9.63%
550100015	CLO-ACF	2006	139.80%	145.50%	17.27%	17.02%	0.00%	145.50%	13.59%	34.37%	09/03/2013	6.67%	8.95%

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550033377	CLO-ACF	2004	149.69%	0.00%	7.59%	8.91%	0.00%	31.01%	0.00%	0.00%	06/24/2013	6.53%	8.41%
550022962	CLO-ACF	2003	128.13%	56.01%	17.03%	10.03%	0.00%	56.01%	6.61%	19.63%	01/13/2010	6.52%	9.59%
550033278	CLO-ACF	2004	124.37%	0.00%	14.92%	18.54%	0.00%	104.11%	0.00%	26.24%	04/24/2012	6.49%	10.05%
550073377	CLO-ACF	2002	119.87%	90.51%	16.28%	21.11%	0.00%	90.51%	7.66%	28.96%	10/25/2005	6.46%	10.45%
550036699	CLO-ACF	2004	137.20%	13.33%	14.03%	24.70%	0.00%	154.75%	154.75%	52.87%	08/20/2014	6.24%	8.64%
550031015	CLO-ACF	2003	136.30%	0.00%	13.18%	20.07%	0.00%	131.53%	0.00%	0.00%	04/23/2012	6.16%	8.52%
550100464	CLO-ACF	2008	118.89%	0.00%	21.44%	9.02%	0.00%	36.69%	1.61%	27.61%	01/24/2013	6.13%	10.19%
550076286	CLO-ACF	2003	115.37%	0.00%	14.49%	6.97%	0.00%	23.89%	12.94%	9.44%	09/05/2006	6.06%	10.85%
550019494	CLO-ACF	2005	133.48%	158.34%	17.27%	26.81%	0.55%	158.34%	9.15%	46.22%	03/26/2013	6.02%	8.44%
550100525	CLO-ACF	2012	110.07%	18.42%	19.57%	20.75%	0.00%	83.95%	47.88%	44.43%	06/19/2015	6.00%	13.50%
550052548	CLO-ACF	2003	127.33%	2.52%	11.93%	8.28%	0.00%	34.53%	0.01%	1.39%	07/15/2010	5.98%	8.89%
550100459	CLO-ACF	2008	127.14%	0.00%	26.63%	91.78%	0.00%	414.93%	3.48%	110.41%	08/01/2012	5.88%	8.57%
550034878	CLO-ACF	2004	124.64%	7.88%	13.70%	7.72%	0.00%	30.69%	0.00%	8.50%	10/20/2010	5.88%	8.98%
550100445	CLO-ACF	2007	129.70%	11.76%	15.37%	8.07%	0.00%	27.10%	23.48%	17.89%	04/29/2014	5.75%	8.25%
550061630	CLO-ACF	2000	120.90%	0.00%	8.63%	10.24%	0.00%	28.79%	0.00%	0.00%	03/27/2006	5.70%	9.16%
550008545	CLO-ACF	2000	123.59%	34.16%	12.80%	11.96%	0.00%	40.00%	17.77%	19.46%	02/24/2005	5.66%	8.65%
550100480	CLO-ACF	2008	121.53%	0.09%	23.80%	44.09%	0.09%	212.02%	1.06%	64.11%	04/16/2013	5.56%	8.75%
550054126	CLO-ACF	2004	129.20%	98.96%	17.85%	25.93%	0.00%	121.07%	121.07%	63.88%	08/22/2011	5.40%	7.82%
550100323	CLO-ACF	2007	129.41%	3.97%	16.00%	18.63%	0.00%	100.84%	100.84%	28.81%	09/09/2014	5.30%	7.63%
550011766	CLO-ACF	2005	127.57%	0.00%	9.77%	7.17%	0.00%	21.05%	0.00%	0.00%	03/20/2013	5.18%	7.68%
550045001	CLO-ACF	2003	133.28%	6.42%	8.50%	5.83%	0.00%	18.93%	6.73%	3.78%	04/15/2014	4.97%	7.00%
550037018	CLO-ACF	2004	129.00%	0.00%	13.37%	17.50%	0.00%	105.69%	0.00%	0.00%	12/02/2013	4.86%	7.05%
550016905	CLO-ACF	2005	128.29%	1.38%	13.35%	27.85%	0.00%	177.03%	177.03%	45.20%	12/15/2014	4.62%	6.77%
550032820	CLO-ACF	2004	124.11%	69.06%	12.51%	12.70%	0.00%	69.06%	1.68%	19.52%	02/15/2013	4.52%	6.94%
550068145	CLO-ACF	2003	112.39%	40.44%	14.63%	8.16%	6.19%	40.44%	9.18%	18.86%	01/16/2007	4.43%	8.66%
550033519	CLO-ACF	2004	123.29%	0.42%	12.57%	12.13%	0.00%	50.57%	0.00%	0.52%	03/12/2013	4.43%	6.87%
550010970	CLO-ACF	2004	125.44%	0.00%	11.11%	19.68%	0.00%	114.03%	0.00%	0.37%	07/27/2012	4.13%	6.18%
550073031	CLO-ACF	2003	122.57%	0.80%	9.89%	4.61%	0.00%	19.38%	0.00%	3.86%	10/18/2011	4.10%	6.39%
550099951	CLO-ACF	2006	122.91%	0.39%	12.80%	11.43%	0.00%	58.03%	0.00%	16.46%	04/17/2014	4.07%	6.28%
550076008	CLO-ACF	2002	113.75%	16.05%	17.72%	5.11%	5.11%	29.76%	17.51%	16.29%	10/25/2007	4.02%	7.54%
550100680	CLO-ACF	2006	121.89%	59.47%	12.32%	11.57%	0.00%	59.47%	4.16%	17.78%	07/15/2014	3.94%	6.20%
550035943	CLO-ACF	2004	119.31%	0.53%	12.29%	13.22%	0.00%	76.68%	0.00%	19.45%	01/15/2014	3.89%	6.42%
550099897	CLO-ACF	2006	121.87%	0.89%	14.06%	22.20%	0.00%	129.11%	129.11%	0.97%	09/22/2014	3.85%	6.06%
550090026	CLO-ACF	2001	116.01%	3.37%	7.60%	28.57%	0.00%	118.21%	118.21%	30.62%	12/07/2005	3.84%	6.65%
550084611	CLO-ACF	2001	110.86%	38.82%	20.22%	8.05%	0.00%	38.82%	14.53%	21.18%	01/22/2007	3.79%	7.95%
550031377	CLO-ACF	2004	125.64%	0.24%	9.18%	8.47%	0.00%	49.65%	1.74%	0.23%	07/22/2013	3.77%	5.62%
550080309	CLO-ACF	1999	111.30%	0.00%	17.45%	12.48%	0.00%	34.22%	0.00%	7.60%	04/12/2005	3.75%	7.72%
550100426	CLO-ACF	2007	113.58%	0.00%	13.98%	10.41%	0.00%	26.80%	25.97%	19.31%	02/27/2012	3.64%	6.79%
550087023	CLO-ACF	2005	112.55%	0.67%	13.62%	4.90%	0.67%	20.62%	8.79%	10.31%	11/25/2009	3.62%	7.02%
550032994	CLO-ACF	2004	118.43%	1.81%	12.14%	18.50%	0.00%	119.56%	0.00%	32.43%	09/16/2013	3.50%	5.87%

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550031611	CLO-ACF	2005	113.00%	135.78%	15.50%	25.93%	0.00%	135.78%	0.00%	33.83%	07/20/2012	3.50%	6.80%
550053584	CLO-ACF	2004	115.09%	0.00%	12.44%	12.05%	0.00%	43.60%	0.00%	0.00%	11/15/2010	3.29%	5.89%
550041031	CLO-ACF	2005	113.14%	5.51%	12.50%	8.18%	0.00%	26.44%	0.00%	4.85%	07/23/2012	3.24%	6.20%
550100447	CLO-ACF	2008	111.81%	13.39%	19.93%	11.36%	0.00%	32.19%	27.02%	33.67%	04/22/2013	3.22%	6.42%
550036091	CLO-ACF	2004	112.93%	110.66%	16.15%	19.47%	0.00%	110.66%	6.45%	33.67%	12/02/2011	3.11%	6.00%
550100803	CLO-ACF	2008	108.43%	0.98%	7.74%	3.79%	0.98%	14.21%	5.44%	4.66%	05/25/2011	3.06%	7.21%
550027587	CLO-ACF	2003	117.76%	0.00%	7.32%	4.96%	0.00%	15.59%	2.05%	2.09%	08/08/2011	2.95%	4.97%
550022545	CLO-ACF	2002	108.48%	23.35%	22.87%	14.33%	0.00%	71.59%	23.05%	20.09%	03/20/2007	2.94%	6.95%
550031108	CLO-ACF	2003	113.94%	0.00%	10.97%	11.85%	0.00%	60.47%	13.64%	31.92%	11/15/2013	2.84%	5.34%
550006231	CLO-ACF	1999	112.21%	0.33%	11.82%	8.78%	0.00%	26.47%	0.00%	1.72%	10/12/2006	2.82%	5.57%
550012306	CLO-ACF	2004	111.68%	0.00%	9.89%	8.58%	0.00%	24.70%	0.00%	0.00%	07/15/2011	2.76%	5.55%
550052876	CLO-ACF	2003	111.25%	2.58%	8.97%	7.11%	0.00%	26.71%	7.74%	4.47%	06/15/2011	2.35%	4.81%
550089015	CLO-ACF	2004	109.61%	0.03%	9.82%	7.91%	0.00%	29.31%	0.00%	0.03%	08/27/2012	2.26%	5.02%
550046346	CLO-ACF	2005	112.77%	0.00%	6.16%	4.41%	0.00%	11.92%	0.00%	3.23%	01/26/2012	2.23%	4.26%
550090974	CLO-ACF	1999	111.79%	27.74%	1.95%	6.17%	0.00%	27.74%	0.00%	6.84%	04/25/2005	2.01%	3.95%
550000095	CLO-ACF	2005	105.46%	24.92%	17.36%	9.77%	0.00%	33.06%	12.61%	16.69%	05/24/2011	1.73%	5.35%
550100995	CLO-ACF	2011	104.65%	23.63%	31.88%	61.87%	5.11%	245.76%	245.76%	74.33%	08/29/2014	1.70%	5.77%
550066953	CLO-ACF	2003	111.18%	0.00%	5.68%	4.19%	0.00%	16.87%	2.46%	2.40%	08/15/2012	1.62%	3.30%
550096170	CLO-ACF	2001	104.29%	0.00%	15.75%	9.42%	0.00%	38.00%	11.49%	12.83%	05/15/2005	1.54%	5.56%
550100942	CLO-ACF	2008	105.99%	0.88%	0.98%	3.72%	0.00%	15.84%	0.00%	0.22%	01/15/2013	1.41%	4.04%
550090538	CLO-ACF	1999	106.46%	0.60%	9.63%	12.52%	0.00%	31.86%	3.18%	0.64%	10/12/2004	1.32%	3.57%
550029469	CLO-ACF	2003	106.95%	4.78%	8.88%	6.82%	0.00%	19.14%	2.79%	3.82%	10/10/2014	1.30%	3.47%
550035213	CLO-ACF	2002	111.05%	0.24%	1.22%	1.85%	0.00%	6.40%	1.08%	0.92%	05/16/2011	1.22%	2.46%
550006436	CLO-ACF	1999	104.88%	9.83%	11.16%	7.01%	3.20%	26.23%	3.20%	6.54%	01/12/2007	1.19%	3.96%
550033931	CLO-ACF	2002	103.01%	0.00%	8.13%	8.64%	0.00%	28.47%	0.00%	0.00%	03/16/2009	0.91%	4.31%
550079712	CLO-ACF	2004	103.79%	0.20%	9.87%	12.72%	0.00%	71.43%	0.00%	2.20%	12/05/2013	0.74%	2.92%
550051731	CLO-ACF	2002	102.63%	16.71%	10.00%	8.16%	0.00%	30.33%	0.00%	4.93%	06/19/2013	0.63%	3.29%
550052366	CLO-ACF	2003	102.38%	0.00%	10.89%	19.75%	0.00%	121.00%	121.00%	30.48%	08/15/2012	0.50%	2.82%
550093095	CLO-ACF	2005	103.96%	134.66%	12.90%	33.61%	0.00%	134.66%	39.88%	103.96%	11/25/2013	0.47%	1.76%
550027701	CLO-ACF	2003	101.49%	0.00%	9.18%	10.82%	0.00%	41.49%	0.00%	0.00%	12/22/2008	0.44%	3.68%
550064192	CLO-ACF	2002	102.14%	4.18%	4.49%	2.51%	0.00%	11.09%	7.86%	8.75%	05/17/2011	0.27%	1.65%
550095175	CLO-ACF	1998	100.68%	0.00%	16.79%	13.89%	0.00%	39.77%	0.00%	10.19%	03/15/2004	0.24%	4.09%
550054536	CLO-ACF	2004	100.17%	0.00%	11.74%	27.15%	0.00%	158.79%	0.00%	40.43%	02/15/2013	0.03%	1.73%
550053303	CLO-ACF	2004	99.48%	0.47%	8.22%	9.14%	0.00%	41.89%	0.00%	0.14%	—	-0.12%	2.34%
550100407	CLO-ACF	2007	98.71%	18.18%	18.61%	23.20%	0.00%	105.78%	0.00%	38.91%	—	-0.35%	2.54%
550082940	CLO-ACF	2003	98.21%	71.79%	11.14%	13.24%	0.00%	71.79%	0.00%	18.47%	—	-0.43%	2.14%
550034747	CLO-ACF	2004	96.77%	0.00%	10.41%	16.75%	0.00%	97.72%	5.96%	26.33%	—	-0.62%	1.42%
550001238	CLO-ACF	1998	93.02%	0.00%	7.60%	19.44%	0.00%	70.12%	0.00%	0.00%	—	-0.80%	0.37%
550094278	CLO-ACF	2002	96.81%	10.54%	6.38%	6.79%	0.00%	19.03%	9.16%	14.00%	—	-0.96%	2.20%
550097007	CLO-ACF	2000	96.30%	0.03%	17.89%	9.66%	0.00%	36.00%	3.28%	13.30%	—	-1.36%	2.53%

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550037886	CLO-ACF	2004	91.71%	148.81%	10.30%	24.66%	0.00%	148.81%	0.00%	37.48%	—	-1.72%	0.39%
550095725	CLO-ACF	1999	91.44%	11.65%	8.44%	20.94%	0.00%	96.36%	96.36%	34.35%	—	-1.75%	0.31%
550031381	CLO-ACF	2004	92.24%	0.00%	9.57%	10.66%	0.00%	45.74%	0.00%	12.10%	—	-1.85%	0.58%
550014514	CLO-ACF	2001	81.09%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-1.85%	-0.92%
550033008	CLO-ACF	2004	92.63%	106.64%	10.28%	18.88%	0.00%	106.64%	0.00%	26.28%	—	-1.91%	0.75%
550052500	CLO-ACF	2003	91.01%	29.12%	10.38%	9.10%	0.00%	36.01%	2.41%	9.61%	—	-2.36%	0.29%
550038565	CLO-ACF	2000	89.27%	1.56%	8.32%	12.32%	0.00%	58.73%	18.39%	10.05%	—	-2.56%	-0.19%
550100002	CLO-ACF	2006	90.81%	17.07%	14.54%	7.28%	0.00%	25.35%	17.37%	23.61%	—	-2.83%	0.27%
550046095	CLO-ACF	2000	91.23%	0.00%	6.48%	11.18%	0.00%	53.74%	0.00%	0.00%	—	-2.91%	0.45%
550056993	CLO-ACF	2003	90.64%	0.00%	8.31%	9.33%	0.00%	27.37%	0.00%	0.00%	—	-3.10%	0.23%
550004508	CLO-ACF	2005	85.11%	28.27%	27.27%	18.08%	0.00%	54.15%	54.15%	51.15%	—	-3.24%	-1.14%
550100039	CLO-ACF	2006	82.63%	0.71%	9.70%	23.55%	0.00%	128.75%	0.00%	45.62%	—	-3.30%	-1.51%
550086097	CLO-ACF	2004	84.64%	0.79%	9.18%	20.74%	0.00%	122.28%	5.89%	2.31%	—	-3.49%	-1.33%
550040775	CLO-ACF	2003	85.51%	63.79%	9.94%	12.08%	0.00%	63.79%	0.00%	16.07%	—	-3.71%	-1.26%
550100899	CLO-ACF	2007	85.60%	4.31%	9.97%	9.20%	0.00%	31.77%	7.82%	9.37%	—	-3.93%	-1.30%
550044031	CLO-ACF	1999	75.28%	132.25%	9.79%	23.31%	0.00%	132.25%	10.74%	39.54%	—	-4.00%	-2.54%
550029231	CLO-ACF	2003	83.12%	1.88%	6.52%	6.93%	0.00%	25.82%	0.00%	0.47%	—	-4.13%	-1.85%
550011223	CLO-ACF	2000	83.88%	0.00%	6.21%	6.99%	0.00%	20.14%	0.00%	0.00%	—	-4.67%	-1.92%
550087576	CLO-ACF	2002	84.27%	0.00%	8.07%	10.85%	0.00%	30.20%	0.00%	0.00%	—	-5.00%	-1.98%
550090048	CLO-ACF	2005	78.29%	0.87%	9.12%	11.64%	0.00%	61.41%	61.41%	16.67%	—	-5.00%	-2.93%
550100432	CLO-ACF	2007	79.40%	164.92%	15.80%	34.96%	0.00%	164.92%	8.41%	48.23%	—	-5.16%	-2.85%
550003300	CLO-ACF	1998	79.44%	0.00%	4.82%	9.21%	0.00%	48.28%	0.00%	0.00%	—	-5.31%	-2.98%
550032698	CLO-ACF	2004	76.39%	30.96%	6.26%	8.04%	0.00%	32.86%	0.00%	12.34%	—	-5.40%	-3.42%
550100674	CLO-ACF	2006	73.69%	35.62%	7.90%	16.31%	0.00%	84.72%	84.72%	30.08%	—	-5.80%	-3.95%
550061821	CLO-ACF	2000	79.22%	0.00%	11.50%	8.32%	0.00%	32.95%	9.29%	11.25%	—	-6.09%	-3.42%
550023535	CLO-ACF	2002	84.94%	0.00%	18.08%	6.18%	0.00%	29.72%	23.96%	18.28%	—	-6.64%	-2.44%
550100607	CLO-ACF	2012	91.83%	351.61%	83.35%	134.22%	8.93%	351.61%	8.93%	91.83%	—	-6.65%	1.64%
550089809	CLO-ACF	1997	73.75%	6.94%	8.20%	8.53%	0.00%	29.15%	6.49%	6.02%	—	-7.00%	-4.72%
550027919	CLO-ACF	2003	77.70%	0.00%	7.06%	8.00%	0.00%	21.61%	0.00%	0.00%	—	-7.64%	-4.57%
550080307	CLO-ACF	1999	72.37%	0.00%	8.19%	8.57%	0.00%	26.22%	1.36%	5.68%	—	-7.78%	-5.41%
550068344	CLO-ACF	2000	66.95%	0.00%	6.59%	8.13%	0.00%	19.20%	14.76%	11.24%	—	-8.19%	-6.11%
550070450	CLO-ACF	2004	62.94%	0.00%	5.25%	4.96%	0.00%	21.08%	0.00%	1.03%	—	-8.31%	-6.57%
550087270	CLO-ACF	1996	48.60%	0.00%	2.62%	5.21%	0.00%	14.64%	0.00%	0.00%	—	-8.31%	-7.15%
550096021	CLO-ACF	2000	73.84%	8.35%	8.84%	2.66%	0.00%	10.93%	10.93%	7.79%	—	-8.39%	-5.60%
550078793	CLO-ACF	1998	77.60%	0.00%	9.78%	12.82%	0.00%	32.61%	0.00%	0.00%	—	-10.39%	-6.25%
550100892	CLO-ACF	2007	65.87%	82.14%	14.62%	17.69%	0.00%	82.14%	8.47%	27.49%	—	-11.77%	-8.99%
550100234	CLO-ACF	2007	71.70%	0.00%	13.43%	12.12%	0.00%	40.52%	0.00%	9.67%	—	-11.81%	-8.35%
550005898	CLO-ACF	1999	44.94%	7.78%	1.10%	3.37%	0.00%	15.19%	3.27%	2.78%	—	-12.54%	-11.01%
550028302	CLO-ACF	2003	71.19%	10.51%	9.90%	4.88%	3.78%	16.56%	3.78%	7.11%	—	-12.57%	-8.89%
550098100	CLO-ACF	1997	46.20%	0.00%	2.85%	4.23%	0.00%	10.38%	0.00%	0.00%	—	-13.60%	-12.00%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550066058	CLO-ACF	2003	61.05%	0.00%	5.01%	8.54%	0.00%	41.27%	0.00%	0.00%	—	-13.80%	-11.15%
550004417	CLO-ACF	2004	20.30%	2.65%	0.06%	0.40%	0.00%	2.65%	0.00%	0.53%	—	-14.44%	-13.55%
550003119	CLO-ACF	1998	16.61%	16.67%	0.86%	3.63%	0.00%	16.67%	0.63%	8.62%	—	-16.79%	-15.89%
550083212	CLO-ACF	2000	52.95%	0.00%	7.85%	8.91%	0.00%	45.32%	5.95%	8.00%	—	-17.47%	-15.07%
550081117	CLO-ACF	1999	38.42%	53.81%	4.83%	14.27%	0.00%	53.81%	0.00%	13.55%	—	-17.90%	-16.12%
550100224	CLO-ACF	2006	50.16%	0.00%	7.17%	5.02%	0.00%	13.84%	9.39%	6.16%	—	-18.17%	-15.82%
550100966	CLO-ACF	2008	52.89%	55.64%	16.20%	35.70%	0.00%	128.70%	128.70%	50.53%	—	-18.26%	-15.50%
550018423	CLO-ACF	2001	53.12%	6.84%	9.57%	4.73%	0.00%	16.20%	6.05%	6.48%	—	-19.53%	-16.71%
550005000	CLO-ACF	2002	52.51%	16.11%	12.38%	6.53%	0.00%	21.59%	18.87%	15.81%	—	-19.65%	-16.82%
550090090	CLO-ACF	1999	41.75%	0.00%	3.98%	9.49%	0.00%	31.59%	0.00%	0.00%	—	-20.13%	-18.17%
550042810	CLO-ACF	1998	17.20%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-20.54%	-19.44%
550012279	CLO-ACF	2000	28.70%	8.30%	1.87%	3.99%	0.00%	13.75%	7.84%	7.46%	—	-21.07%	-19.48%
550060541	CLO-ACF	1999	24.09%	0.00%	1.12%	2.58%	0.00%	9.92%	0.00%	0.00%	—	-21.10%	-19.73%
550059977	CLO-ACF	1999	46.57%	0.00%	3.15%	6.84%	0.00%	27.15%	0.00%	0.00%	—	-21.33%	-18.83%
550044662	CLO-ACF	1999	47.37%	0.00%	3.86%	9.36%	0.00%	35.08%	0.00%	0.00%	—	-21.66%	-19.13%
550018980	CLO-ACF	2005	17.90%	0.00%	1.45%	5.85%	0.00%	31.75%	0.00%	9.24%	—	-21.94%	-20.75%
550038337	CLO-ACF	1999	56.22%	0.00%	4.80%	8.57%	0.00%	28.15%	0.00%	0.00%	—	-21.98%	-18.72%
550008301	CLO-ACF	2000	54.67%	0.00%	3.56%	7.04%	0.00%	32.40%	0.00%	0.00%	—	-23.32%	-20.07%
550007373	CLO-ACF	2004	8.02%	32.92%	0.91%	5.41%	0.00%	32.92%	0.00%	8.02%	—	-23.89%	-23.02%
550089594	CLO-ACF	1998	23.70%	0.00%	1.35%	1.46%	0.00%	3.79%	0.79%	1.18%	—	-24.24%	-22.78%
550090979	CLO-ACF	1999	15.95%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-26.33%	-25.03%
550092390	CLO-ACF	2001	45.76%	116.85%	16.15%	31.84%	6.05%	116.85%	6.09%	33.71%	—	-26.40%	-23.39%
550093170	CLO-ACF	2001	37.99%	0.00%	7.74%	5.20%	0.00%	15.83%	1.20%	3.56%	—	-30.27%	-27.65%
550100469	CLO-ACF	2008	38.84%	14.94%	11.38%	3.47%	6.03%	16.89%	16.75%	15.83%	—	-32.35%	-29.51%
550080128	CLO-ACF	2005	47.55%	0.75%	1.78%	0.96%	0.69%	3.30%	0.70%	0.71%	—	-32.49%	-29.23%
550089890	CLO-ACF	1999	14.12%	0.00%	2.35%	5.47%	0.00%	17.90%	0.00%	0.00%	—	-33.97%	-32.49%
550073642	CLO-ACF	1998	39.84%	0.00%	4.97%	8.06%	0.00%	23.87%	0.00%	0.00%	—	-35.50%	-32.37%
550095258	CLO-ACF	1999	5.35%	0.00%	0.30%	1.53%	0.00%	8.08%	0.00%	0.00%	—	-35.93%	-34.91%
550100503	CLO-ACF	2010	30.42%	13.84%	6.85%	2.96%	0.00%	13.84%	0.00%	6.52%	—	-36.54%	-34.20%
550075133	CLO-ACF	2002	33.21%	0.00%	7.80%	4.88%	0.00%	14.65%	6.52%	6.51%	—	-36.56%	-33.96%
550042389	CLO-ACF	1998	64.36%	0.00%	7.60%	18.16%	0.00%	66.27%	0.00%	0.00%	—	-38.87%	-31.58%
550002060	CLO-ACF	1998	25.99%	0.00%	2.69%	5.91%	0.00%	19.79%	0.00%	0.00%	—	-39.41%	-38.26%
550073122	CLO-ACF	1998	3.53%	0.00%	1.78%	2.61%	0.00%	6.43%	5.91%	3.53%	—	-40.00%	-39.03%
550089247	CLO-ACF	1997	40.69%	0.00%	5.18%	9.95%	0.00%	30.77%	0.00%	0.00%	—	-41.60%	-37.91%
550057068	CLO-ACF	1998	25.65%	0.00%	3.38%	7.66%	0.00%	26.06%	0.00%	0.00%	—	-42.19%	-39.72%
550057955	CLO-ACF	1997	48.30%	0.00%	3.03%	9.03%	0.00%	43.87%	0.00%	0.00%	—	-43.74%	-39.02%
550101010	CLO-ACF	2012	26.50%	21.14%	8.94%	3.89%	6.68%	21.14%	8.01%	11.25%	—	-47.10%	-44.61%
550100710	CLO-ACF	2006	7.33%	1.78%	1.51%	3.63%	0.00%	13.78%	0.06%	0.33%	—	-50.84%	-49.68%
550100925	CLO-ACF	2008	5.20%	4.39%	0.26%	1.03%	0.00%	4.39%	0.00%	1.09%	—	-51.82%	-50.55%
550100603	CLO-ACF	2013	28.47%	26.08%	12.26%	4.99%	8.70%	26.08%	11.22%	14.71%	—	-53.13%	-50.31%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550001254	CLO-ACF	1998	60.02%	0.00%	4.76%	20.18%	0.00%	120.72%	0.00%	0.00%	—	-53.34%	-45.51%
550101027	CLO-ACF	2013	25.57%	17.39%	9.88%	2.53%	8.55%	17.39%	9.14%	11.17%	—	-54.36%	-51.80%
550078531	CLO-ACF	1997	41.15%	0.00%	3.57%	11.94%	0.00%	57.62%	0.00%	0.00%	—	-60.42%	-55.99%
550040204	CLO-ACF	2006	19.62%	0.00%	2.78%	3.78%	0.00%	15.64%	0.00%	0.01%	—	-60.52%	-58.51%
550100906	CLO-ACF	2007	2.50%	0.00%	0.47%	0.11%	0.00%	0.49%	0.49%	0.37%	—	-64.16%	-63.26%
550024340	CLO-ACF	2005	11.61%	0.00%	1.11%	2.26%	0.00%	7.45%	0.00%	0.00%	—	-64.89%	-63.19%
550097253	CLO-ACF	2001	14.67%	0.00%	7.98%	11.30%	0.00%	27.28%	0.00%	0.00%	—	-65.12%	-63.06%
550100991	CLO-ACF	2008	16.99%	10.55%	8.45%	3.78%	0.60%	14.77%	10.58%	9.22%	—	-66.95%	-64.89%
550100482	CLO-ACF	2010	18.14%	9.02%	9.49%	1.93%	5.86%	12.45%	9.25%	10.08%	—	-71.09%	-69.00%
550100484	CLO-ACF	2010	19.81%	15.04%	13.12%	3.87%	4.94%	16.13%	15.69%	14.49%	—	-77.13%	-75.02%
550060199	CLO-ACF	1999	12.76%	0.00%	1.56%	3.41%	0.00%	10.07%	0.00%	0.00%	—	-80.82%	-79.25%
550100226	CLO-ACF	2006	13.20%	0.00%	0.12%	0.38%	0.00%	1.39%	0.00%	0.00%	—	-82.68%	-81.35%
550100478	CLO-ACF	2009	12.00%	9.88%	10.42%	1.54%	8.86%	12.53%	8.86%	12.00%	—	-93.07%	-92.16%
550100513	CLO-ACF	2011	6.03%	5.49%	4.71%	0.97%	2.84%	5.49%	4.69%	5.17%	—	-94.19%	-93.61%
550055255	CLO-ACF	1998	8.65%	0.00%	0.75%	3.87%	0.00%	25.01%	0.00%	0.00%	—	-95.75%	-95.20%
550009203	CLO-ACF	2005	2.99%	0.00%	1.08%	3.41%	0.00%	11.86%	0.00%	0.00%	—	-99.07%	-98.93%
550058645	CLO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550005876	CLO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550046876	CLO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550082983	CLO-ACF	2004	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550100472	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550100461	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	0.00%	—	-100.00%	-100.00%
550100457	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550100926	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	2.40%	9.60%	54.35%	17.22%	-3.71%	-100.00%	25.10%
XIRR 90	5.36%	12.50%	59.97%	21.17%	-1.30%	-100.00%	25.70%
Total Cash Return	146.58%	148.01%	648.43%	200.81%	84.94%	0.00%	78.54%
Current Dividend Yield	36.87%	1.78%	665.76%	33.77%	0.00%	0.00%	90.49%
LTM Divided Yield	25.70%	12.82%	199.19%	46.24%	0.91%	0.00%	32.97%
Mean Divided Yield	16.93%	16.81%	83.35%	23.54%	8.50%	0.00%	10.57%

CLO-ACF 1.0 Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	3.16%	9.60%	54.35%	17.12%	-3.10%	-100.00%	23.69%
XIRR 90	6.03%	12.25%	59.97%	20.69%	-0.92%	-100.00%	24.25%
Total Cash Return	148.89%	150.73%	648.43%	203.24%	85.60%	0.00%	78.60%
Current Dividend Yield	35.25%	1.41%	665.76%	33.77%	0.00%	0.00%	87.29%
LTM Divided Yield	24.28%	12.07%	199.19%	43.23%	0.71%	0.00%	31.79%
Mean Divided Yield	16.32%	16.80%	72.00%	22.87%	8.33%	0.00%	9.48%

CLO-ACF 2.0 Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-10.57%	12.03%	38.06%	19.31%	-54.36%	-94.19%	40.35%
XIRR 90	-6.09%	16.87%	43.71%	24.50%	-51.80%	-93.61%	42.03%
Total Cash Return	106.85%	123.28%	247.30%	159.26%	25.57%	6.03%	65.78%
Current Dividend Yield	64.80%	17.39%	463.07%	27.17%	4.51%	0.00%	130.98%
LTM Divided Yield	50.18%	21.43%	127.00%	91.83%	11.17%	5.17%	41.97%
Mean Divided Yield	27.45%	19.57%	83.35%	40.98%	9.88%	4.71%	19.24%

B3. CDO-EM

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 25

Deal Type⁵: CDO-EM, All Vintage Years

Sorted by XIRR, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550051422	CDO-EM	2002	326.77%	23.01%	27.53%	4.73%	21.80%	36.17%	24.22%	23.66%	02/11/2006	52.45%	58.99%
550062479	CDO-EM	1998	210.44%	0.00%	14.51%	20.68%	0.00%	66.59%	0.00%	0.00%	09/02/2001	28.28%	33.72%
550016116	CDO-EM	2001	222.36%	0.00%	21.25%	9.74%	0.00%	35.89%	15.46%	7.75%	12/10/2005	26.95%	31.57%
550092995	CDO-EM	2001	171.26%	0.00%	12.94%	6.05%	0.00%	16.94%	16.21%	8.16%	07/26/2004	22.94%	28.18%
550033001	CDO-EM	2004	170.11%	16.58%	16.21%	3.59%	7.91%	19.83%	19.83%	27.63%	02/11/2008	19.38%	23.78%
550096677	CDO-EM	1997	239.63%	16.22%	10.55%	1.62%	9.02%	16.22%	9.02%	12.62%	07/16/2004	15.54%	17.74%
550089193	CDO-EM	1997	216.87%	28.18%	19.10%	10.51%	2.51%	43.32%	8.90%	18.61%	03/25/2003	15.46%	17.93%
550089233	CDO-EM	2006	171.57%	0.00%	15.95%	13.56%	0.00%	53.74%	53.74%	43.21%	03/23/2011	13.35%	16.63%
550000482	CDO-EM	1997	162.57%	0.00%	4.81%	4.80%	0.00%	16.35%	0.38%	0.19%	11/30/2005	7.47%	9.28%
550009733	CDO-EM	1999	147.26%	3.35%	5.22%	2.66%	0.00%	9.31%	0.00%	4.47%	07/25/2005	7.44%	9.61%
550091731	CDO-EM	2000	127.81%	0.00%	10.32%	6.19%	0.00%	20.11%	2.89%	1.46%	03/12/2006	6.53%	9.60%
550055806	CDO-EM	2002	149.28%	151.66%	16.41%	33.08%	0.00%	151.66%	9.36%	84.29%	10/31/2011	5.72%	7.35%
550008320	CDO-EM	1997	143.02%	13.33%	7.01%	10.90%	0.00%	30.30%	0.00%	6.72%	01/15/2006	5.50%	7.20%
550097279	CDO-EM	2002	106.14%	26.97%	15.18%	5.33%	12.01%	26.97%	12.39%	19.69%	10/25/2005	2.37%	6.73%
550096939	CDO-EM	1998	112.16%	5.52%	4.68%	3.10%	0.00%	10.03%	4.31%	4.93%	09/24/2004	2.08%	4.06%
550087856	CDO-EM	1998	113.34%	19.17%	6.68%	5.11%	1.38%	19.17%	4.17%	11.72%	11/21/2006	1.58%	2.93%
550096976	CDO-EM	1999	94.79%	0.00%	3.41%	2.55%	0.00%	7.33%	0.00%	0.00%	—	-1.02%	1.00%
550073477	CDO-EM	1997	84.42%	7.60%	7.34%	4.02%	0.76%	12.96%	6.04%	6.84%	—	-2.38%	-0.91%
550098103	CDO-EM	1999	79.00%	16.91%	6.48%	5.41%	0.81%	16.91%	2.61%	9.74%	—	-5.20%	-2.93%
550079716	CDO-EM	1997	53.65%	0.15%	3.17%	3.42%	0.00%	7.87%	0.06%	0.10%	—	-8.34%	-7.07%
550055375	CDO-EM	1999	24.25%	0.00%	2.02%	2.47%	0.00%	11.65%	0.00%	0.00%	—	-22.77%	-21.41%
550035432	CDO-EM	1997	28.91%	0.00%	6.14%	10.00%	0.00%	25.24%	0.00%	0.00%	—	-35.27%	-32.86%
550025794	CDO-EM	2005	32.41%	19.68%	10.79%	5.58%	0.88%	19.68%	9.53%	14.64%	—	-39.44%	-36.69%
550000603	CDO-EM	1997	11.39%	0.00%	0.81%	2.57%	0.00%	12.14%	0.00%	0.00%	—	-85.00%	-83.67%
550058298	CDO-EM	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-99.02%	-99.01%

CDO-EM Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-2.61%	5.50%	52.45%	15.54%	-22.77%	-99.02%	32.46%
XIRR 90	0.07%	7.20%	58.99%	17.93%	-21.41%	-99.01%	33.51%
Total Cash Return	127.98%	127.81%	326.77%	171.57%	32.41%	0.00%	78.72%
Current Dividend Yield	13.93%	3.35%	151.66%	19.17%	0.00%	0.00%	29.70%
LTM Divided Yield	12.26%	6.84%	84.29%	18.61%	0.00%	0.00%	18.05%
Mean Divided Yield	9.94%	7.34%	27.53%	15.95%	3.41%	0.00%	6.81%

B4. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 37

Deal Type⁵: SME-CLO, All Vintage Years

Sorted by XIRR, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100784	SME-CLO	2007	310.96%	25.72%	34.04%	8.31%	6.10%	45.70%	23.32%	34.62%	12/15/2010	30.14%	34.04%
550100001	SME-CLO	2006	304.99%	145.47%	34.03%	28.69%	0.00%	145.47%	0.00%	46.07%	11/22/2010	25.79%	28.95%
550063598	SME-CLO	2002	459.49%	3.18%	38.27%	64.57%	0.00%	395.06%	48.24%	132.70%	07/10/2007	22.91%	25.06%
550100703	SME-CLO	2007	232.63%	400.31%	35.68%	73.28%	0.00%	400.31%	12.35%	116.12%	02/15/2012	19.99%	23.08%
550029223	SME-CLO	2005	221.75%	1040.90%	33.02%	113.03%	1.33%	1040.90%	14.41%	106.53%	02/01/2011	19.28%	22.47%
550100821	SME-CLO	2007	246.26%	0.00%	22.70%	17.97%	0.00%	51.38%	2.27%	9.14%	04/16/2012	18.74%	21.37%
550100802	SME-CLO	2007	154.11%	136.60%	29.37%	28.58%	0.00%	136.60%	8.11%	42.90%	07/20/2011	16.42%	21.30%
550100901	SME-CLO	2007	178.77%	0.00%	19.18%	11.12%	0.00%	38.68%	30.43%	30.20%	07/11/2013	14.06%	16.95%
550100863	SME-CLO	2007	185.70%	13.52%	18.27%	5.37%	4.64%	25.59%	12.28%	15.84%	04/15/2013	13.89%	16.70%
550100778	SME-CLO	2007	161.51%	9.45%	19.57%	14.01%	0.00%	42.42%	10.56%	13.95%	02/01/2012	11.91%	14.88%
550100689	SME-CLO	2006	151.23%	1.16%	13.28%	11.46%	1.16%	65.95%	1.39%	18.17%	07/20/2011	11.58%	15.11%
550006916	SME-CLO	2006	127.46%	0.00%	17.54%	9.07%	0.00%	39.65%	4.14%	8.71%	10/20/2011	7.23%	10.75%
550100822	SME-CLO	2007	100.48%	0.00%	0.09%	0.56%	0.00%	4.47%	0.00%	0.00%	01/22/2013	0.13%	3.21%
550099995	SME-CLO	2006	71.85%	7.94%	10.56%	12.14%	0.00%	57.91%	57.91%	16.25%	—	-6.08%	-3.86%
550100905	SME-CLO	2007	78.64%	22.12%	15.55%	5.21%	4.05%	24.88%	24.88%	27.83%	—	-6.96%	-4.00%
550006501	SME-CLO	2003	55.28%	64.84%	7.80%	13.26%	0.00%	64.84%	2.18%	21.51%	—	-10.14%	-8.44%
550101011	SME-CLO	2012	85.11%	265.00%	68.55%	100.67%	3.06%	265.00%	61.96%	83.91%	—	-12.20%	-4.42%
550097113	SME-CLO	1999	38.43%	0.00%	3.26%	5.98%	0.00%	27.05%	0.00%	0.00%	—	-15.79%	-14.24%
550010723	SME-CLO	2003	37.60%	62.47%	6.00%	12.69%	0.00%	62.47%	15.36%	22.02%	—	-16.56%	-14.97%
550078908	SME-CLO	2005	10.42%	0.09%	1.16%	4.66%	0.00%	24.03%	0.11%	2.67%	—	-31.60%	-30.57%
550100897	SME-CLO	2007	43.93%	0.00%	7.71%	18.24%	0.00%	106.62%	0.00%	0.00%	—	-32.50%	-29.62%
550100889	SME-CLO	2007	22.17%	0.00%	3.69%	6.60%	0.00%	19.55%	0.00%	5.36%	—	-33.48%	-31.80%
550100697	SME-CLO	2006	62.36%	0.00%	2.70%	3.15%	0.00%	9.17%	0.00%	0.00%	—	-34.90%	-28.80%
550100993	SME-CLO	2011	43.79%	22.58%	17.60%	11.16%	0.00%	31.93%	31.93%	30.37%	—	-37.36%	-33.67%
550100997	SME-CLO	2011	35.33%	0.06%	9.61%	3.78%	0.06%	14.21%	3.34%	6.46%	—	-40.05%	-37.13%
550031308	SME-CLO	2005	1.74%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-50.44%	-49.53%
550101009	SME-CLO	2012	18.88%	31.41%	7.29%	6.05%	0.00%	31.41%	6.20%	7.24%	—	-61.30%	-59.21%
550100830	SME-CLO	2007	19.79%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-84.16%	-82.17%
550100982	SME-CLO	2010	6.41%	5.71%	5.10%	2.59%	0.00%	7.01%	6.14%	6.41%	—	-88.91%	-87.99%
550101001	SME-CLO	2012	2.48%	1.72%	1.72%	0.00%	1.72%	1.72%	—	2.48%	—	-92.36%	-91.77%
550101005	SME-CLO	2012	2.99%	3.59%	1.20%	1.69%	0.00%	3.59%	0.00%	2.99%	—	-93.98%	-93.45%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550063036	SME-CLO	2006	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-99.99%	-99.99%
550100994	SME-CLO	2011	1.21%	4.69%	4.69%	0.00%	4.69%	4.69%	—	1.21%	—	-100.00%	-100.00%
550032233	SME-CLO	2004	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550062741	SME-CLO	2004	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550086137	SME-CLO	2004	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550027585	SME-CLO	2006	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-30.72%	-16.56%	30.14%	13.89%	-92.36%	-100.00%	45.38%
XIRR 90	-28.43%	-14.97%	34.04%	16.70%	-91.77%	-100.00%	46.54%
Total Cash Return	93.88%	43.93%	459.49%	161.51%	2.48%	0.00%	108.94%
Current Dividend Yield	61.31%	1.72%	1040.90%	25.72%	0.00%	0.00%	182.02%
LTM Divided Yield	21.94%	7.24%	132.70%	30.20%	0.00%	0.00%	33.60%
Mean Divided Yield	13.22%	7.71%	68.55%	19.57%	0.09%	0.00%	15.04%

B5. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 12

Deal Type⁵: TRUPS, All Vintage Years

Sorted by XIRR, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550033806	TRUPS	2004	208.12%	12.10%	20.24%	4.05%	12.10%	39.31%	39.31%	21.12%	08/24/2009	16.67%	19.77%
550049363	TRUPS	2002	155.40%	1.27%	13.02%	12.35%	0.00%	29.03%	0.00%	0.32%	07/03/2006	14.08%	18.39%
550100962	TRUPS	2002	130.08%	8.37%	11.27%	14.55%	0.00%	38.07%	0.00%	2.11%	09/11/2006	11.39%	16.74%
550100965	TRUPS	2003	143.89%	42.34%	12.69%	14.92%	0.00%	42.34%	0.00%	10.90%	11/23/2007	10.08%	13.62%
550044645	TRUPS	2002	128.93%	0.00%	9.88%	11.40%	0.00%	26.71%	0.00%	0.00%	07/03/2006	9.66%	14.21%
550052954	TRUPS	2001	134.86%	0.00%	9.56%	19.22%	0.00%	87.42%	0.00%	0.00%	08/01/2006	8.43%	11.74%
550082740	TRUPS	2003	106.36%	0.00%	10.42%	11.25%	0.00%	24.97%	0.00%	0.00%	10/15/2007	2.51%	7.08%
550064710	TRUPS	2003	100.48%	0.00%	9.27%	11.43%	0.00%	41.19%	0.00%	0.00%	08/01/2008	0.19%	4.56%
550085861	TRUPS	2000	81.20%	3.26%	6.39%	8.56%	0.00%	35.21%	3.44%	5.16%	—	-2.24%	-1.12%
550094019	TRUPS	2003	86.52%	0.25%	7.98%	14.74%	0.00%	65.58%	0.00%	0.06%	—	-6.42%	-1.84%
550100998	TRUPS	2003	23.35%	46.60%	5.82%	15.41%	0.00%	46.60%	0.00%	23.35%	—	-12.55%	-11.70%
550100413	TRUPS	2007	17.83%	0.00%	1.41%	5.50%	0.00%	25.42%	0.00%	0.00%	—	-94.42%	-93.38%

TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-3.55%	5.47%	16.67%	10.08%	-6.42%	-94.42%	28.64%
XIRR 90	-0.16%	9.41%	19.77%	14.21%	-1.84%	-93.38%	29.53%
Total Cash Return	109.75%	117.65%	208.12%	134.86%	81.20%	17.83%	51.40%
Current Dividend Yield	9.52%	0.76%	46.60%	8.37%	0.00%	0.00%	16.09%
LTM Divided Yield	5.25%	0.19%	23.35%	5.16%	0.00%	0.00%	8.22%
Mean Divided Yield	9.83%	9.72%	20.24%	11.27%	6.39%	1.41%	4.40%

II. VINTAGE INDICES²

A. Vintage Year 1997 - Non-Terminated Deals³

A1. CBO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CBO-ACF, 1997

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550000421	CBO-ACF	1997	91.54%	0.00%	5.08%	12.42%	0.00%	64.45%	0.00%	0.00%	—	-1.74%	0.35%

1997 CBO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-1.74%	-1.74%	-1.74%	—	—	-1.74%	0.00%
XIRR 90	0.35%	0.35%	0.35%	—	—	0.35%	0.00%
Total Cash Return	91.54%	91.54%	91.54%	—	—	91.54%	0.00%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Divided Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Divided Yield	5.08%	5.08%	5.08%	—	—	5.08%	0.00%

1997 CBO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	16.30%
2	25.56%
3	7.77%
4	9.62%
5	0.00%
6	0.00%
7	0.00%
8	0.00%
9	0.00%
10	0.00%
11	32.29%

Years Since Close	Mean
12	0.00%
13	0.00%
15	0.00%
16	0.00%
17	0.00%
18	0.00%
19	0.00%

A2. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CLO-ACF, 1997

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550000588	CLO-ACF	1997	155.58%	0.00%	8.61%	12.30%	0.00%	37.02%	0.00%	0.00%	08/01/2001	14.09%	18.11%

1997 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	14.09%	14.09%	14.09%	—	—	14.09%	0.00%
XIRR 90	18.11%	18.11%	18.11%	—	—	18.11%	0.00%
Total Cash Return	155.58%	155.58%	155.58%	—	—	155.58%	0.00%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Divided Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Divided Yield	8.61%	8.61%	8.61%	—	—	8.61%	0.00%

1997 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	13.52%
2	32.01%
3	29.22%
4	27.82%
5	17.77%
6	4.65%
7	19.51%
8	11.07%
9	0.00%
10	0.00%
11	0.00%
12	0.00%
13	0.00%
14	0.00%
15	0.00%
16	0.00%

Years Since Close	Mean
17	0.00%
18	0.00%
19	0.00%

B. Vintage Year 1998 - Non-Terminated Deals³

B1. CBO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 2

Deal Type⁵: CBO-ACF, 1998

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550000736	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-83.12%	-82.97%
550043180	CBO-ACF	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

1998 CBO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-91.56%	-91.56%	-83.12%	—	—	-100.00%	8.44%
XIRR 90	-91.49%	-91.49%	-82.97%	—	—	-100.00%	8.51%
Total Cash Return	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%

1998 CBO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	0.00%
2	0.00%
3	0.00%
4	0.00%
5	0.00%
6	0.00%
7	0.00%
8	0.00%
9	0.00%
10	0.00%
11	0.00%
12	0.00%
13	0.00%

B2. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CLO-ACF, 1998

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550042166	CLO-ACF	1998	105.44%	0.00%	5.79%	10.67%	0.00%	36.63%	0.00%	0.40%	05/01/2005	1.74%	5.52%

1998 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	1.74%	1.74%	1.74%	—	—	1.74%	0.00%
XIRR 90	5.52%	5.52%	5.52%	—	—	5.52%	0.00%
Total Cash Return	105.44%	105.44%	105.44%	—	—	105.44%	0.00%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Divided Yield	0.40%	0.40%	0.40%	—	—	0.40%	0.00%
Mean Divided Yield	5.79%	5.79%	5.79%	—	—	5.79%	0.00%

1998 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	15.91%
2	23.21%
3	27.20%
4	20.48%
5	9.23%
6	2.32%
7	2.98%
8	0.00%
9	0.00%
10	0.00%
11	0.00%
12	0.00%
13	0.00%
14	0.00%
15	0.00%

Years Since Close	Mean
16	0.00%
17	4.10%
18	0.00%

C. Vintage Year 1999 - Non-Terminated Deals³

C1. CBO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 3

Deal Type⁵: CBO-ACF, 1999

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550003793	CBO-ACF	1999	50.36%	0.00%	4.00%	9.12%	0.00%	29.99%	0.00%	0.00%	—	-39.52%	-34.93%
550046068	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550060055	CBO-ACF	1999	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

1999 CBO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-79.84%	-100.00%	-39.52%	—	—	-100.00%	28.51%
XIRR 90	-78.31%	-100.00%	-34.93%	—	—	-100.00%	30.67%
Total Cash Return	16.79%	0.00%	50.36%	—	—	0.00%	23.74%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Divided Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Divided Yield	1.33%	0.00%	4.00%	—	—	0.00%	1.88%

1999 CBO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	5.80%
2	6.57%
3	4.42%
4	0.00%
5	0.00%
6	0.00%
7	0.00%
8	0.00%
9	0.00%
10	0.00%

Years Since Close	Mean
11	0.00%
12	0.00%
13	0.00%

C2. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 2

Deal Type⁵: CLO-ACF, 1999

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550004906	CLO-ACF	1999	135.32%	0.00%	8.32%	11.72%	0.00%	37.46%	0.00%	0.00%	08/01/2005	6.57%	9.02%
550006527	CLO-ACF	1999	61.53%	0.00%	3.91%	6.79%	0.00%	22.52%	0.00%	0.00%	—	-7.48%	-5.92%

1999 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-0.46%	-0.46%	6.57%	—	—	-7.48%	7.03%
XIRR 90	1.55%	1.55%	9.02%	—	—	-5.92%	7.47%
Total Cash Return	98.43%	98.43%	135.32%	—	—	61.53%	36.90%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Dividend Yield	6.11%	6.11%	8.32%	—	—	3.91%	2.20%

1999 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	0.28%
2	0.00%
3	11.25%
4	16.59%
5	17.09%
6	18.77%
7	16.06%
8	12.83%
9	5.56%
10	0.00%
11	0.00%
12	0.00%
13	0.00%
14	0.00%

Years Since Close	Mean
15	0.00%
16	0.00%
17	0.00%

D. Vintage Year 2000 - Non-Terminated Deals³

D1. CBO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 4

Deal Type⁵: CBO-ACF, 2000

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550061807	CBO-ACF	2000	57.29%	0.00%	3.81%	7.54%	0.00%	32.93%	0.00%	0.00%	—	-17.13%	-14.28%
550010015	CBO-ACF	2000	20.78%	0.00%	1.65%	6.02%	0.00%	28.51%	0.00%	0.00%	—	-80.26%	-78.07%
550046107	CBO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550007817	CBO-ACF	2000	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

2000 CBO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-74.35%	-90.13%	-17.13%	—	—	-100.00%	34.00%
XIRR 90	-73.09%	-89.04%	-14.28%	—	—	-100.00%	35.11%
Total Cash Return	19.52%	10.39%	57.29%	—	—	0.00%	23.40%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Dividend Yield	1.37%	0.82%	3.81%	—	—	0.00%	1.57%

2000 CBO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	2.55%
2	7.67%
3	2.12%
4	2.48%
5	3.51%
6	1.20%
7	0.00%
8	0.00%
9	0.00%
10	0.00%
11	0.00%

Years Since Close	Mean
12	0.00%
13	0.00%
14	0.00%
15	0.00%
16	0.00%

D2. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 2

Deal Type⁵: CLO-ACF, 2000

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550012625	CLO-ACF	2000	111.82%	0.00%	8.15%	8.54%	0.00%	26.10%	0.00%	0.00%	08/28/2007	3.19%	6.44%
550010403	CLO-ACF	2000	68.00%	0.00%	5.13%	10.08%	0.00%	37.42%	0.00%	0.00%	—	-15.56%	-11.70%

2000 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-6.19%	-6.19%	3.19%	—	—	-15.56%	9.38%
XIRR 90	-2.63%	-2.63%	6.44%	—	—	-11.70%	9.07%
Total Cash Return	89.91%	89.91%	111.82%	—	—	68.00%	21.91%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Dividend Yield	6.64%	6.64%	8.15%	—	—	5.13%	1.51%

2000 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	17.92%
2	16.84%
3	12.66%
4	16.39%
5	8.35%
6	6.90%
7	8.03%
8	2.82%
9	0.00%
10	0.00%
11	0.00%
12	0.00%
13	0.00%
14	0.00%
15	0.00%

D3. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 2

Deal Type⁵: TRUPS, 2000

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550091054	TRUPS	2000	141.95%	0.00%	9.18%	11.62%	0.00%	30.05%	0.00%	0.00%	03/15/2007	7.41%	9.93%
550069395	TRUPS	2000	58.53%	0.00%	3.88%	8.11%	0.00%	22.69%	0.00%	0.00%	—	-13.32%	-11.08%

2000 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-2.95%	-2.95%	7.41%	—	—	-13.32%	10.37%
XIRR 90	-0.58%	-0.58%	9.93%	—	—	-11.08%	10.50%
Total Cash Return	100.24%	100.24%	141.95%	—	—	58.53%	41.71%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Dividend Yield	6.53%	6.53%	9.18%	—	—	3.88%	2.65%

2000 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	16.22%
2	17.00%
3	0.00%
4	0.00%
5	13.30%
6	13.66%
7	22.50%
8	11.68%
9	5.88%
10	0.00%
11	0.00%
12	0.00%
13	0.00%

Years Since Close	Mean
14	0.00%
15	0.00%
16	0.00%

E. Vintage Year 2001 - Non-Terminated Deals³

E1. CBO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CBO-ACF, 2001

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550013376	CBO-ACF	2001	18.62%	0.00%	1.42%	6.79%	0.00%	34.00%	0.00%	0.00%	—	-95.35%	-94.36%

2001 CBO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-95.35%	-95.35%	-95.35%	—	—	-95.35%	0.00%
XIRR 90	-94.36%	-94.36%	-94.36%	—	—	-94.36%	0.00%
Total Cash Return	18.62%	18.62%	18.62%	—	—	18.62%	0.00%
Current Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
LTM Dividend Yield	0.00%	0.00%	0.00%	—	—	0.00%	0.00%
Mean Dividend Yield	1.42%	1.42%	1.42%	—	—	1.42%	0.00%

2001 CBO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	18.62%
2	0.00%
3	0.00%
4	0.00%
5	0.00%
6	0.00%
7	0.00%
8	0.00%
9	0.00%
10	0.00%
11	0.00%
12	0.00%
13	0.00%

E2. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 4

Deal Type⁵: CLO-ACF, 2001

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550048321	CLO-ACF	2001	293.82%	0.41%	17.85%	11.17%	0.40%	46.26%	0.54%	8.00%	01/31/2005	23.71%	27.29%
550062886	CLO-ACF	2001	168.75%	0.00%	11.93%	15.04%	0.00%	56.86%	0.00%	0.00%	08/01/2005	16.35%	20.42%
550081625	CLO-ACF	2001	128.32%	0.00%	9.01%	7.97%	0.00%	34.39%	0.00%	0.00%	04/10/2012	4.65%	6.85%
550016677	CLO-ACF	2001	117.54%	0.00%	8.11%	7.22%	0.00%	24.85%	3.64%	4.28%	03/27/2012	2.10%	3.53%

2001 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	11.70%	10.50%	23.71%	—	—	2.10%	8.77%
XIRR 90	14.52%	13.63%	27.29%	—	—	3.53%	9.72%
Total Cash Return	177.11%	148.54%	293.82%	—	—	117.54%	70.04%
Current Dividend Yield	0.10%	0.00%	0.41%	—	—	0.00%	0.18%
LTM Dividend Yield	3.07%	2.14%	8.00%	—	—	0.00%	3.34%
Mean Dividend Yield	11.73%	10.47%	17.85%	—	—	8.11%	3.81%

2001 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	9.39%
2	19.29%
3	17.30%
4	21.46%
5	15.88%
6	12.39%
7	15.51%
8	14.48%
9	8.51%
10	8.37%
11	5.29%
12	16.35%

Years Since Close	Mean
13	6.73%
14	4.76%
15	1.40%

E3. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 4

Deal Type⁵: TRUPS, 2001

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550043424	TRUPS	2001	136.12%	0.98%	9.70%	10.99%	0.53%	27.28%	1.22%	1.13%	03/23/2006	10.68%	15.05%
550056744	TRUPS	2001	124.68%	0.00%	9.51%	12.13%	0.00%	29.94%	0.00%	0.00%	06/15/2006	7.46%	11.43%
550056073	TRUPS	2001	112.04%	0.18%	7.92%	14.41%	0.00%	68.59%	4.11%	2.14%	06/15/2006	3.31%	6.60%
550051057	TRUPS	2001	58.38%	0.00%	3.05%	6.85%	0.00%	19.88%	0.00%	0.00%	—	-15.60%	-13.03%

2001 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	1.46%	5.38%	10.68%	—	—	-15.60%	10.19%
XIRR 90	5.01%	9.01%	15.05%	—	—	-13.03%	10.84%
Total Cash Return	107.80%	118.36%	136.12%	—	—	58.38%	29.78%
Current Dividend Yield	0.29%	0.09%	0.98%	—	—	0.00%	0.40%
LTM Dividend Yield	0.82%	0.56%	2.14%	—	—	0.00%	0.89%
Mean Dividend Yield	7.55%	8.71%	9.70%	—	—	3.05%	2.68%

2001 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	14.48%
2	16.73%
3	17.42%
4	17.56%
5	22.30%
6	13.45%
7	3.64%
8	0.29%
9	0.21%
10	0.21%
11	0.48%
12	0.66%

Years Since Close	Mean
13	0.35%
14	0.84%
15	0.08%

F. Vintage Year 2002 - Non-Terminated Deals³

F1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 2

Deal Type⁵: CLO-ACF, 2002

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550082791	CLO-ACF	2002	291.59%	0.20%	22.66%	30.81%	0.00%	208.20%	0.39%	7.82%	07/27/2006	22.96%	26.37%
550051308	CLO-ACF	2002	287.16%	3.75%	21.95%	39.33%	0.00%	292.85%	0.80%	3.90%	01/16/2007	20.53%	23.49%

2002 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	21.74%	21.74%	22.96%	—	—	20.53%	1.22%
XIRR 90	24.93%	24.93%	26.37%	—	—	23.49%	1.44%
Total Cash Return	289.37%	289.37%	291.59%	—	—	287.16%	2.22%
Current Dividend Yield	1.98%	1.98%	3.75%	—	—	0.20%	1.77%
LTM Dividend Yield	5.86%	5.86%	7.82%	—	—	3.90%	1.96%
Mean Dividend Yield	22.31%	22.31%	22.66%	—	—	21.95%	0.35%

2002 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	10.02%
2	30.36%
3	28.08%
4	23.45%
5	21.14%
6	21.57%
7	8.87%
8	19.10%
9	23.49%
10	14.55%
11	41.77%

Years Since Close	Mean
12	37.99%
13	8.34%
14	0.65%

F2. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 7

Deal Type⁵: TRUPS, 2002

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550056815	TRUPS	2002	131.28%	0.00%	10.07%	12.41%	0.00%	27.89%	0.00%	0.00%	10/03/2006	10.93%	15.78%
550084163	TRUPS	2002	125.82%	0.00%	9.80%	12.59%	0.00%	32.42%	0.00%	0.00%	04/03/2007	9.23%	13.99%
550077254	TRUPS	2002	102.41%	0.00%	8.13%	11.88%	0.00%	27.24%	0.00%	0.00%	11/30/2006	1.04%	5.87%
550081732	TRUPS	2002	100.95%	0.00%	7.84%	10.86%	0.00%	31.89%	0.00%	0.00%	01/15/2008	0.32%	4.03%
550056605	TRUPS	2002	102.50%	0.00%	7.70%	15.89%	0.00%	95.19%	0.00%	0.00%	10/15/2007	0.67%	3.63%
550043967	TRUPS	2002	100.74%	0.00%	7.39%	9.25%	0.00%	22.60%	0.00%	0.00%	11/01/2007	0.25%	3.88%
550059439	TRUPS	2002	95.89%	0.00%	7.32%	9.10%	0.00%	23.84%	0.00%	0.00%	—	-1.41%	2.20%

2002 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	3.00%	0.67%	10.93%	1.04%	0.25%	-1.41%	4.55%
XIRR 90	7.05%	4.03%	15.78%	5.87%	3.63%	2.20%	5.07%
Total Cash Return	108.51%	102.41%	131.28%	102.50%	100.74%	95.89%	12.92%
Current Dividend Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LTM Divided Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Mean Divided Yield	8.32%	7.84%	10.07%	8.13%	7.39%	7.32%	1.05%

2002 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	13.42%
2	18.13%
3	19.77%
4	23.86%
5	24.78%
6	8.55%
7	0.00%
8	0.00%
9	0.00%
10	0.00%

Years Since Close	Mean
11	0.00%
12	0.00%
13	0.00%
14	0.00%

G. Vintage Year 2003 - Non-Terminated Deals³

G1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 3

Deal Type⁵: CLO-ACF, 2003

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550053232	CLO-ACF	2003	128.01%	29.13%	10.85%	7.91%	0.00%	29.13%	0.76%	9.52%	07/22/2013	4.53%	6.68%
550028435	CLO-ACF	2003	95.50%	0.00%	7.77%	10.69%	0.00%	34.89%	0.00%	0.00%	—	-1.50%	1.99%
550074914	CLO-ACF	2003	90.55%	0.00%	7.68%	10.16%	0.00%	27.08%	0.00%	0.00%	—	-3.62%	0.23%

2003 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-0.20%	-1.50%	4.53%	—	—	-3.62%	3.45%
XIRR 90	2.97%	1.99%	6.68%	—	—	0.23%	2.72%
Total Cash Return	104.69%	95.50%	128.01%	—	—	90.55%	16.62%
Current Dividend Yield	9.71%	0.00%	29.13%	—	—	0.00%	13.73%
LTM Divided Yield	3.17%	0.00%	9.52%	—	—	0.00%	4.49%
Mean Divided Yield	8.76%	7.77%	10.85%	—	—	7.68%	1.47%

2003 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	11.85%
2	16.22%
3	15.69%
4	18.12%
5	17.83%
6	4.80%
7	2.24%
8	1.95%
9	3.90%
10	5.64%

Years Since Close	Mean
11	3.27%
12	3.17%
13	0.00%

G2. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 12

Deal Type⁵: TRUPS, 2003

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550004341	TRUPS	2003	98.67%	0.39%	11.63%	11.18%	0.00%	30.50%	9.77%	4.63%	—	-0.19%	1.32%
550011652	TRUPS	2003	123.02%	0.00%	9.80%	12.10%	0.00%	30.63%	0.00%	0.00%	07/03/2007	8.26%	12.94%
550053077	TRUPS	2003	114.56%	0.00%	9.59%	12.06%	0.00%	27.38%	0.00%	0.00%	07/03/2007	5.68%	10.50%
550042457	TRUPS	2003	111.68%	0.00%	9.08%	12.04%	0.00%	30.12%	0.00%	0.00%	09/24/2007	4.71%	9.59%
550074084	TRUPS	2003	109.12%	0.00%	9.06%	12.25%	0.00%	27.32%	0.00%	0.00%	12/24/2007	3.92%	9.00%
550013327	TRUPS	2003	112.44%	0.00%	8.89%	10.97%	0.00%	25.24%	0.00%	0.00%	04/07/2008	4.15%	8.15%
550003617	TRUPS	2003	104.42%	0.00%	8.56%	11.09%	0.00%	24.68%	0.00%	0.00%	01/22/2008	1.68%	5.98%
550083581	TRUPS	2003	100.57%	0.00%	8.38%	10.86%	0.00%	24.99%	0.00%	0.00%	04/15/2008	0.24%	4.89%
550059059	TRUPS	2003	88.98%	0.00%	7.42%	10.26%	0.00%	27.83%	0.00%	0.00%	—	-4.73%	-0.48%
550068816	TRUPS	2003	89.36%	0.00%	7.40%	10.35%	0.00%	25.01%	0.00%	0.00%	—	-3.70%	-0.24%
550018044	TRUPS	2003	77.47%	0.00%	6.64%	9.30%	0.00%	22.45%	0.00%	0.00%	—	-9.56%	-5.79%
550083676	TRUPS	2003	14.66%	0.00%	1.28%	5.11%	0.00%	26.63%	0.00%	0.00%	—	-34.48%	-32.94%

2003 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-2.00%	0.96%	8.26%	4.15%	-4.73%	-34.48%	10.90%
XIRR 90	1.91%	5.43%	12.94%	9.00%	-0.48%	-32.94%	11.74%
Total Cash Return	95.41%	102.50%	123.02%	111.68%	88.98%	14.66%	27.25%
Current Dividend Yield	0.03%	0.00%	0.39%	0.00%	0.00%	0.00%	0.11%
LTM Divided Yield	0.39%	0.00%	4.63%	0.00%	0.00%	0.00%	1.28%
Mean Divided Yield	8.14%	8.72%	11.63%	9.08%	7.40%	1.28%	2.41%

2003 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	14.00%
2	21.34%
3	23.05%
4	22.51%
5	17.02%

Years Since Close	Mean
6	4.00%
7	1.61%
8	0.60%
9	0.67%
10	1.25%
11	0.59%
12	0.39%
13	0.00%

H. Vintage Year 2004 - Non-Terminated Deals³

H1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 4

Deal Type⁵: CLO-ACF, 2004

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550036810	CLO-ACF	2004	137.40%	4.88%	12.46%	20.75%	0.00%	140.58%	0.00%	1.21%	06/14/2013	5.95%	8.13%
550054320	CLO-ACF	2004	172.45%	0.00%	12.45%	10.37%	0.00%	34.68%	0.00%	0.00%	03/15/2011	11.42%	14.04%
550071193	CLO-ACF	2004	73.94%	1.37%	6.87%	8.89%	0.00%	30.88%	10.23%	2.97%	—	-7.87%	-5.33%
550030389	CLO-ACF	2004	56.49%	3.35%	3.76%	4.82%	0.00%	16.89%	0.00%	1.67%	—	-8.76%	-7.29%

2004 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	0.19%	-0.96%	11.42%	—	—	-8.76%	8.72%
XIRR 90	2.39%	1.40%	14.04%	—	—	-7.29%	8.97%
Total Cash Return	110.07%	105.67%	172.45%	—	—	56.49%	46.94%
Current Dividend Yield	2.40%	2.36%	4.88%	—	—	0.00%	1.86%
LTM Divided Yield	1.46%	1.44%	2.97%	—	—	0.00%	1.06%
Mean Divided Yield	8.89%	9.66%	12.46%	—	—	3.76%	3.73%

2004 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	6.19%
2	11.18%
3	14.82%
4	15.34%
5	4.90%
6	9.13%
7	12.34%
8	7.55%
9	12.67%

Years Since Close	Mean
10	14.49%
11	1.46%
12	0.00%

H2. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 2

Deal Type⁵: SME-CLO, 2004

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550029319	SME-CLO	2004	182.29%	56.23%	16.17%	25.12%	0.00%	145.22%	27.29%	32.27%	04/15/2013	7.35%	8.71%
550065929	SME-CLO	2004	64.67%	0.01%	6.03%	8.30%	0.00%	38.24%	3.44%	10.74%	—	-8.61%	-6.79%

2004 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-0.63%	-0.63%	7.35%	—	—	-8.61%	7.98%
XIRR 90	0.96%	0.96%	8.71%	—	—	-6.79%	7.75%
Total Cash Return	123.48%	123.48%	182.29%	—	—	64.67%	58.81%
Current Dividend Yield	28.12%	28.12%	56.23%	—	—	0.01%	28.11%
LTM Dividend Yield	21.50%	21.50%	32.27%	—	—	10.74%	10.76%
Mean Dividend Yield	11.10%	11.10%	16.17%	—	—	6.03%	5.07%

2004 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	2.67%
2	6.92%
3	8.60%
4	9.40%
5	0.00%
6	0.00%
7	12.46%
8	14.15%
9	27.08%
10	17.96%
11	17.32%
12	13.85%

H3. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 18

Deal Type⁵: TRUPS, 2004

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550044103	TRUPS	2004	157.06%	0.00%	13.66%	9.34%	0.00%	29.40%	0.00%	0.00%	06/10/2010	10.10%	12.87%
550006259	TRUPS	2004	151.73%	3.29%	12.92%	14.02%	0.00%	45.02%	2.94%	3.75%	12/24/2007	14.68%	19.51%
550063694	TRUPS	2004	104.75%	0.00%	8.87%	11.79%	0.00%	26.06%	0.00%	0.00%	06/24/2008	2.08%	7.08%
550028889	TRUPS	2004	94.40%	0.00%	8.05%	11.21%	0.00%	25.86%	0.00%	0.00%	—	-2.40%	2.06%
550098517	TRUPS	2004	90.16%	0.00%	7.99%	11.94%	0.00%	28.14%	0.00%	0.00%	—	-5.15%	0.09%
550017355	TRUPS	2004	91.55%	0.00%	7.91%	11.45%	0.00%	32.18%	0.00%	0.00%	—	-4.29%	0.87%
550020843	TRUPS	2004	81.59%	0.00%	7.38%	10.88%	0.00%	30.68%	0.00%	0.00%	—	-10.04%	-5.05%
550062866	TRUPS	2004	83.32%	0.00%	7.20%	10.21%	0.00%	28.87%	0.00%	0.00%	—	-7.48%	-3.27%
550090985	TRUPS	2004	77.40%	0.00%	7.14%	9.50%	0.00%	32.42%	0.00%	0.00%	—	-10.57%	-6.46%
550044389	TRUPS	2004	76.85%	0.00%	7.00%	9.80%	0.00%	23.31%	0.00%	0.00%	—	-10.98%	-6.81%
550049059	TRUPS	2004	80.03%	0.00%	6.99%	10.21%	0.00%	33.43%	0.00%	0.00%	—	-9.84%	-5.39%
550056009	TRUPS	2004	76.95%	0.00%	6.97%	9.56%	0.00%	26.72%	0.00%	0.00%	—	-10.85%	-6.71%
550069323	TRUPS	2004	78.11%	0.00%	6.74%	9.57%	0.00%	25.14%	0.00%	0.00%	—	-10.28%	-6.10%
550000041	TRUPS	2004	74.84%	0.00%	6.57%	9.36%	0.00%	26.18%	0.00%	0.00%	—	-11.27%	-7.40%
550083278	TRUPS	2004	72.42%	0.00%	6.41%	8.84%	0.00%	21.54%	0.00%	0.00%	—	-13.38%	-9.33%
550055028	TRUPS	2004	66.32%	0.00%	5.99%	9.39%	0.00%	24.09%	0.00%	0.00%	—	-18.83%	-14.51%
550026574	TRUPS	2004	54.50%	0.00%	4.94%	7.95%	0.00%	21.30%	0.00%	0.00%	—	-27.81%	-23.84%
550090510	TRUPS	2004	75.01%	0.00%	4.49%	8.93%	0.00%	26.51%	0.00%	0.00%	—	-11.61%	-7.59%

2004 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-7.66%	-10.16%	14.68%	-4.29%	-11.61%	-27.81%	9.41%
XIRR 90	-3.33%	-5.75%	19.51%	0.87%	-7.59%	-23.84%	9.47%
Total Cash Return	88.17%	79.07%	157.06%	91.55%	74.84%	54.50%	25.74%
Current Dividend Yield	0.18%	0.00%	3.29%	0.00%	0.00%	0.00%	0.75%
LTM Dividend Yield	0.21%	0.00%	3.75%	0.00%	0.00%	0.00%	0.86%
Mean Dividend Yield	7.62%	7.07%	13.66%	7.99%	6.41%	4.49%	2.25%

2004 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	15.08%
2	20.77%
3	22.02%
4	20.62%
5	4.14%
6	0.92%
7	0.66%
8	0.87%
9	0.96%
10	1.47%
11	0.49%
12	0.16%

I. Vintage Year 2005 - Non-Terminated Deals³

I1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 20

Deal Type⁵: CLO-ACF, 2005

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550056532	CLO-ACF	2005	301.63%	53.77%	28.84%	25.06%	0.00%	175.00%	175.00%	70.49%	02/26/2010	26.53%	30.36%
550030867	CLO-ACF	2005	290.82%	133.38%	28.25%	19.55%	2.48%	133.38%	59.56%	58.66%	07/19/2010	22.29%	25.35%
550015667	CLO-ACF	2005	266.67%	0.50%	27.00%	32.40%	0.00%	195.11%	0.53%	50.10%	12/17/2010	23.22%	26.65%
550028003	CLO-ACF	2005	256.09%	0.00%	25.59%	27.47%	0.00%	183.55%	4.08%	2.04%	01/27/2010	22.74%	26.18%
550038248	CLO-ACF	2005	192.61%	0.00%	20.26%	23.01%	0.00%	144.74%	0.00%	0.30%	10/27/2011	13.91%	16.57%
550041609	CLO-ACF	2005	196.26%	6.27%	20.14%	12.34%	0.00%	43.28%	11.75%	10.86%	01/09/2012	13.65%	16.18%
550017839	CLO-ACF	2005	195.10%	0.92%	19.81%	11.48%	0.92%	44.70%	3.89%	5.67%	05/23/2011	16.13%	19.21%
550085162	CLO-ACF	2005	212.43%	0.00%	19.71%	21.17%	0.00%	123.49%	0.00%	0.15%	06/27/2011	15.32%	18.03%
550012008	CLO-ACF	2005	187.67%	0.00%	19.00%	18.92%	0.00%	80.55%	0.00%	0.57%	12/20/2011	13.05%	15.62%
550013671	CLO-ACF	2005	203.84%	0.00%	18.43%	17.58%	0.00%	116.28%	0.00%	31.42%	08/15/2011	14.34%	16.93%
550046070	CLO-ACF	2005	162.73%	6.15%	16.42%	10.18%	0.00%	32.98%	7.40%	9.58%	09/17/2012	9.69%	12.10%
550019378	CLO-ACF	2005	170.93%	0.15%	16.31%	13.68%	0.00%	80.88%	5.77%	3.35%	12/01/2011	10.66%	13.11%
550066423	CLO-ACF	2005	175.05%	0.33%	16.29%	10.44%	0.00%	35.38%	3.23%	7.31%	06/20/2011	11.81%	14.42%
550011987	CLO-ACF	2005	189.90%	0.00%	15.87%	16.69%	0.00%	82.18%	4.24%	6.06%	10/15/2012	12.53%	15.05%
550003592	CLO-ACF	2005	172.51%	0.00%	13.49%	11.54%	0.00%	32.13%	0.00%	0.00%	05/15/2012	10.20%	12.45%
550067512	CLO-ACF	2005	122.31%	3.16%	12.33%	9.43%	0.00%	30.64%	4.43%	6.53%	05/01/2013	4.79%	7.59%
550085534	CLO-ACF	2005	125.45%	1.12%	12.24%	28.92%	0.00%	176.65%	2.99%	15.17%	07/28/2014	3.12%	4.63%
550003469	CLO-ACF	2005	123.53%	2.77%	12.05%	10.80%	0.00%	36.90%	3.47%	5.84%	05/01/2013	5.11%	7.98%
550078078	CLO-ACF	2005	110.34%	2.74%	10.49%	7.88%	0.00%	29.41%	2.09%	3.52%	08/01/2013	2.22%	4.75%
550041440	CLO-ACF	2005	101.96%	2.83%	10.19%	10.46%	0.00%	41.96%	3.86%	6.30%	05/01/2015	0.49%	3.29%

2005 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	12.59%	12.79%	26.53%	16.13%	4.79%	0.49%	7.10%
XIRR 90	15.32%	15.33%	30.36%	19.21%	7.59%	3.29%	7.45%
Total Cash Return	187.89%	188.78%	301.63%	212.43%	123.53%	101.96%	55.88%
Current Dividend Yield	10.70%	0.71%	133.38%	3.16%	0.00%	0.00%	30.42%
LTM Divided Yield	14.70%	6.18%	70.49%	15.17%	0.57%	0.00%	20.36%
Mean Divided Yield	18.13%	17.42%	28.84%	20.26%	12.24%	10.19%	5.61%

2005 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	9.76%
2	18.65%
3	21.72%
4	10.99%
5	12.39%
6	23.22%
7	26.04%
8	20.40%
9	18.65%
10	20.05%
11	10.04%

I2. CDO-EM

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CDO-EM, 2005

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550095077	CDO-EM	2005	149.85%	4.99%	14.27%	5.49%	4.94%	23.71%	4.94%	4.96%	06/23/2011	9.50%	12.36%

2005 CDO-EM Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	9.50%	9.50%	9.50%	—	—	9.50%	0.00%
XIRR 90	12.36%	12.36%	12.36%	—	—	12.36%	0.00%
Total Cash Return	149.85%	149.85%	149.85%	—	—	149.85%	0.00%
Current Dividend Yield	4.99%	4.99%	4.99%	—	—	4.99%	0.00%
LTM Divided Yield	4.96%	4.96%	4.96%	—	—	4.96%	0.00%
Mean Divided Yield	14.27%	14.27%	14.27%	—	—	14.27%	0.00%

2005 CDO-EM Aging Analysis²⁴

Years Since Close	Mean
1	14.19%
2	8.06%
3	18.28%
4	25.11%
5	18.54%
6	22.10%
7	9.78%
8	13.93%
9	11.96%
10	5.39%
11	2.50%

13. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 4

Deal Type⁵: SME-CLO, 2005

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550021392	SME-CLO	2005	194.88%	12.43%	19.45%	19.53%	0.00%	115.47%	8.14%	9.62%	07/12/2011	16.53%	19.95%
550094649	SME-CLO	2005	138.17%	0.00%	14.03%	12.92%	0.00%	76.91%	0.00%	2.38%	06/21/2013	6.86%	9.34%
550069934	SME-CLO	2005	73.49%	0.00%	6.53%	13.81%	0.00%	38.90%	0.00%	0.00%	—	-19.86%	-13.66%
550026337	SME-CLO	2005	57.92%	0.37%	5.77%	9.16%	0.00%	28.77%	1.16%	2.97%	—	-18.24%	-15.59%

2005 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-3.68%	-5.69%	16.53%	—	—	-19.86%	15.76%
XIRR 90	0.01%	-2.16%	19.95%	—	—	-15.59%	15.12%
Total Cash Return	116.12%	105.83%	194.88%	—	—	57.92%	54.53%
Current Dividend Yield	3.20%	0.18%	12.43%	—	—	0.00%	5.33%
LTM Dividend Yield	3.74%	2.67%	9.62%	—	—	0.00%	3.57%
Mean Dividend Yield	11.45%	10.28%	19.45%	—	—	5.77%	5.64%

2005 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	15.85%
2	25.63%
3	16.44%
4	4.85%
5	7.48%
6	11.13%
7	7.85%
8	12.43%
9	10.72%
10	2.96%
11	1.57%

14. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 16

Deal Type⁵: TRUPS, 2005

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550075938	TRUPS	2005	69.76%	0.00%	6.87%	19.75%	0.00%	87.37%	0.00%	0.00%	—	-22.55%	-16.64%
550039845	TRUPS	2005	65.59%	0.00%	6.42%	8.49%	0.00%	27.55%	0.00%	4.42%	—	-11.39%	-9.02%
550041593	TRUPS	2005	62.73%	0.00%	5.95%	9.56%	0.00%	24.63%	0.00%	0.00%	—	-22.80%	-18.34%
550013832	TRUPS	2005	51.52%	0.00%	5.00%	8.75%	0.00%	26.07%	0.00%	0.00%	—	-34.67%	-30.41%
550070346	TRUPS	2005	51.67%	0.00%	4.78%	8.89%	0.00%	26.39%	0.00%	0.00%	—	-36.35%	-31.90%
550100807	TRUPS	2005	50.50%	0.00%	4.72%	7.92%	0.00%	19.31%	0.00%	0.00%	—	-33.64%	-29.59%
550015804	TRUPS	2005	47.86%	0.00%	4.70%	8.36%	0.00%	22.52%	0.00%	0.00%	—	-34.90%	-30.96%
550083483	TRUPS	2005	41.73%	0.00%	4.30%	8.22%	0.00%	30.50%	0.00%	0.00%	—	-43.33%	-39.62%
550042738	TRUPS	2005	39.99%	0.00%	4.13%	7.85%	0.00%	23.62%	0.00%	0.00%	—	-48.74%	-44.96%
550039500	TRUPS	2005	40.59%	0.00%	4.03%	8.79%	0.00%	27.78%	0.00%	0.00%	—	-52.49%	-48.55%
550094824	TRUPS	2005	39.93%	0.00%	3.96%	7.77%	0.00%	25.99%	0.00%	0.00%	—	-48.26%	-44.48%
550027846	TRUPS	2005	40.25%	0.00%	3.95%	6.58%	0.00%	17.57%	0.00%	0.00%	—	-41.77%	-38.30%
550001974	TRUPS	2005	35.81%	0.00%	3.27%	7.99%	0.00%	29.88%	0.00%	0.00%	—	-65.37%	-61.78%
550042066	TRUPS	2005	32.90%	0.00%	3.07%	6.81%	0.00%	19.24%	0.00%	0.00%	—	-59.75%	-56.41%
550022162	TRUPS	2005	27.58%	0.00%	2.65%	5.47%	0.00%	17.66%	0.00%	0.00%	—	-60.94%	-58.10%
550006807	TRUPS	2005	25.80%	0.00%	2.50%	5.85%	0.00%	20.92%	0.00%	0.00%	—	-66.60%	-64.11%

2005 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-42.72%	-42.55%	-11.39%	-34.67%	-59.75%	-66.60%	15.62%
XIRR 90	-38.95%	-38.96%	-9.02%	-30.41%	-56.41%	-64.11%	15.96%
Total Cash Return	45.26%	41.16%	69.76%	51.52%	35.81%	25.80%	12.45%
Current Dividend Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LTM Divided Yield	0.28%	0.00%	4.42%	0.00%	0.00%	0.00%	1.07%
Mean Divided Yield	4.39%	4.22%	6.87%	4.78%	3.27%	2.50%	1.21%

2005 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	14.84%
2	19.63%
3	9.25%
4	0.96%
5	0.00%
6	0.00%
7	0.00%
8	0.00%
9	0.10%
10	0.45%
11	0.00%

J. Vintage Year 2006 - Non-Terminated Deals³

J1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 79

Deal Type⁵: CLO-ACF, 2006

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100435	CLO-ACF	2006	266.11%	27.42%	30.92%	16.33%	0.00%	54.76%	29.20%	29.31%	10/20/2011	21.76%	24.68%
550100088	CLO-ACF	2006	272.04%	20.83%	30.82%	9.86%	9.75%	49.08%	24.63%	25.58%	05/31/2011	25.65%	29.28%
550100080	CLO-ACF	2006	260.08%	16.60%	29.33%	10.54%	6.41%	45.82%	23.54%	29.51%	04/25/2011	23.15%	26.48%
550042508	CLO-ACF	2006	279.38%	13.35%	29.12%	13.19%	0.00%	50.24%	14.90%	16.92%	12/29/2010	24.12%	27.43%
550099986	CLO-ACF	2006	249.29%	18.96%	27.52%	10.02%	2.87%	45.92%	20.61%	20.69%	02/22/2011	21.94%	25.21%
550099998	CLO-ACF	2006	238.95%	19.60%	26.54%	8.11%	0.00%	38.40%	20.98%	27.17%	05/16/2011	20.04%	23.08%
550100081	CLO-ACF	2006	237.92%	0.00%	26.42%	42.84%	0.00%	138.33%	77.22%	32.04%	08/15/2011	21.95%	25.49%
550016736	CLO-ACF	2006	250.30%	60.08%	26.09%	23.50%	2.48%	151.98%	151.98%	55.67%	07/13/2010	22.27%	25.78%
550100035	CLO-ACF	2006	226.99%	23.94%	25.88%	7.88%	3.71%	38.07%	24.42%	25.36%	11/18/2011	19.21%	22.28%
550100029	CLO-ACF	2006	219.28%	8.82%	25.42%	10.67%	7.01%	48.56%	10.78%	10.84%	07/18/2011	20.84%	24.36%
550100023	CLO-ACF	2006	223.14%	14.49%	25.29%	8.35%	3.46%	37.79%	19.30%	18.82%	07/18/2011	20.08%	23.44%
550100185	CLO-ACF	2006	214.01%	8.24%	25.09%	11.20%	1.61%	41.02%	12.19%	18.43%	11/15/2011	18.33%	21.42%
550100231	CLO-ACF	2006	215.32%	0.00%	25.08%	9.23%	0.00%	38.96%	15.20%	11.56%	04/15/2011	20.72%	24.34%
550100010	CLO-ACF	2006	221.45%	14.61%	24.86%	8.83%	0.00%	39.02%	19.70%	19.92%	08/22/2011	19.87%	23.25%
550099992	CLO-ACF	2006	225.83%	14.47%	24.83%	15.60%	0.00%	56.92%	15.21%	22.69%	08/02/2011	19.97%	23.29%
550099894	CLO-ACF	2006	223.99%	13.36%	24.74%	11.81%	0.00%	40.45%	15.52%	16.27%	07/21/2011	19.04%	22.17%
550011282	CLO-ACF	2006	230.59%	0.00%	24.49%	34.14%	0.00%	217.75%	0.35%	55.32%	11/01/2011	17.02%	19.69%
550099943	CLO-ACF	2006	217.19%	13.20%	24.49%	11.28%	3.61%	44.10%	16.95%	22.70%	01/18/2012	17.35%	20.23%
550099997	CLO-ACF	2006	221.98%	11.98%	24.42%	9.18%	0.00%	39.15%	12.89%	13.90%	06/01/2011	19.31%	22.51%
550099977	CLO-ACF	2006	221.51%	7.00%	24.35%	7.80%	7.00%	37.87%	10.68%	14.42%	01/18/2011	20.87%	24.43%
550099950	CLO-ACF	2006	211.65%	11.42%	24.04%	9.71%	0.00%	40.37%	16.59%	19.24%	10/12/2011	19.03%	22.40%
550100155	CLO-ACF	2006	208.34%	16.09%	23.86%	6.72%	2.92%	33.28%	19.71%	25.00%	01/12/2012	18.32%	21.65%
550100076	CLO-ACF	2006	206.11%	11.38%	23.52%	9.77%	0.00%	42.24%	10.95%	18.74%	03/27/2012	16.67%	19.61%
550100009	CLO-ACF	2006	210.93%	6.74%	23.29%	8.05%	4.76%	36.78%	10.12%	14.60%	05/09/2011	18.73%	22.02%
550100133	CLO-ACF	2006	209.47%	4.95%	23.14%	10.96%	4.86%	40.03%	5.88%	9.56%	06/20/2011	18.82%	22.13%
550100429	CLO-ACF	2006	202.10%	7.40%	23.09%	9.02%	0.00%	34.48%	9.21%	10.03%	06/01/2011	19.20%	22.81%
550100129	CLO-ACF	2006	206.79%	8.08%	22.95%	10.94%	0.00%	39.17%	13.23%	12.80%	08/22/2011	18.42%	21.79%
550099987	CLO-ACF	2006	222.03%	14.64%	22.89%	7.09%	4.45%	35.87%	15.04%	24.64%	02/08/2011	20.02%	23.51%
550099948	CLO-ACF	2006	205.37%	9.74%	22.83%	10.48%	0.00%	41.80%	15.81%	15.50%	07/18/2011	17.55%	20.70%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550090570	CLO-ACF	2006	209.52%	10.58%	22.36%	8.33%	6.98%	37.06%	11.46%	15.45%	04/05/2011	18.15%	21.39%
550099914	CLO-ACF	2006	200.96%	14.63%	22.12%	13.05%	0.00%	45.24%	18.62%	24.75%	08/15/2012	15.41%	18.29%
550099974	CLO-ACF	2006	213.15%	0.00%	22.00%	39.23%	0.00%	139.93%	0.00%	13.25%	10/17/2011	17.38%	20.42%
550099994	CLO-ACF	2006	202.78%	5.74%	21.83%	7.89%	3.43%	36.16%	9.77%	13.18%	02/28/2011	17.60%	20.89%
550100449	CLO-ACF	2006	190.53%	8.67%	21.57%	10.24%	0.00%	35.18%	15.64%	14.80%	01/17/2012	15.30%	18.34%
550100089	CLO-ACF	2006	190.49%	12.18%	21.57%	8.22%	7.46%	39.77%	13.28%	19.83%	06/20/2012	15.08%	18.06%
550099945	CLO-ACF	2006	188.55%	2.45%	21.29%	8.96%	2.45%	38.04%	6.30%	6.64%	07/27/2011	16.82%	20.23%
550100040	CLO-ACF	2006	185.73%	3.64%	21.19%	10.01%	1.61%	38.03%	3.74%	6.96%	06/20/2011	17.12%	20.65%
550099964	CLO-ACF	2006	195.82%	9.01%	21.04%	12.57%	0.00%	40.07%	10.03%	14.81%	01/12/2012	15.40%	18.36%
550100672	CLO-ACF	2006	192.93%	6.19%	20.86%	14.96%	0.00%	46.35%	9.62%	9.78%	03/15/2012	13.49%	16.01%
550100045	CLO-ACF	2006	184.96%	7.70%	20.86%	10.26%	6.31%	44.63%	7.71%	12.21%	03/20/2012	14.52%	17.47%
550100228	CLO-ACF	2006	182.87%	8.27%	20.82%	13.21%	0.00%	39.97%	10.07%	10.51%	04/20/2012	14.32%	17.31%
550099966	CLO-ACF	2006	193.38%	0.00%	20.55%	20.39%	0.00%	99.01%	0.00%	0.06%	04/17/2012	14.18%	16.93%
550100017	CLO-ACF	2006	190.14%	9.74%	20.48%	10.38%	0.00%	38.26%	12.57%	13.20%	11/21/2011	15.78%	18.98%
550099910	CLO-ACF	2006	188.05%	13.18%	20.46%	8.39%	3.44%	35.96%	14.24%	14.45%	05/03/2012	14.47%	17.39%
550099970	CLO-ACF	2006	187.89%	7.67%	20.10%	10.61%	0.00%	38.88%	9.07%	9.78%	02/21/2012	14.53%	17.46%
550099942	CLO-ACF	2006	177.22%	10.00%	20.09%	11.71%	0.00%	36.22%	12.90%	15.66%	04/19/2012	13.11%	15.95%
550100062	CLO-ACF	2006	181.32%	21.02%	19.99%	15.98%	0.00%	52.60%	20.23%	26.00%	09/12/2013	11.28%	13.61%
550099937	CLO-ACF	2006	178.53%	13.39%	19.83%	9.66%	0.00%	38.05%	15.14%	21.36%	09/27/2012	13.20%	16.05%
550100078	CLO-ACF	2006	173.05%	10.97%	19.57%	10.73%	0.00%	33.81%	14.36%	14.65%	07/16/2012	12.14%	14.87%
550029797	CLO-ACF	2006	185.07%	0.33%	19.49%	11.36%	0.00%	40.29%	1.67%	1.90%	01/21/2011	15.97%	19.24%
550100092	CLO-ACF	2006	169.64%	6.55%	19.27%	8.27%	2.27%	32.20%	7.59%	8.59%	05/29/2012	12.48%	15.38%
550099991	CLO-ACF	2006	173.51%	0.89%	19.08%	12.57%	0.00%	38.08%	6.70%	6.35%	02/15/2012	13.28%	16.26%
550026826	CLO-ACF	2006	180.10%	11.74%	18.82%	6.09%	6.96%	28.63%	13.75%	16.95%	01/25/2012	13.23%	16.08%
550100008	CLO-ACF	2006	174.70%	5.49%	18.62%	13.78%	0.00%	64.19%	6.29%	33.84%	05/01/2012	11.97%	14.64%
550099905	CLO-ACF	2006	169.72%	8.70%	18.52%	11.96%	0.00%	39.01%	11.51%	15.21%	07/11/2012	11.51%	14.19%
550100086	CLO-ACF	2006	164.79%	10.87%	18.42%	9.50%	0.00%	35.88%	9.60%	12.05%	11/26/2012	12.03%	15.06%
550099976	CLO-ACF	2006	162.06%	5.93%	17.76%	6.25%	5.52%	28.29%	10.09%	8.75%	04/16/2012	11.03%	13.81%
550100156	CLO-ACF	2006	152.04%	11.82%	17.73%	13.54%	0.00%	37.07%	15.08%	14.60%	04/15/2013	8.82%	11.33%
550099983	CLO-ACF	2006	158.70%	9.41%	17.11%	19.07%	0.00%	108.80%	108.80%	31.64%	03/15/2013	8.60%	10.79%
550099963	CLO-ACF	2006	159.04%	4.39%	17.04%	7.81%	0.00%	29.97%	6.45%	7.34%	04/16/2012	11.02%	13.95%
550099944	CLO-ACF	2006	148.13%	2.69%	16.72%	12.62%	0.00%	35.40%	5.30%	5.30%	10/22/2012	8.75%	11.37%
550099929	CLO-ACF	2006	151.73%	11.67%	16.66%	10.05%	0.00%	33.24%	14.02%	15.73%	05/24/2013	8.30%	10.66%
550100090	CLO-ACF	2006	147.03%	0.00%	16.65%	8.99%	0.00%	30.70%	14.54%	13.60%	01/22/2013	9.18%	12.08%
550100093	CLO-ACF	2006	147.63%	7.03%	16.45%	9.95%	0.00%	37.31%	14.94%	11.05%	05/24/2013	7.98%	10.38%
550023012	CLO-ACF	2006	158.23%	16.95%	16.42%	18.15%	0.00%	108.30%	108.30%	33.51%	01/14/2013	9.23%	11.72%
550100016	CLO-ACF	2006	139.47%	16.53%	15.92%	13.37%	0.00%	38.06%	19.35%	24.38%	02/03/2014	6.88%	9.34%
550100022	CLO-ACF	2006	133.34%	13.42%	15.21%	11.57%	0.00%	35.09%	16.63%	21.11%	02/03/2014	6.34%	8.95%
550099920	CLO-ACF	2006	141.31%	10.19%	15.10%	12.78%	0.00%	42.14%	12.84%	13.16%	01/24/2013	8.83%	12.06%
550100713	CLO-ACF	2006	139.03%	7.71%	15.07%	9.47%	0.00%	31.99%	8.44%	9.19%	04/22/2013	7.31%	9.92%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550099996	CLO-ACF	2006	138.34%	3.46%	14.96%	11.06%	0.00%	36.92%	3.76%	4.64%	12/17/2012	7.56%	10.33%
550099917	CLO-ACF	2006	134.22%	5.75%	14.91%	7.30%	1.43%	30.60%	8.03%	7.93%	01/22/2013	7.22%	10.14%
550078832	CLO-ACF	2006	140.84%	4.05%	14.65%	15.49%	0.00%	63.58%	13.65%	4.64%	05/20/2013	8.28%	11.29%
550100670	CLO-ACF	2006	129.90%	0.00%	13.97%	12.49%	0.00%	55.42%	0.46%	2.11%	11/09/2012	6.31%	9.14%
550099968	CLO-ACF	2006	104.90%	4.73%	11.61%	11.61%	0.00%	38.64%	7.76%	10.45%	05/01/2015	1.03%	3.41%
550029206	CLO-ACF	2006	144.28%	7.82%	10.40%	5.30%	0.00%	25.73%	9.52%	12.08%	07/26/2012	8.92%	11.94%
550099891	CLO-ACF	2006	76.12%	6.59%	8.17%	9.12%	0.00%	35.17%	8.68%	11.62%	—	-5.74%	-3.66%
550100124	CLO-ACF	2006	160.69%	15.40%	6.21%	7.00%	0.00%	22.56%	14.06%	16.41%	12/17/2012	10.96%	13.87%
550100238	CLO-ACF	2006	33.40%	0.00%	3.80%	5.81%	0.00%	23.65%	0.00%	0.39%	—	-28.14%	-26.39%
550099999	CLO-ACF	2006	23.97%	20.90%	2.74%	7.62%	0.00%	26.06%	23.70%	23.82%	—	-15.36%	-14.31%

2006 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	13.71%	15.08%	25.65%	19.21%	8.82%	-28.14%	8.02%
XIRR 90	16.67%	18.06%	29.28%	22.51%	11.37%	-26.39%	8.39%
Total Cash Return	185.42%	188.55%	279.38%	221.45%	148.13%	23.97%	45.77%
Current Dividend Yield	10.17%	9.01%	60.08%	14.49%	4.39%	0.00%	8.27%
LTM Divided Yield	16.62%	14.65%	55.67%	23.82%	9.56%	0.06%	9.94%
Mean Divided Yield	20.27%	20.86%	30.92%	24.49%	16.45%	2.74%	5.46%

2006 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	10.67%
2	22.68%
3	13.00%
4	12.79%
5	24.41%
6	29.23%
7	29.60%
8	21.70%
9	15.77%
10	7.15%

J2. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 6

Deal Type⁵: SME-CLO, 2006

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100737	SME-CLO	2006	213.62%	7.80%	24.45%	11.49%	7.66%	51.54%	9.10%	11.96%	01/11/2011	21.61%	25.48%
550100675	SME-CLO	2006	183.23%	0.41%	20.29%	14.97%	0.00%	70.98%	12.50%	20.68%	08/30/2011	15.55%	18.85%
550099896	SME-CLO	2006	172.79%	15.42%	18.50%	13.52%	0.00%	64.13%	6.39%	23.12%	07/18/2012	13.32%	16.52%
550004120	SME-CLO	2006	149.61%	1.48%	15.10%	9.05%	0.61%	34.21%	1.15%	12.75%	06/20/2012	9.99%	13.11%
550100011	SME-CLO	2006	127.68%	0.82%	13.85%	9.19%	0.00%	34.38%	3.30%	4.64%	03/20/2013	5.94%	8.78%
550100696	SME-CLO	2006	82.01%	23.31%	8.80%	10.11%	0.00%	29.91%	0.77%	6.95%	—	-4.77%	-2.33%

2006 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	10.27%	11.65%	21.61%	13.32%	5.94%	-4.77%	8.27%
XIRR 90	13.40%	14.82%	25.48%	16.52%	8.78%	-2.33%	8.70%
Total Cash Return	154.82%	161.20%	213.62%	172.79%	127.68%	82.01%	42.14%
Current Dividend Yield	8.21%	4.64%	23.31%	7.80%	0.82%	0.41%	8.57%
LTM Divided Yield	13.35%	12.36%	23.12%	12.75%	6.95%	4.64%	6.69%
Mean Divided Yield	16.83%	16.80%	24.45%	18.50%	13.85%	8.80%	4.99%

2006 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	14.83%
2	22.49%
3	17.61%
4	12.91%
5	15.38%
6	21.94%
7	20.93%
8	12.85%
9	12.98%
10	3.48%

J3. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 21

Deal Type⁵: TRUPS, 2006

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550084422	TRUPS	2006	51.25%	0.00%	5.21%	7.77%	0.00%	28.13%	0.00%	0.00%	—	-28.94%	-25.25%
550099888	TRUPS	2006	39.19%	0.00%	4.26%	8.30%	0.00%	25.21%	0.00%	0.00%	—	-50.79%	-46.97%
550062045	TRUPS	2006	40.88%	0.00%	4.16%	8.40%	0.00%	25.33%	0.00%	0.00%	—	-50.43%	-46.46%
550036210	TRUPS	2006	41.25%	0.00%	4.13%	8.58%	0.00%	27.31%	0.00%	0.00%	—	-51.52%	-47.49%
550100061	TRUPS	2006	34.04%	0.00%	3.62%	7.69%	0.00%	25.57%	0.00%	0.00%	—	-54.78%	-51.35%
550100073	TRUPS	2006	31.64%	0.00%	3.46%	8.00%	0.00%	23.73%	0.00%	0.00%	—	-71.14%	-67.98%
550100060	TRUPS	2006	25.07%	0.00%	2.74%	6.66%	0.00%	22.70%	0.00%	0.00%	—	-79.23%	-76.92%
550100752	TRUPS	2006	24.61%	0.00%	2.73%	6.88%	0.00%	23.32%	0.00%	0.00%	—	-72.29%	-69.64%
550099938	TRUPS	2006	24.98%	0.00%	2.70%	6.87%	0.00%	25.33%	0.00%	0.00%	—	-71.35%	-69.04%
550100033	TRUPS	2006	24.26%	0.00%	2.66%	7.36%	0.00%	27.87%	0.00%	0.00%	—	-76.22%	-73.67%
550099889	TRUPS	2006	24.72%	0.00%	2.59%	7.16%	0.00%	30.27%	0.00%	0.00%	—	-80.31%	-77.96%
550100071	TRUPS	2006	19.87%	0.00%	2.49%	7.40%	0.00%	32.28%	0.00%	0.00%	—	-93.40%	-92.29%
550099922	TRUPS	2006	22.90%	0.00%	2.37%	6.92%	0.00%	23.43%	0.00%	0.00%	—	-87.00%	-85.14%
550091443	TRUPS	2006	23.31%	0.00%	2.37%	7.17%	0.00%	30.81%	0.00%	0.00%	—	-84.21%	-82.11%
550100773	TRUPS	2006	20.24%	0.00%	2.24%	6.42%	0.00%	27.84%	0.00%	0.00%	—	-80.45%	-78.35%
550099927	TRUPS	2006	18.57%	0.00%	2.04%	5.28%	0.00%	18.47%	0.00%	0.00%	—	-83.56%	-81.75%
550099886	TRUPS	2006	18.97%	0.00%	1.99%	7.41%	0.00%	39.19%	0.00%	0.00%	—	-96.80%	-96.12%
550100064	TRUPS	2006	15.06%	0.00%	1.62%	4.83%	0.00%	19.11%	0.00%	0.00%	—	-87.17%	-85.72%
550100059	TRUPS	2006	13.55%	0.00%	1.27%	4.43%	0.00%	20.35%	0.00%	0.00%	—	-96.17%	-95.52%
550100063	TRUPS	2006	12.15%	0.00%	1.10%	4.60%	0.00%	22.71%	0.00%	0.00%	—	-98.13%	-97.74%
550100164	TRUPS	2006	8.71%	0.00%	0.95%	3.28%	0.00%	15.30%	0.00%	0.00%	—	-96.86%	-96.39%

2006 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-75.75%	-80.31%	-28.94%	-71.14%	-93.40%	-98.13%	18.38%
XIRR 90	-73.52%	-77.96%	-25.25%	-67.98%	-92.29%	-97.74%	19.44%
Total Cash Return	25.49%	24.26%	51.25%	31.64%	18.57%	8.71%	10.52%
Current Dividend Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LTM Divided Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Mean Divided Yield	2.70%	2.59%	5.21%	3.46%	1.99%	0.95%	1.08%

2006 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	14.11%
2	9.66%
3	1.39%
4	0.33%
5	0.00%
6	0.00%
7	0.00%
8	0.00%
9	0.00%
10	0.00%

K. Vintage Year 2007 - Non-Terminated Deals³

K1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 120

Deal Type⁵: CLO-ACF, 2007

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100450	CLO-ACF	2007	557.70%	35.81%	67.27%	45.52%	0.00%	225.15%	44.77%	62.60%	11/30/2010	53.26%	58.85%
550100900	CLO-ACF	2007	371.37%	5.28%	49.50%	59.54%	0.00%	307.52%	14.52%	14.49%	04/15/2011	36.06%	39.89%
550100350	CLO-ACF	2007	291.97%	20.51%	36.33%	14.09%	4.47%	62.14%	24.31%	26.46%	08/01/2011	28.58%	32.35%
550100256	CLO-ACF	2007	290.38%	27.99%	34.27%	9.29%	8.15%	51.34%	31.15%	30.57%	02/28/2011	30.39%	34.62%
550100262	CLO-ACF	2007	274.99%	29.66%	34.09%	14.18%	4.41%	55.33%	36.43%	36.74%	01/23/2012	24.27%	27.49%
550100285	CLO-ACF	2007	288.51%	35.69%	33.82%	11.44%	3.38%	53.53%	33.74%	36.30%	03/22/2011	26.98%	30.62%
550100260	CLO-ACF	2007	277.52%	25.71%	33.66%	12.10%	0.00%	50.89%	32.63%	33.66%	07/22/2011	25.97%	29.47%
550100356	CLO-ACF	2007	267.17%	251.81%	32.43%	39.57%	0.00%	251.81%	22.73%	81.48%	03/12/2012	22.07%	25.14%
550100244	CLO-ACF	2007	265.13%	14.83%	32.09%	9.55%	1.86%	49.35%	20.71%	22.63%	05/16/2011	27.80%	31.93%
550100242	CLO-ACF	2007	255.34%	21.86%	31.95%	14.93%	0.00%	52.01%	26.13%	27.32%	01/17/2012	23.28%	26.54%
550100369	CLO-ACF	2007	249.74%	28.44%	31.93%	9.22%	7.44%	44.99%	31.32%	38.21%	10/26/2011	24.63%	28.28%
550100169	CLO-ACF	2007	265.32%	20.39%	31.14%	13.68%	0.00%	64.21%	21.50%	29.75%	07/18/2011	24.27%	27.65%
550100398	CLO-ACF	2007	254.35%	18.59%	30.57%	11.43%	5.45%	53.18%	19.52%	28.03%	08/15/2011	24.31%	27.87%
550100414	CLO-ACF	2007	246.44%	24.49%	29.87%	8.27%	0.00%	41.03%	22.30%	31.89%	09/20/2011	24.64%	28.41%
550100419	CLO-ACF	2007	239.70%	18.74%	29.82%	11.34%	0.00%	51.54%	24.54%	30.76%	02/01/2012	22.53%	25.92%
550100434	CLO-ACF	2007	230.59%	26.52%	29.79%	9.88%	1.08%	44.82%	33.79%	31.74%	04/16/2012	22.75%	26.42%
550100272	CLO-ACF	2007	247.88%	21.05%	29.68%	9.98%	0.00%	42.26%	23.30%	25.91%	09/19/2011	24.61%	28.42%
550100868	CLO-ACF	2007	230.55%	12.05%	29.63%	17.51%	0.00%	55.58%	13.48%	24.78%	04/25/2012	20.64%	23.78%
550100276	CLO-ACF	2007	236.07%	15.04%	29.48%	13.29%	0.66%	53.69%	23.99%	29.06%	01/18/2012	21.94%	25.30%
550100395	CLO-ACF	2007	231.46%	18.99%	28.63%	8.47%	6.99%	45.09%	24.41%	23.77%	01/23/2012	21.63%	25.07%
550100250	CLO-ACF	2007	237.22%	16.77%	28.62%	12.42%	0.00%	47.50%	22.12%	29.93%	11/28/2011	22.39%	25.87%
550100412	CLO-ACF	2007	229.43%	20.58%	28.51%	8.66%	5.02%	43.70%	21.11%	24.78%	11/18/2011	22.49%	26.14%
550100199	CLO-ACF	2007	238.19%	26.17%	28.33%	7.53%	3.61%	38.69%	28.02%	27.78%	07/15/2011	22.16%	25.63%
550100202	CLO-ACF	2007	234.29%	17.90%	28.13%	8.24%	6.07%	42.20%	19.72%	28.17%	08/01/2011	22.21%	25.71%
550100364	CLO-ACF	2007	222.04%	21.39%	27.71%	11.72%	1.20%	47.68%	26.46%	27.94%	08/27/2012	18.69%	21.68%
550100270	CLO-ACF	2007	222.25%	13.96%	27.38%	9.77%	3.40%	45.00%	20.20%	20.28%	10/17/2011	22.24%	26.02%
550100219	CLO-ACF	2007	230.07%	14.85%	27.08%	10.63%	0.00%	44.58%	22.56%	23.14%	07/18/2011	21.22%	24.61%
550100237	CLO-ACF	2007	225.14%	13.78%	27.07%	13.20%	0.00%	52.55%	17.70%	18.45%	01/24/2012	20.28%	23.59%
550100425	CLO-ACF	2007	209.29%	20.27%	26.98%	12.23%	0.24%	42.62%	26.92%	26.82%	10/10/2012	16.94%	19.77%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100872	CLO-ACF	2007	209.82%	15.03%	26.89%	11.98%	3.81%	41.85%	22.93%	22.97%	07/16/2012	17.59%	20.56%
550100327	CLO-ACF	2007	223.29%	12.77%	26.77%	18.18%	0.00%	53.85%	11.48%	17.23%	03/20/2012	19.06%	22.12%
550100233	CLO-ACF	2007	221.94%	21.32%	26.59%	20.16%	0.00%	61.46%	10.82%	26.05%	07/25/2012	18.42%	21.40%
550100397	CLO-ACF	2007	238.39%	148.42%	26.52%	22.65%	0.00%	148.42%	4.68%	46.92%	06/21/2011	22.88%	26.62%
550100275	CLO-ACF	2007	207.77%	18.18%	26.49%	8.58%	0.00%	40.07%	24.84%	23.84%	04/16/2012	18.36%	21.56%
550100180	CLO-ACF	2007	230.45%	11.06%	26.26%	12.80%	3.56%	46.27%	10.63%	18.27%	06/20/2011	21.43%	24.86%
550100264	CLO-ACF	2007	212.26%	18.85%	26.21%	11.59%	0.22%	44.26%	23.85%	29.20%	04/13/2012	18.40%	21.54%
550100211	CLO-ACF	2007	217.57%	16.77%	26.00%	8.33%	6.36%	39.02%	20.10%	20.48%	10/17/2011	19.86%	23.26%
550100254	CLO-ACF	2007	214.12%	14.67%	25.83%	12.91%	0.00%	49.41%	15.77%	18.28%	03/12/2012	18.40%	21.50%
550100258	CLO-ACF	2007	215.90%	19.59%	25.70%	12.26%	0.00%	39.76%	24.49%	25.56%	04/17/2012	18.37%	21.50%
550100373	CLO-ACF	2007	201.20%	20.48%	25.59%	16.46%	0.00%	49.17%	28.85%	25.95%	01/23/2013	15.43%	18.14%
550100400	CLO-ACF	2007	216.31%	14.65%	25.47%	8.90%	0.00%	38.81%	14.52%	15.84%	09/15/2011	20.24%	23.68%
550100182	CLO-ACF	2007	212.76%	9.81%	25.05%	10.91%	0.00%	45.93%	8.83%	12.04%	12/15/2011	19.09%	22.34%
550100195	CLO-ACF	2007	212.37%	11.29%	25.00%	8.60%	0.00%	39.65%	13.65%	14.53%	08/10/2011	19.93%	23.45%
550100409	CLO-ACF	2007	201.17%	8.39%	24.95%	9.64%	5.47%	39.97%	12.76%	11.72%	10/20/2011	19.52%	23.18%
550100243	CLO-ACF	2007	214.50%	0.00%	24.73%	40.29%	0.00%	123.21%	0.00%	17.58%	10/24/2011	20.15%	23.67%
550100351	CLO-ACF	2007	199.05%	14.13%	24.58%	13.48%	0.00%	43.37%	18.59%	17.11%	07/20/2012	17.11%	20.27%
550100444	CLO-ACF	2007	183.70%	18.27%	24.48%	9.35%	0.00%	39.97%	24.09%	30.27%	10/11/2012	15.08%	18.11%
550100173	CLO-ACF	2007	207.32%	14.20%	24.36%	11.43%	0.00%	50.04%	17.03%	17.68%	06/18/2012	16.49%	19.34%
550100175	CLO-ACF	2007	208.52%	7.56%	24.33%	13.17%	0.00%	43.06%	13.81%	12.35%	10/20/2011	18.91%	22.31%
550100451	CLO-ACF	2007	196.73%	0.00%	24.27%	16.81%	0.00%	44.59%	6.38%	13.16%	07/11/2012	16.39%	19.43%
550100368	CLO-ACF	2007	193.72%	19.90%	24.24%	17.54%	0.00%	48.93%	21.60%	29.13%	02/11/2013	13.81%	16.32%
550100232	CLO-ACF	2007	216.40%	20.38%	24.24%	13.05%	0.00%	42.94%	21.48%	23.60%	06/25/2012	17.26%	20.14%
550100249	CLO-ACF	2007	205.37%	12.65%	24.15%	11.32%	0.00%	42.43%	14.06%	20.42%	11/15/2011	19.26%	22.81%
550099985	CLO-ACF	2007	205.16%	17.11%	24.15%	13.83%	0.00%	47.85%	19.51%	20.77%	07/30/2012	15.06%	17.64%
550100345	CLO-ACF	2007	193.45%	14.99%	24.08%	8.30%	3.13%	37.85%	17.98%	25.63%	04/26/2012	17.20%	20.57%
550100251	CLO-ACF	2007	197.15%	11.27%	23.64%	12.70%	0.00%	39.03%	15.82%	23.01%	07/18/2012	15.93%	18.90%
550100257	CLO-ACF	2007	189.74%	16.37%	23.59%	11.20%	0.00%	42.85%	20.23%	20.18%	10/15/2012	14.61%	17.42%
550100268	CLO-ACF	2007	194.21%	8.77%	23.54%	14.33%	0.00%	46.02%	9.30%	11.40%	06/11/2012	16.36%	19.43%
550100430	CLO-ACF	2007	195.88%	21.88%	23.46%	10.36%	0.00%	42.23%	27.90%	28.63%	07/19/2012	15.94%	18.94%
550100236	CLO-ACF	2007	192.96%	9.86%	23.41%	8.89%	0.00%	39.38%	15.72%	15.31%	04/16/2012	15.61%	18.58%
550100247	CLO-ACF	2007	194.50%	8.84%	23.27%	8.77%	5.39%	39.56%	11.97%	11.83%	01/17/2012	17.80%	21.25%
550100255	CLO-ACF	2007	186.80%	13.63%	23.26%	10.74%	0.00%	38.86%	19.19%	18.70%	10/15/2012	14.29%	17.10%
550100239	CLO-ACF	2007	192.85%	19.39%	23.20%	15.62%	0.00%	46.33%	17.31%	21.46%	09/19/2012	14.08%	16.66%
550100170	CLO-ACF	2007	193.05%	9.04%	23.08%	11.54%	3.81%	47.10%	13.19%	17.23%	04/25/2012	16.22%	19.35%
550100452	CLO-ACF	2007	185.55%	8.36%	22.99%	12.25%	0.00%	43.91%	14.06%	13.39%	07/23/2012	17.11%	20.71%
550100835	CLO-ACF	2007	189.89%	8.21%	22.95%	11.46%	0.00%	38.98%	11.57%	13.27%	05/14/2012	16.01%	19.16%
550100849	CLO-ACF	2007	179.63%	7.90%	22.79%	11.89%	0.00%	43.09%	10.63%	15.36%	07/25/2012	15.27%	18.49%
550100280	CLO-ACF	2007	196.82%	8.00%	22.77%	12.40%	0.00%	43.25%	11.07%	16.52%	05/22/2012	15.78%	18.71%
550100197	CLO-ACF	2007	194.58%	11.39%	22.76%	11.33%	0.00%	37.87%	14.95%	20.45%	01/18/2012	17.19%	20.56%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100259	CLO-ACF	2007	188.05%	5.52%	22.72%	12.49%	0.00%	43.07%	7.81%	8.68%	04/23/2012	15.77%	18.90%
550100437	CLO-ACF	2007	186.70%	8.39%	22.63%	12.27%	0.00%	46.16%	9.43%	11.48%	09/10/2012	15.51%	18.61%
550100163	CLO-ACF	2007	194.95%	8.81%	22.57%	8.06%	8.81%	38.39%	13.71%	12.70%	07/20/2011	18.56%	22.23%
550100207	CLO-ACF	2007	187.84%	10.06%	22.47%	8.43%	7.48%	37.44%	13.93%	17.70%	01/19/2012	16.47%	19.82%
550100245	CLO-ACF	2007	186.23%	9.85%	22.39%	10.64%	1.43%	40.61%	11.87%	13.21%	07/17/2012	14.86%	17.84%
550100265	CLO-ACF	2007	184.25%	17.61%	22.36%	12.80%	0.00%	43.11%	23.56%	22.76%	01/14/2013	13.30%	15.97%
550100379	CLO-ACF	2007	179.14%	7.97%	22.34%	13.95%	0.00%	45.00%	12.32%	12.50%	10/30/2012	13.83%	16.71%
550100294	CLO-ACF	2007	187.43%	12.31%	22.31%	13.27%	0.00%	43.59%	22.82%	20.36%	01/16/2013	13.37%	15.99%
550100267	CLO-ACF	2007	180.17%	17.01%	22.29%	13.71%	0.00%	41.47%	23.52%	25.46%	04/15/2013	12.63%	15.24%
550100357	CLO-ACF	2007	174.06%	12.40%	22.29%	9.62%	2.60%	37.87%	18.50%	20.36%	01/16/2013	12.71%	15.47%
550100208	CLO-ACF	2007	185.69%	8.30%	22.28%	12.79%	0.00%	40.71%	10.26%	10.55%	07/16/2012	14.91%	17.92%
550100187	CLO-ACF	2007	188.99%	12.76%	22.24%	11.81%	0.00%	42.51%	15.95%	15.93%	07/27/2012	14.49%	17.32%
550100806	CLO-ACF	2007	183.98%	6.51%	22.03%	6.84%	6.51%	31.88%	9.98%	10.82%	01/20/2012	17.02%	20.63%
550100367	CLO-ACF	2007	174.69%	5.55%	21.99%	14.50%	0.00%	43.35%	6.70%	10.52%	07/18/2012	13.80%	16.78%
550100479	CLO-ACF	2007	176.85%	8.62%	21.93%	8.66%	4.06%	37.21%	10.14%	14.04%	04/18/2012	16.31%	19.95%
550100203	CLO-ACF	2007	185.80%	17.15%	21.76%	13.20%	0.00%	36.60%	22.72%	20.55%	10/16/2012	14.35%	17.30%
550100423	CLO-ACF	2007	178.27%	7.49%	21.63%	10.13%	0.00%	42.05%	8.81%	10.63%	09/17/2012	14.45%	17.53%
550100266	CLO-ACF	2007	174.27%	14.26%	21.53%	7.56%	4.30%	33.12%	20.67%	19.28%	10/22/2012	13.22%	16.14%
550100269	CLO-ACF	2007	178.01%	8.19%	21.53%	13.42%	0.00%	44.71%	11.62%	13.21%	02/14/2013	14.51%	17.73%
550100309	CLO-ACF	2007	180.43%	13.11%	21.45%	9.42%	0.00%	35.83%	15.42%	16.66%	10/16/2012	14.24%	17.28%
550100240	CLO-ACF	2007	177.38%	11.93%	21.27%	10.53%	0.00%	38.30%	14.18%	14.78%	08/20/2012	13.67%	16.61%
550100439	CLO-ACF	2007	168.68%	6.40%	21.22%	9.66%	0.00%	32.82%	14.21%	24.35%	01/11/2013	12.51%	15.38%
550100304	CLO-ACF	2007	171.71%	6.69%	21.19%	13.42%	0.00%	38.16%	10.47%	12.06%	01/17/2013	12.44%	15.24%
550100310	CLO-ACF	2007	176.50%	12.41%	21.06%	13.30%	0.00%	44.63%	8.91%	10.42%	10/16/2012	13.98%	17.09%
550100279	CLO-ACF	2007	180.70%	9.85%	21.03%	11.41%	0.03%	44.88%	11.03%	14.84%	09/14/2012	13.27%	15.99%
550100433	CLO-ACF	2007	158.72%	0.13%	20.87%	29.83%	0.00%	162.19%	0.40%	1.40%	04/21/2014	9.65%	12.06%
550100246	CLO-ACF	2007	175.93%	7.25%	20.83%	14.40%	0.00%	40.26%	9.46%	10.27%	07/17/2012	14.35%	17.55%
550100034	CLO-ACF	2007	178.22%	5.09%	20.74%	13.18%	0.00%	38.64%	6.80%	9.08%	01/25/2012	15.27%	18.64%
550100295	CLO-ACF	2007	165.78%	11.31%	20.63%	13.82%	0.00%	47.79%	15.03%	22.59%	02/01/2013	11.23%	13.88%
550100358	CLO-ACF	2007	169.53%	6.72%	20.57%	8.85%	6.29%	36.79%	13.69%	11.03%	08/20/2012	14.49%	17.96%
550100263	CLO-ACF	2007	164.35%	0.00%	20.25%	11.35%	0.00%	31.51%	1.12%	1.18%	10/14/2011	16.27%	20.39%
550100253	CLO-ACF	2007	168.40%	20.87%	20.19%	15.30%	0.00%	40.64%	25.30%	33.47%	07/25/2013	10.84%	13.37%
550100296	CLO-ACF	2007	170.05%	3.20%	20.17%	13.29%	0.00%	39.54%	7.52%	9.57%	07/18/2012	13.06%	16.09%
550100791	CLO-ACF	2007	165.30%	3.46%	19.74%	12.48%	0.00%	37.88%	8.24%	6.97%	10/15/2012	12.97%	16.18%
550100415	CLO-ACF	2007	154.29%	17.17%	19.71%	8.71%	0.00%	31.35%	22.10%	21.71%	10/15/2013	9.65%	12.26%
550100235	CLO-ACF	2007	168.61%	10.44%	19.66%	10.78%	0.00%	35.94%	17.54%	15.52%	01/22/2013	11.48%	14.16%
550100273	CLO-ACF	2007	151.99%	6.04%	18.94%	12.94%	0.00%	42.51%	6.68%	7.89%	10/22/2012	10.48%	13.45%
550100440	CLO-ACF	2007	145.84%	11.75%	18.33%	10.68%	0.00%	35.37%	11.71%	13.62%	11/26/2012	9.45%	12.42%
550100196	CLO-ACF	2007	155.08%	9.79%	18.23%	12.69%	0.00%	36.33%	16.60%	21.34%	07/25/2013	9.31%	11.84%
550100884	CLO-ACF	2007	134.25%	9.38%	17.20%	12.42%	0.00%	40.22%	11.98%	12.10%	10/15/2013	6.82%	9.47%

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550100418	CLO-ACF	2007	146.95%	10.49%	16.37%	8.15%	0.00%	31.22%	11.81%	15.33%	07/25/2013	9.07%	11.83%
550100261	CLO-ACF	2007	130.79%	9.45%	15.74%	9.06%	0.00%	33.19%	10.67%	15.09%	07/20/2015	8.99%	11.79%
550100248	CLO-ACF	2007	130.44%	2.70%	15.60%	7.67%	2.70%	37.63%	4.72%	4.70%	10/29/2012	7.83%	11.34%
550100184	CLO-ACF	2007	150.03%	15.60%	14.86%	12.26%	0.00%	41.55%	19.08%	28.38%	02/03/2014	11.66%	14.55%
550100411	CLO-ACF	2007	121.20%	18.54%	14.28%	12.44%	0.00%	32.50%	22.18%	28.04%	02/02/2015	3.68%	5.80%
550100438	CLO-ACF	2007	110.39%	5.56%	14.08%	10.58%	0.00%	28.56%	5.92%	7.84%	11/12/2014	2.08%	4.37%
550100446	CLO-ACF	2007	105.94%	18.83%	13.70%	12.20%	0.00%	29.27%	23.85%	29.35%	08/03/2015	1.02%	2.94%
550100230	CLO-ACF	2007	111.94%	8.29%	13.42%	12.25%	0.00%	55.84%	7.79%	15.19%	11/17/2014	2.33%	4.61%
550100297	CLO-ACF	2007	109.44%	16.22%	13.19%	11.97%	0.00%	35.20%	18.66%	24.88%	05/01/2015	1.79%	3.98%
550100401	CLO-ACF	2007	89.17%	19.17%	10.38%	12.95%	0.00%	39.18%	22.13%	28.14%	—	-2.29%	-0.19%
550100225	CLO-ACF	2007	75.00%	0.00%	9.08%	18.50%	0.00%	58.84%	0.00%	0.00%	—	-10.01%	-6.47%

2007 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	16.56%	16.24%	53.26%	21.63%	12.71%	-10.01%	7.26%
XIRR 90	19.70%	19.34%	58.85%	25.07%	15.47%	-6.47%	7.65%
Total Cash Return	200.01%	193.58%	557.70%	230.45%	169.53%	75.00%	54.43%
Current Dividend Yield	16.74%	12.94%	251.81%	19.59%	8.00%	0.00%	25.77%
LTM Divided Yield	20.63%	20.23%	81.48%	28.03%	12.10%	0.00%	10.72%
Mean Divided Yield	24.27%	23.34%	67.27%	27.71%	20.74%	9.08%	6.75%

2007 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	12.26%
2	16.56%
3	12.46%
4	26.05%
5	32.93%
6	36.58%
7	31.61%
8	21.84%
9	10.19%

K2. CDO-EM

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CDO-EM, 2007

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100344	CDO-EM	2007	177.23%	0.76%	22.13%	10.06%	0.00%	34.30%	0.00%	0.38%	02/15/2012	17.20%	21.03%

2007 CDO-EM Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	17.20%	17.20%	17.20%	—	—	17.20%	0.00%
XIRR 90	21.03%	21.03%	21.03%	—	—	21.03%	0.00%
Total Cash Return	177.23%	177.23%	177.23%	—	—	177.23%	0.00%
Current Dividend Yield	0.76%	0.76%	0.76%	—	—	0.76%	0.00%
LTM Divided Yield	0.38%	0.38%	0.38%	—	—	0.38%	0.00%
Mean Divided Yield	22.13%	22.13%	22.13%	—	—	22.13%	0.00%

2007 CDO-EM Aging Analysis²⁴

Years Since Close	Mean
1	7.22%
2	23.51%
3	24.52%
4	42.19%
5	17.11%
6	27.14%
7	28.95%
8	6.21%
9	0.38%

K3. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 4

Deal Type⁵: SME-CLO, 2007

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100826	SME-CLO	2007	224.63%	14.39%	26.78%	13.72%	5.81%	88.03%	88.03%	29.80%	07/25/2011	21.31%	24.90%
550100827	SME-CLO	2007	217.51%	9.14%	25.54%	8.07%	8.01%	36.26%	11.91%	11.86%	04/15/2011	24.51%	28.99%
550100805	SME-CLO	2007	151.60%	9.60%	18.61%	8.98%	0.44%	35.14%	14.58%	14.26%	01/10/2013	10.93%	14.18%
550100738	SME-CLO	2007	122.43%	0.00%	14.16%	34.68%	0.00%	204.51%	0.00%	0.00%	06/20/2013	4.58%	7.13%

2007 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	15.33%	16.12%	24.51%	—	—	4.58%	7.99%
XIRR 90	18.80%	19.54%	28.99%	—	—	7.13%	8.64%
Total Cash Return	179.04%	184.55%	224.63%	—	—	122.43%	43.35%
Current Dividend Yield	8.28%	9.37%	14.39%	—	—	0.00%	5.21%
LTM Dividend Yield	13.98%	13.06%	29.80%	—	—	0.00%	10.61%
Mean Dividend Yield	21.28%	22.08%	26.78%	—	—	14.16%	5.15%

2007 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	11.22%
2	22.54%
3	16.97%
4	19.20%
5	22.99%
6	27.21%
7	35.00%
8	12.23%
9	8.87%

K4. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 15

Deal Type⁵: TRUPS, 2007

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100377	TRUPS	2007	25.76%	0.00%	3.10%	8.41%	0.00%	27.62%	0.00%	0.00%	—	-84.85%	-82.65%
550100218	TRUPS	2007	24.12%	0.00%	2.62%	7.41%	0.00%	30.32%	0.00%	0.00%	—	-86.11%	-84.15%
550100380	TRUPS	2007	14.43%	0.00%	1.96%	6.20%	0.00%	31.53%	0.00%	0.00%	—	-97.25%	-96.74%
550100421	TRUPS	2007	15.79%	0.00%	1.92%	5.85%	0.00%	22.68%	0.00%	0.00%	—	-90.50%	-89.21%
550100420	TRUPS	2007	15.52%	0.00%	1.88%	5.47%	0.00%	22.57%	0.00%	0.00%	—	-82.31%	-80.56%
550100210	TRUPS	2007	16.25%	0.00%	1.85%	4.90%	0.00%	22.86%	0.00%	0.00%	—	-89.29%	-88.03%
550100403	TRUPS	2007	20.38%	0.00%	1.67%	4.73%	0.00%	18.09%	0.00%	0.00%	—	-77.00%	-74.92%
550100305	TRUPS	2007	14.72%	0.00%	1.63%	6.93%	0.00%	40.28%	0.00%	0.00%	—	-91.45%	-90.28%
550100422	TRUPS	2007	15.76%	0.00%	1.56%	6.56%	0.00%	35.13%	0.00%	0.00%	—	-94.36%	-93.38%
550100355	TRUPS	2007	13.15%	0.00%	1.52%	5.48%	0.00%	23.22%	0.00%	0.00%	—	-98.50%	-98.18%
550100870	TRUPS	2007	12.76%	0.00%	1.50%	5.79%	0.00%	28.26%	0.00%	0.00%	—	-96.54%	-95.92%
550100394	TRUPS	2007	11.05%	0.00%	1.30%	3.72%	0.00%	16.50%	0.00%	0.00%	—	-94.02%	-93.23%
550100908	TRUPS	2007	6.33%	0.00%	0.63%	2.45%	0.00%	11.29%	0.00%	0.00%	—	-99.35%	-99.22%
550100284	TRUPS	2007	5.58%	0.00%	0.46%	1.82%	0.00%	7.99%	0.00%	0.00%	—	-99.16%	-99.00%
550100406	TRUPS	2007	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

2007 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-92.04%	-94.02%	-77.00%	-86.11%	-99.16%	-100.00%	6.75%
XIRR 90	-91.03%	-93.23%	-74.92%	-84.15%	-99.00%	-100.00%	7.43%
Total Cash Return	14.11%	14.72%	25.76%	16.25%	6.33%	0.00%	6.49%
Current Dividend Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LTM Divided Yield	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Mean Divided Yield	1.57%	1.63%	3.10%	1.92%	0.63%	0.00%	0.76%

2007 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	11.50%
2	2.61%
3	0.00%
4	0.00%
5	0.00%
6	0.00%
7	0.00%
8	0.00%
9	0.00%

L. Vintage Year 2008 - Non-Terminated Deals³

L1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 7

Deal Type⁵: CLO-ACF, 2008

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100448	CLO-ACF	2008	127.16%	16.19%	16.97%	6.16%	0.00%	24.62%	18.03%	17.52%	07/23/2014	5.38%	7.91%
550100943	CLO-ACF	2008	107.05%	12.44%	15.73%	30.61%	5.36%	168.21%	12.13%	12.76%	04/23/2015	1.54%	4.00%
550100460	CLO-ACF	2008	79.12%	4.84%	10.54%	9.47%	0.00%	27.48%	8.97%	12.57%	—	-4.51%	-2.51%
550100924	CLO-ACF	2008	70.10%	0.11%	9.75%	16.96%	0.00%	89.22%	0.15%	0.11%	—	0.53%	3.09%
550100919	CLO-ACF	2008	0.40%	0.00%	0.05%	0.28%	0.00%	1.56%	0.00%	0.00%	—	-100.00%	-100.00%
550100465	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%
550100456	CLO-ACF	2008	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

2008 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-42.44%	-4.51%	5.38%	0.53%	-100.00%	-100.00%	49.92%
XIRR 90	-41.07%	-2.51%	7.91%	3.09%	-100.00%	-100.00%	51.11%
Total Cash Return	54.83%	70.10%	127.16%	79.12%	0.00%	0.00%	50.36%
Current Dividend Yield	4.80%	0.11%	16.19%	4.84%	0.00%	0.00%	6.32%
LTM Divided Yield	6.14%	0.11%	17.52%	12.57%	0.00%	0.00%	7.21%
Mean Divided Yield	7.58%	9.75%	16.97%	10.54%	0.00%	0.00%	6.97%

2008 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	1.45%
2	2.91%
3	4.08%
4	9.89%
5	13.77%
6	9.74%
7	8.50%
8	3.87%

L2. TRUPS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: TRUPS, 2008

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100954	TRUPS	2008	28.28%	39.91%	3.78%	9.25%	0.00%	39.91%	0.00%	9.94%	—	-24.08%	-22.65%

2008 TRUPS Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-24.08%	-24.08%	-24.08%	—	—	-24.08%	0.00%
XIRR 90	-22.65%	-22.65%	-22.65%	—	—	-22.65%	0.00%
Total Cash Return	28.28%	28.28%	28.28%	—	—	28.28%	0.00%
Current Dividend Yield	39.91%	39.91%	39.91%	—	—	39.91%	0.00%
LTM Divided Yield	9.94%	9.94%	9.94%	—	—	9.94%	0.00%
Mean Divided Yield	3.78%	3.78%	3.78%	—	—	3.78%	0.00%

2008 TRUPS Aging Analysis²⁴

Years Since Close	Mean
1	5.54%
2	9.11%
3	3.69%
4	0.00%
5	0.00%
6	0.00%
7	0.00%
8	9.94%

M. Vintage Year 2010 - Non-Terminated Deals³

M1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 2

Deal Type⁵: CLO-ACF, 2010

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100486	CLO-ACF	2010	119.49%	11.55%	16.58%	7.90%	10.00%	48.53%	13.71%	21.36%	02/25/2015	5.81%	9.51%
550100499	CLO-ACF	2010	83.88%	0.80%	3.32%	2.10%	0.78%	7.06%	0.78%	1.27%	—	-5.04%	-2.06%

2010 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	0.39%	0.39%	5.81%	—	—	-5.04%	5.43%
XIRR 90	3.73%	3.73%	9.51%	—	—	-2.06%	5.78%
Total Cash Return	101.68%	101.68%	119.49%	—	—	83.88%	17.81%
Current Dividend Yield	6.17%	6.17%	11.55%	—	—	0.80%	5.37%
LTM Dividend Yield	11.32%	11.32%	21.36%	—	—	1.27%	10.04%
Mean Divided Yield	9.95%	9.95%	16.58%	—	—	3.32%	6.63%

2010 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	8.09%
2	11.66%
3	9.97%
4	35.00%
5	36.96%

M2. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: SME-CLO, 2010

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100988	SME-CLO	2010	73.65%	14.27%	14.32%	2.08%	7.02%	18.34%	13.80%	14.48%	—	-6.85%	-3.66%

2010 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-6.85%	-6.85%	-6.85%	—	—	-6.85%	0.00%
XIRR 90	-3.66%	-3.66%	-3.66%	—	—	-3.66%	0.00%
Total Cash Return	73.65%	73.65%	73.65%	—	—	73.65%	0.00%
Current Dividend Yield	14.27%	14.27%	14.27%	—	—	14.27%	0.00%
LTM Divided Yield	14.48%	14.48%	14.48%	—	—	14.48%	0.00%
Mean Divided Yield	14.32%	14.32%	14.32%	—	—	14.32%	0.00%

2010 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	6.94%
2	13.67%
3	7.20%
4	16.41%
5	14.98%
6	7.03%

N. Vintage Year 2011 - Non-Terminated Deals³

N1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 14

Deal Type⁵: CLO-ACF, 2011

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100504	CLO-ACF	2011	144.71%	22.22%	35.53%	7.21%	22.18%	47.51%	28.11%	31.89%	07/21/2014	20.62%	27.79%
550100491	CLO-ACF	2011	106.01%	8.59%	25.02%	7.96%	8.59%	37.85%	15.35%	15.96%	04/28/2015	2.67%	7.76%
550100490	CLO-ACF	2011	109.67%	17.39%	24.18%	5.58%	12.27%	35.68%	16.89%	19.19%	06/15/2015	4.04%	8.98%
550100501	CLO-ACF	2011	87.17%	17.57%	21.90%	4.02%	11.05%	29.22%	20.09%	25.73%	—	-6.34%	-1.54%
550100494	CLO-ACF	2011	92.56%	10.69%	21.12%	4.51%	10.69%	28.71%	17.08%	20.59%	—	-3.65%	1.38%
550100502	CLO-ACF	2011	69.57%	18.09%	19.16%	4.41%	7.76%	24.42%	22.08%	19.83%	—	-14.72%	-10.79%
550100508	CLO-ACF	2011	81.88%	8.95%	18.88%	4.59%	8.95%	26.79%	12.15%	12.28%	—	-9.08%	-4.47%
550100498	CLO-ACF	2011	74.61%	15.51%	18.02%	2.97%	10.04%	22.28%	17.27%	16.43%	—	-11.70%	-7.75%
550100511	CLO-ACF	2011	67.30%	10.06%	17.90%	5.88%	3.36%	25.66%	15.77%	13.92%	—	-17.56%	-13.37%
550100496	CLO-ACF	2011	75.44%	11.23%	17.71%	6.25%	1.90%	30.23%	11.58%	17.39%	—	-11.35%	-7.35%
550100515	CLO-ACF	2011	63.96%	9.87%	17.54%	4.56%	8.03%	26.20%	17.71%	14.33%	—	-18.87%	-14.91%
550100521	CLO-ACF	2011	63.23%	13.38%	16.90%	5.30%	4.20%	24.81%	17.86%	16.23%	—	-17.69%	-14.05%
550100507	CLO-ACF	2011	52.83%	13.95%	13.54%	3.90%	3.87%	18.35%	11.65%	14.77%	—	-23.12%	-19.89%
550100514	CLO-ACF	2011	35.88%	6.28%	9.38%	2.89%	5.73%	14.84%	10.41%	8.73%	—	-36.89%	-34.14%

2011 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-10.26%	-11.53%	20.62%	-3.65%	-18.87%	-36.89%	13.27%
XIRR 90	-5.88%	-7.55%	27.79%	1.38%	-14.91%	-34.14%	14.25%
Total Cash Return	80.34%	75.03%	144.71%	92.56%	63.23%	35.88%	26.05%
Current Dividend Yield	13.13%	12.31%	22.22%	17.39%	8.95%	6.28%	4.36%
LTM Dividend Yield	17.66%	16.33%	31.89%	19.83%	13.92%	8.73%	5.55%
Mean Dividend Yield	19.77%	18.45%	35.53%	21.90%	16.90%	9.38%	5.82%

2011 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	13.80%
2	24.21%
3	19.65%
4	18.49%
5	6.53%

N2. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: SME-CLO, 2011

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101000	SME-CLO	2011	122.51%	0.85%	32.35%	96.99%	0.00%	394.75%	0.00%	0.29%	10/15/2014	8.10%	12.59%

2011 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	8.10%	8.10%	8.10%	—	—	8.10%	0.00%
XIRR 90	12.59%	12.59%	12.59%	—	—	12.59%	0.00%
Total Cash Return	122.51%	122.51%	122.51%	—	—	122.51%	0.00%
Current Dividend Yield	0.85%	0.85%	0.85%	—	—	0.85%	0.00%
LTM Divided Yield	0.29%	0.29%	0.29%	—	—	0.29%	0.00%
Mean Divided Yield	32.35%	32.35%	32.35%	—	—	32.35%	0.00%

2011 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	3.60%
2	11.28%
3	107.34%
4	0.29%

O. Vintage Year 2012 - Non-Terminated Deals³

01. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 99

Deal Type⁵: CLO-ACF, 2012

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100529	CLO-ACF	2012	109.58%	32.08%	33.23%	8.26%	6.29%	40.70%	32.24%	32.82%	08/20/2015	4.62%	10.32%
550100579	CLO-ACF	2012	94.15%	28.06%	31.71%	17.90%	0.00%	83.39%	33.54%	34.81%	—	-3.85%	3.03%
550100536	CLO-ACF	2012	94.90%	27.04%	28.34%	5.29%	11.58%	32.92%	30.62%	35.27%	—	-2.58%	2.71%
550100532	CLO-ACF	2012	95.11%	25.30%	26.71%	8.31%	5.07%	43.43%	34.71%	30.32%	—	-2.78%	3.19%
550100505	CLO-ACF	2012	89.50%	24.19%	25.99%	5.63%	12.96%	35.76%	26.45%	26.76%	—	-5.21%	-0.27%
550100584	CLO-ACF	2012	76.47%	28.99%	25.47%	8.11%	0.00%	33.22%	26.67%	34.60%	—	-13.42%	-8.46%
550100538	CLO-ACF	2012	82.90%	21.03%	25.05%	5.22%	16.26%	34.81%	24.01%	22.23%	—	-9.97%	-4.56%
550100561	CLO-ACF	2012	75.80%	28.58%	24.68%	6.08%	7.86%	32.57%	25.57%	32.44%	—	-13.27%	-8.53%
550100590	CLO-ACF	2012	67.32%	21.55%	24.47%	16.90%	0.00%	73.68%	23.36%	26.49%	—	-22.14%	-16.98%
550100618	CLO-ACF	2012	67.51%	23.11%	23.78%	2.68%	19.33%	27.52%	24.70%	30.61%	—	-21.05%	-16.05%
550100517	CLO-ACF	2012	85.42%	21.38%	23.70%	4.28%	18.02%	32.47%	22.71%	25.06%	—	-7.77%	-2.68%
550101018	CLO-ACF	2012	67.00%	20.72%	23.35%	2.31%	19.60%	27.07%	24.71%	22.71%	—	-22.24%	-17.11%
550100516	CLO-ACF	2012	88.17%	16.52%	22.27%	8.58%	0.00%	38.57%	23.13%	21.42%	—	-6.29%	-1.07%
550101013	CLO-ACF	2012	63.77%	23.41%	22.19%	3.20%	12.73%	25.19%	25.19%	23.30%	—	-22.17%	-17.62%
550100575	CLO-ACF	2012	63.91%	35.13%	22.06%	4.85%	14.56%	35.13%	22.42%	24.79%	—	-21.67%	-17.20%
550100562	CLO-ACF	2012	76.19%	17.47%	21.79%	7.42%	0.00%	33.16%	21.09%	20.64%	—	-13.30%	-8.46%
550100495	CLO-ACF	2012	77.76%	17.81%	21.71%	2.85%	16.10%	25.77%	22.19%	21.92%	—	-11.91%	-7.20%
550100573	CLO-ACF	2012	64.39%	19.88%	21.57%	15.37%	0.00%	68.97%	20.28%	22.77%	—	-23.11%	-18.35%
550100534	CLO-ACF	2012	71.13%	17.79%	21.10%	5.10%	12.17%	31.02%	15.12%	23.60%	—	-16.18%	-11.61%
550101016	CLO-ACF	2012	57.48%	17.37%	20.94%	2.70%	16.19%	25.26%	22.36%	20.03%	—	-28.25%	-23.78%
550100522	CLO-ACF	2012	74.56%	20.32%	20.89%	3.92%	11.08%	27.06%	21.94%	17.70%	—	-14.56%	-9.74%
550100564	CLO-ACF	2012	72.26%	14.85%	20.66%	6.99%	0.00%	30.57%	19.17%	19.27%	—	-16.15%	-11.36%
550100523	CLO-ACF	2012	70.91%	19.03%	20.64%	4.39%	13.17%	31.08%	21.40%	20.12%	—	-15.76%	-11.34%
550100617	CLO-ACF	2012	60.09%	19.15%	20.61%	2.75%	15.32%	25.48%	20.01%	19.36%	—	-25.61%	-21.12%
550100531	CLO-ACF	2012	181.12%	26.62%	20.46%	6.50%	0.00%	28.00%	28.00%	30.49%	04/20/2015	23.23%	28.70%
550100547	CLO-ACF	2012	64.79%	19.49%	20.40%	3.51%	14.14%	27.06%	19.43%	19.42%	—	-20.63%	-16.22%
550100578	CLO-ACF	2012	61.68%	18.78%	20.37%	2.97%	16.73%	26.71%	18.60%	18.60%	—	-25.14%	-20.49%
550100613	CLO-ACF	2012	64.03%	17.35%	20.27%	3.42%	17.35%	30.27%	18.83%	18.57%	—	-23.88%	-19.05%
550100570	CLO-ACF	2012	61.27%	17.14%	20.19%	3.07%	15.08%	26.33%	19.65%	18.23%	—	-25.24%	-20.65%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100587	CLO-ACF	2012	57.70%	16.97%	20.05%	2.77%	16.40%	26.08%	21.79%	18.61%	—	-28.78%	-24.26%
550100518	CLO-ACF	2012	74.24%	16.83%	19.76%	4.06%	14.30%	29.01%	18.11%	23.70%	—	-13.77%	-9.26%
550100616	CLO-ACF	2012	58.30%	17.84%	19.75%	2.48%	15.91%	24.47%	18.46%	17.85%	—	-28.33%	-23.79%
550100580	CLO-ACF	2012	59.32%	22.36%	19.73%	6.43%	0.32%	25.35%	19.51%	19.63%	—	-24.60%	-20.35%
550100542	CLO-ACF	2012	64.01%	20.24%	19.72%	8.03%	0.00%	32.33%	21.34%	22.90%	—	-19.76%	-15.62%
550101021	CLO-ACF	2012	51.59%	22.01%	19.66%	4.45%	7.46%	24.43%	22.54%	27.39%	—	-30.15%	-26.21%
550100572	CLO-ACF	2012	58.53%	18.61%	19.60%	8.05%	0.00%	38.91%	21.23%	19.61%	—	-25.93%	-21.64%
550100577	CLO-ACF	2012	58.45%	15.14%	19.57%	4.55%	13.44%	27.52%	21.85%	16.54%	—	-28.49%	-23.94%
550100530	CLO-ACF	2012	65.00%	16.56%	19.54%	2.65%	16.56%	26.45%	19.58%	18.04%	—	-20.08%	-15.74%
550100546	CLO-ACF	2012	62.05%	19.18%	19.52%	4.18%	10.80%	27.74%	23.79%	20.99%	—	-21.17%	-17.08%
550100581	CLO-ACF	2012	56.61%	19.47%	19.33%	1.89%	15.78%	21.88%	18.41%	19.26%	—	-27.63%	-23.38%
550100606	CLO-ACF	2012	63.64%	19.21%	19.26%	3.70%	7.43%	23.65%	21.20%	20.27%	—	-19.88%	-15.77%
550100520	CLO-ACF	2012	67.84%	13.79%	19.21%	4.64%	10.48%	27.14%	16.73%	19.90%	—	-18.44%	-13.97%
550100500	CLO-ACF	2012	69.56%	10.86%	19.18%	6.30%	7.72%	30.12%	14.35%	17.51%	—	-16.68%	-12.29%
550100528	CLO-ACF	2012	67.10%	14.67%	19.16%	8.24%	0.00%	40.54%	20.53%	17.44%	—	-19.22%	-14.73%
550100535	CLO-ACF	2012	62.11%	21.10%	19.12%	8.93%	0.00%	31.28%	22.68%	22.72%	—	-22.05%	-17.83%
550100558	CLO-ACF	2012	60.54%	16.97%	19.09%	4.49%	12.99%	28.60%	19.76%	16.05%	—	-25.50%	-21.02%
550101007	CLO-ACF	2012	66.66%	16.60%	19.06%	6.93%	0.00%	30.24%	18.47%	21.57%	—	-19.81%	-15.27%
550100582	CLO-ACF	2012	56.67%	17.64%	18.93%	6.49%	0.00%	26.42%	18.54%	19.36%	—	-26.55%	-22.40%
550100541	CLO-ACF	2012	60.78%	17.37%	18.87%	2.01%	16.31%	22.42%	18.45%	17.53%	—	-23.47%	-19.21%
550100615	CLO-ACF	2012	53.03%	19.44%	18.79%	3.60%	7.86%	21.49%	20.03%	20.37%	—	-29.33%	-25.32%
550100634	CLO-ACF	2012	55.35%	16.61%	18.78%	2.75%	14.25%	24.61%	18.36%	17.86%	—	-29.58%	-25.27%
550100583	CLO-ACF	2012	56.18%	17.38%	18.75%	6.11%	0.00%	26.36%	19.08%	23.50%	—	-27.42%	-23.24%
550100591	CLO-ACF	2012	54.56%	18.52%	18.73%	2.61%	12.33%	22.17%	19.09%	24.09%	—	-28.46%	-24.37%
550100574	CLO-ACF	2012	56.52%	19.56%	18.73%	4.60%	5.06%	22.44%	21.65%	18.58%	—	-26.83%	-22.69%
550100605	CLO-ACF	2012	52.23%	16.88%	18.60%	1.68%	15.88%	21.31%	21.18%	19.03%	—	-32.06%	-27.91%
550100549	CLO-ACF	2012	57.35%	16.38%	18.53%	3.54%	12.41%	27.37%	12.41%	16.21%	—	-28.44%	-24.06%
550100543	CLO-ACF	2012	58.99%	14.22%	18.45%	2.51%	14.22%	23.52%	17.68%	17.19%	—	-24.92%	-20.71%
550100614	CLO-ACF	2012	54.60%	15.17%	18.44%	1.70%	15.17%	21.63%	17.87%	17.23%	—	-29.92%	-25.70%
550100567	CLO-ACF	2012	52.65%	16.61%	18.41%	4.01%	7.08%	22.06%	22.06%	18.57%	—	-28.80%	-24.90%
550100559	CLO-ACF	2012	59.03%	18.14%	18.19%	9.77%	0.00%	37.36%	19.27%	17.18%	—	-25.56%	-21.29%
550100585	CLO-ACF	2012	50.80%	17.31%	18.16%	3.89%	7.46%	22.86%	21.60%	18.51%	—	-31.98%	-28.00%
550100576	CLO-ACF	2012	54.58%	14.42%	17.98%	3.20%	14.07%	22.86%	16.70%	20.17%	—	-30.21%	-25.97%
550100533	CLO-ACF	2012	62.79%	16.31%	17.98%	7.00%	0.00%	31.60%	11.81%	20.26%	—	-21.37%	-17.17%
550100565	CLO-ACF	2012	57.19%	13.27%	17.96%	3.82%	9.51%	23.36%	16.69%	15.96%	—	-24.81%	-20.84%
550100560	CLO-ACF	2012	61.68%	18.64%	17.84%	6.11%	2.77%	30.61%	14.91%	22.07%	—	-24.25%	-19.80%
550100545	CLO-ACF	2012	61.84%	19.82%	17.74%	7.58%	0.00%	30.90%	13.35%	21.50%	—	-22.31%	-18.08%
550101023	CLO-ACF	2012	49.31%	19.62%	17.55%	4.98%	4.25%	24.51%	17.31%	18.95%	—	-30.95%	-27.22%
550100593	CLO-ACF	2012	52.93%	15.97%	17.50%	1.59%	15.28%	19.94%	15.88%	16.62%	—	-30.95%	-26.86%
550100595	CLO-ACF	2012	52.16%	17.41%	17.44%	7.75%	0.00%	37.19%	16.72%	21.27%	—	-31.03%	-27.01%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100588	CLO-ACF	2012	49.29%	13.65%	17.42%	3.73%	13.57%	26.63%	16.59%	14.89%	—	-35.73%	-31.67%
550100544	CLO-ACF	2012	59.48%	14.83%	17.42%	3.82%	11.48%	27.70%	13.74%	16.22%	—	-22.98%	-18.99%
550100527	CLO-ACF	2012	59.34%	10.55%	17.40%	4.86%	10.55%	27.47%	12.87%	12.76%	—	-23.95%	-19.83%
550100568	CLO-ACF	2012	55.48%	18.34%	17.34%	3.60%	10.99%	21.47%	10.99%	18.74%	—	-27.19%	-23.16%
550100524	CLO-ACF	2012	59.11%	11.63%	17.22%	4.65%	11.63%	26.62%	15.30%	13.51%	—	-24.25%	-20.13%
550100571	CLO-ACF	2012	51.63%	15.91%	17.21%	5.32%	2.57%	24.96%	16.32%	15.86%	—	-31.10%	-27.13%
550100566	CLO-ACF	2012	60.16%	19.13%	17.21%	8.33%	0.00%	36.89%	17.20%	18.65%	—	-21.26%	-17.42%
550100621	CLO-ACF	2012	47.05%	17.89%	17.15%	8.20%	0.00%	22.60%	22.13%	20.42%	—	-32.80%	-29.10%
550101015	CLO-ACF	2012	49.20%	17.35%	17.15%	1.16%	14.75%	18.54%	17.99%	17.42%	—	-34.17%	-30.22%
550100550	CLO-ACF	2012	54.63%	14.67%	16.94%	4.33%	7.04%	21.69%	20.45%	17.15%	—	-28.30%	-24.29%
550100551	CLO-ACF	2012	53.82%	20.02%	16.76%	3.04%	11.68%	23.98%	15.79%	20.59%	—	-27.03%	-23.23%
550100526	CLO-ACF	2012	59.46%	13.81%	16.72%	3.22%	10.51%	23.88%	17.83%	14.03%	—	-23.07%	-19.08%
550100554	CLO-ACF	2012	51.24%	14.12%	16.62%	4.35%	8.86%	25.61%	14.85%	15.27%	—	-30.62%	-26.76%
550100563	CLO-ACF	2012	53.99%	12.67%	16.58%	11.25%	3.94%	46.97%	11.36%	10.77%	—	-28.36%	-24.38%
550100557	CLO-ACF	2012	53.39%	18.04%	16.45%	6.94%	0.00%	26.48%	8.15%	19.30%	—	-27.59%	-23.75%
550100553	CLO-ACF	2012	51.09%	16.08%	16.45%	4.12%	6.09%	21.96%	15.04%	21.44%	—	-28.33%	-24.68%
550100592	CLO-ACF	2012	49.87%	15.78%	16.13%	4.46%	8.52%	26.49%	15.49%	17.21%	—	-32.19%	-28.38%
550100586	CLO-ACF	2012	44.71%	15.17%	16.08%	6.06%	3.35%	26.66%	17.44%	15.00%	—	-36.44%	-32.81%
550100555	CLO-ACF	2012	48.80%	16.22%	15.88%	6.95%	3.73%	33.39%	16.09%	19.69%	—	-31.73%	-28.07%
550101012	CLO-ACF	2012	45.92%	14.76%	15.77%	2.19%	10.04%	18.55%	14.92%	19.04%	—	-34.88%	-31.23%
550101019	CLO-ACF	2012	42.02%	15.98%	15.32%	5.37%	0.00%	20.80%	12.90%	15.82%	—	-36.24%	-32.85%
550101017	CLO-ACF	2012	49.50%	16.53%	15.32%	9.01%	0.00%	39.44%	10.11%	17.39%	—	-33.92%	-30.01%
550100569	CLO-ACF	2012	45.80%	13.70%	15.28%	4.92%	0.00%	19.90%	14.66%	14.99%	—	-33.39%	-29.84%
550100548	CLO-ACF	2012	44.97%	16.04%	14.46%	5.84%	0.00%	20.30%	17.28%	16.90%	—	-21.52%	-17.76%
550101014	CLO-ACF	2012	46.69%	17.78%	14.42%	4.79%	0.00%	20.15%	17.64%	15.39%	—	-31.55%	-28.09%
550100556	CLO-ACF	2012	44.04%	15.64%	13.66%	6.88%	0.00%	23.72%	23.72%	16.41%	—	-36.06%	-32.56%
550101213	CLO-ACF	2012	38.15%	10.59%	13.54%	4.11%	3.12%	18.65%	10.93%	12.30%	—	-40.40%	-37.16%
550100537	CLO-ACF	2012	44.82%	11.23%	13.10%	3.27%	9.20%	20.36%	13.29%	12.35%	—	-34.59%	-31.19%
550100512	CLO-ACF	2012	35.89%	11.79%	10.59%	4.05%	2.49%	17.55%	13.48%	13.12%	—	-36.00%	-33.23%
550101142	CLO-ACF	2012	41.69%	0.45%	0.78%	0.31%	0.00%	1.08%	0.48%	0.49%	—	-17.89%	-14.25%

2012 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-23.53%	-25.14%	23.23%	-18.44%	-30.95%	-40.40%	9.66%
XIRR 90	-19.23%	-20.71%	28.70%	-14.25%	-27.01%	-37.16%	10.13%
Total Cash Return	61.87%	59.03%	181.12%	67.51%	51.09%	35.89%	17.65%
Current Dividend Yield	17.94%	17.37%	35.13%	20.02%	14.83%	0.45%	4.66%
LTM Divided Yield	19.89%	19.26%	35.27%	22.72%	16.41%	0.49%	5.28%
Mean Divided Yield	19.09%	18.79%	33.23%	20.89%	16.76%	0.78%	3.95%

2012 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	15.74%
2	19.49%
3	18.35%
4	9.55%

02. CDO-EM

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CDO-EM, 2012

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101111	CDO-EM	2012	45.74%	6.92%	13.07%	5.37%	6.89%	20.14%	12.66%	14.01%	—	-32.05%	-28.65%

2012 CDO-EM Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-32.05%	-32.05%	-32.05%	—	—	-32.05%	0.00%
XIRR 90	-28.65%	-28.65%	-28.65%	—	—	-28.65%	0.00%
Total Cash Return	45.74%	45.74%	45.74%	—	—	45.74%	0.00%
Current Dividend Yield	6.92%	6.92%	6.92%	—	—	6.92%	0.00%
LTM Divided Yield	14.01%	14.01%	14.01%	—	—	14.01%	0.00%
Mean Divided Yield	13.07%	13.07%	13.07%	—	—	13.07%	0.00%

2012 CDO-EM Aging Analysis²⁴

Years Since Close	Mean
1	12.59%
2	19.14%
3	4.23%
4	9.78%

03. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 7

Deal Type⁵: SME-CLO, 2012

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550100539	SME-CLO	2012	91.84%	29.40%	28.12%	5.63%	11.65%	34.67%	26.68%	34.95%	—	-4.59%	1.14%
550101020	SME-CLO	2012	67.43%	28.81%	25.78%	6.21%	9.15%	33.18%	27.13%	28.08%	—	-19.80%	-15.05%
550100540	SME-CLO	2012	80.62%	24.05%	24.71%	5.96%	9.99%	33.62%	22.04%	28.64%	—	-11.32%	-6.03%
550101004	SME-CLO	2012	63.06%	16.22%	18.63%	3.12%	11.97%	24.96%	16.71%	16.95%	—	-20.94%	-16.76%
550101008	SME-CLO	2012	48.61%	15.58%	18.23%	4.26%	9.35%	24.36%	14.85%	16.85%	—	-34.21%	-30.27%
550101002	SME-CLO	2012	58.54%	16.47%	16.55%	3.60%	4.32%	19.61%	17.78%	17.20%	—	-21.50%	-17.82%
550101003	SME-CLO	2012	175.14%	0.00%	9.62%	7.85%	0.00%	30.00%	0.00%	8.92%	06/27/2014	7.75%	13.16%

2012 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-14.94%	-19.80%	7.75%	-11.32%	-21.50%	-34.21%	12.59%
XIRR 90	-10.23%	-15.05%	13.16%	-6.03%	-17.82%	-30.27%	13.20%
Total Cash Return	83.61%	67.43%	175.14%	80.62%	58.54%	48.61%	39.63%
Current Dividend Yield	18.65%	16.47%	29.40%	24.05%	15.58%	0.00%	9.38%
LTM Divided Yield	21.65%	17.20%	34.95%	28.08%	16.85%	8.92%	8.40%
Mean Divided Yield	20.23%	18.63%	28.12%	24.71%	16.55%	9.62%	5.92%

2012 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	12.95%
2	21.96%
3	30.56%
4	10.21%

P. Vintage Year 2013 - Non-Terminated Deals³

P1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 159

Deal Type⁵: CLO-ACF, 2013

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101038	CLO-ACF	2013	85.12%	31.78%	31.94%	4.59%	20.64%	40.37%	32.07%	32.14%	—	-9.56%	-3.46%
550101179	CLO-ACF	2013	57.43%	30.67%	30.91%	4.44%	23.32%	38.08%	35.08%	31.82%	—	-39.10%	-33.38%
550100633	CLO-ACF	2013	81.78%	27.12%	30.44%	2.10%	27.12%	35.16%	30.41%	28.84%	—	-12.64%	-6.31%
550101053	CLO-ACF	2013	77.28%	32.23%	30.09%	7.59%	13.54%	36.51%	34.88%	37.40%	—	-15.56%	-9.62%
550101126	CLO-ACF	2013	62.04%	26.26%	28.50%	4.03%	23.70%	37.09%	29.37%	27.42%	—	-32.18%	-26.40%
550101081	CLO-ACF	2013	66.70%	28.87%	28.43%	3.02%	23.78%	32.49%	31.23%	36.59%	—	-25.09%	-19.42%
550100597	CLO-ACF	2013	70.68%	30.21%	27.23%	4.59%	13.92%	30.31%	29.58%	28.72%	—	-19.17%	-13.90%
550101083	CLO-ACF	2013	60.92%	26.27%	26.98%	3.80%	19.73%	33.19%	30.97%	29.28%	—	-28.40%	-23.30%
550101094	CLO-ACF	2013	63.37%	24.09%	26.89%	2.66%	23.29%	30.12%	28.26%	26.23%	—	-28.52%	-22.97%
550101068	CLO-ACF	2013	67.19%	24.65%	26.51%	1.79%	24.01%	30.32%	27.12%	26.35%	—	-23.13%	-17.75%
550101121	CLO-ACF	2013	54.59%	17.98%	26.49%	10.25%	17.98%	53.00%	23.90%	22.65%	—	-42.31%	-36.95%
550101104	CLO-ACF	2013	54.65%	29.03%	26.35%	2.67%	22.85%	31.01%	27.94%	27.68%	—	-37.20%	-32.15%
550101087	CLO-ACF	2013	58.93%	27.35%	26.16%	11.63%	0.00%	47.82%	25.22%	32.36%	—	-31.05%	-25.96%
550101065	CLO-ACF	2013	64.86%	26.54%	26.15%	2.92%	20.20%	30.11%	24.75%	26.14%	—	-24.71%	-19.50%
550101127	CLO-ACF	2013	57.25%	23.45%	26.06%	5.40%	20.50%	37.86%	26.47%	24.28%	—	-36.81%	-31.43%
550101043	CLO-ACF	2013	64.43%	23.27%	25.80%	3.16%	19.87%	32.15%	25.66%	24.97%	—	-25.00%	-19.82%
550100628	CLO-ACF	2013	57.82%	23.62%	25.64%	10.60%	0.00%	43.21%	26.16%	32.16%	—	-30.10%	-25.28%
550101172	CLO-ACF	2013	48.60%	23.10%	25.45%	2.14%	22.12%	28.55%	27.53%	32.67%	—	-45.58%	-40.81%
550101216	CLO-ACF	2013	51.90%	26.38%	25.18%	4.80%	12.74%	29.23%	29.23%	27.27%	—	-38.18%	-33.44%
550101069	CLO-ACF	2013	58.21%	23.97%	25.01%	0.69%	23.97%	26.51%	25.06%	25.15%	—	-31.90%	-26.83%
550101091	CLO-ACF	2013	58.48%	23.81%	25.00%	1.15%	23.75%	27.21%	24.68%	25.11%	—	-31.28%	-26.24%
550101082	CLO-ACF	2013	55.84%	25.21%	24.88%	3.33%	18.03%	29.98%	29.98%	26.40%	—	-32.61%	-27.82%
550101085	CLO-ACF	2013	59.12%	21.73%	24.88%	3.44%	20.01%	31.21%	25.42%	23.35%	—	-32.76%	-27.46%
550101185	CLO-ACF	2013	43.42%	26.44%	24.82%	11.55%	0.00%	42.09%	27.51%	26.44%	—	-49.09%	-44.78%
550101217	CLO-ACF	2013	53.92%	22.61%	24.66%	5.44%	14.09%	34.92%	23.57%	23.74%	—	-34.74%	-30.02%
550100619	CLO-ACF	2013	67.15%	24.38%	24.40%	7.84%	0.46%	30.13%	29.24%	33.03%	—	-20.58%	-15.72%
550101184	CLO-ACF	2013	46.93%	20.12%	24.27%	4.51%	17.97%	31.75%	25.14%	22.56%	—	-49.33%	-44.59%
550100608	CLO-ACF	2013	51.60%	19.78%	24.22%	6.16%	17.41%	41.59%	24.06%	22.31%	—	-39.04%	-34.36%
550101174	CLO-ACF	2013	42.71%	22.68%	24.18%	2.29%	20.46%	26.76%	26.00%	31.11%	—	-51.44%	-47.14%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101132	CLO-ACF	2013	49.57%	23.67%	24.17%	1.91%	21.32%	27.40%	25.95%	25.22%	—	-41.04%	-36.41%
550100638	CLO-ACF	2013	54.38%	26.12%	24.14%	5.20%	10.00%	28.10%	25.80%	25.92%	—	-35.07%	-30.27%
550101051	CLO-ACF	2013	59.38%	22.84%	23.98%	2.83%	17.04%	27.21%	24.05%	23.91%	—	-28.34%	-23.53%
550101031	CLO-ACF	2013	65.33%	23.07%	23.97%	6.05%	17.01%	41.31%	23.31%	22.89%	—	-25.51%	-20.14%
550100604	CLO-ACF	2013	53.92%	23.34%	23.96%	12.48%	0.00%	52.09%	27.69%	24.28%	—	-34.79%	-30.09%
550101090	CLO-ACF	2013	55.05%	20.66%	23.86%	2.23%	20.32%	27.66%	24.92%	23.65%	—	-35.12%	-30.24%
550100629	CLO-ACF	2013	61.18%	21.76%	23.74%	3.17%	19.55%	30.97%	24.37%	27.82%	—	-29.25%	-24.07%
550100601	CLO-ACF	2013	58.67%	20.02%	23.65%	3.46%	17.56%	29.31%	28.22%	23.94%	—	-29.00%	-24.22%
550101097	CLO-ACF	2013	51.60%	22.67%	23.51%	3.09%	16.94%	28.59%	25.28%	25.28%	—	-36.84%	-32.26%
550101141	CLO-ACF	2013	45.95%	20.23%	23.46%	2.86%	20.23%	29.80%	29.80%	24.05%	—	-46.56%	-42.10%
550101061	CLO-ACF	2013	59.04%	22.43%	23.44%	5.74%	6.95%	28.14%	27.97%	31.46%	—	-28.34%	-23.59%
550101098	CLO-ACF	2013	50.96%	22.59%	23.44%	3.13%	15.79%	26.39%	26.39%	24.23%	—	-37.62%	-33.07%
550101125	CLO-ACF	2013	48.85%	22.21%	23.22%	3.63%	15.90%	28.01%	26.37%	30.14%	—	-40.84%	-36.34%
550101201	CLO-ACF	2013	54.06%	21.61%	23.14%	4.85%	12.15%	30.41%	19.57%	22.46%	—	-34.29%	-29.61%
550101077	CLO-ACF	2013	56.93%	24.12%	23.12%	3.02%	15.85%	27.18%	23.46%	30.57%	—	-31.34%	-26.57%
550100624	CLO-ACF	2013	58.24%	19.52%	23.09%	5.52%	18.21%	35.18%	23.34%	20.71%	—	-31.38%	-26.50%
550101074	CLO-ACF	2013	57.45%	22.90%	22.97%	8.48%	0.00%	35.89%	25.33%	23.81%	—	-29.75%	-25.07%
550101050	CLO-ACF	2013	52.57%	22.86%	22.88%	1.91%	18.98%	25.53%	25.53%	23.69%	—	-35.30%	-30.73%
550101029	CLO-ACF	2013	64.37%	21.48%	22.84%	4.06%	15.86%	33.29%	24.72%	28.17%	—	-24.64%	-19.55%
550101071	CLO-ACF	2013	56.43%	23.19%	22.77%	4.13%	14.10%	31.43%	23.92%	29.06%	—	-32.35%	-27.56%
550101044	CLO-ACF	2013	63.35%	21.69%	22.77%	2.12%	19.72%	26.84%	21.16%	21.97%	—	-24.67%	-19.79%
550101158	CLO-ACF	2013	44.20%	18.10%	22.55%	7.46%	14.71%	41.25%	22.27%	20.86%	—	-50.80%	-46.46%
550101049	CLO-ACF	2013	56.86%	21.58%	22.55%	1.98%	20.34%	26.68%	24.17%	22.28%	—	-31.02%	-26.30%
550101130	CLO-ACF	2013	43.58%	22.55%	22.53%	3.11%	16.69%	27.86%	27.86%	23.62%	—	-47.16%	-42.95%
550100627	CLO-ACF	2013	51.95%	26.29%	22.44%	5.99%	6.34%	26.86%	25.14%	31.35%	—	-32.93%	-28.64%
550101188	CLO-ACF	2013	41.27%	21.29%	22.32%	4.25%	16.26%	28.89%	26.22%	27.87%	—	-51.88%	-47.74%
550101095	CLO-ACF	2013	52.44%	23.06%	22.25%	2.06%	18.81%	24.87%	24.69%	23.14%	—	-36.65%	-32.01%
550101136	CLO-ACF	2013	42.85%	20.56%	22.24%	3.59%	15.54%	27.18%	23.69%	22.94%	—	-48.05%	-43.88%
550101129	CLO-ACF	2013	46.93%	21.21%	22.15%	2.09%	18.73%	25.69%	22.35%	28.24%	—	-43.87%	-39.43%
550100599	CLO-ACF	2013	50.41%	20.43%	21.81%	5.64%	7.99%	28.84%	23.34%	23.16%	—	-35.72%	-31.40%
550101103	CLO-ACF	2013	49.00%	24.75%	21.79%	7.93%	0.00%	27.50%	27.50%	24.61%	—	-40.31%	-35.83%
550101131	CLO-ACF	2013	44.32%	18.76%	21.79%	2.41%	18.53%	24.79%	20.23%	27.49%	—	-46.41%	-42.15%
550100602	CLO-ACF	2013	52.02%	22.92%	21.72%	4.35%	10.26%	26.01%	26.01%	23.42%	—	-32.69%	-28.44%
550101036	CLO-ACF	2013	54.89%	22.72%	21.65%	6.16%	3.90%	26.26%	23.33%	23.20%	—	-29.69%	-25.38%
550100630	CLO-ACF	2013	49.10%	23.44%	21.49%	5.45%	6.52%	24.89%	24.89%	23.84%	—	-36.91%	-32.66%
550101025	CLO-ACF	2013	59.19%	17.21%	21.49%	3.41%	17.21%	28.39%	23.94%	20.46%	—	-29.25%	-24.43%
550101047	CLO-ACF	2013	56.88%	20.99%	21.47%	4.01%	15.67%	28.53%	19.90%	20.54%	—	-29.67%	-25.12%
550100552	CLO-ACF	2013	55.55%	21.36%	21.44%	4.06%	13.38%	29.80%	22.26%	26.96%	—	-32.04%	-27.45%
550101150	CLO-ACF	2013	42.27%	17.95%	21.40%	12.85%	0.00%	50.37%	22.04%	25.34%	—	-52.56%	-48.39%
550101106	CLO-ACF	2013	45.13%	18.74%	21.20%	4.81%	10.24%	25.66%	23.59%	22.33%	—	-41.73%	-37.62%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101086	CLO-ACF	2013	55.51%	20.61%	21.16%	1.34%	18.00%	23.15%	23.15%	21.62%	—	-30.96%	-26.46%
550101153	CLO-ACF	2013	41.78%	20.33%	21.15%	1.05%	19.15%	22.46%	22.46%	21.62%	—	-49.75%	-45.67%
550101034	CLO-ACF	2013	56.69%	19.89%	21.12%	1.77%	17.97%	23.54%	21.70%	20.71%	—	-30.59%	-25.98%
550101108	CLO-ACF	2013	42.72%	22.80%	21.11%	5.34%	7.70%	26.41%	24.48%	23.86%	—	-46.24%	-42.18%
550101060	CLO-ACF	2013	53.11%	18.58%	21.10%	1.62%	18.58%	24.58%	22.39%	20.49%	—	-34.04%	-29.55%
550101163	CLO-ACF	2013	36.92%	22.02%	21.06%	2.68%	15.81%	24.24%	23.10%	27.71%	—	-55.28%	-51.54%
550101064	CLO-ACF	2013	49.97%	19.36%	21.05%	4.45%	10.86%	25.39%	24.16%	23.27%	—	-35.10%	-30.89%
550101450	CLO-ACF	2013	39.63%	19.81%	21.05%	1.15%	19.48%	22.48%	22.48%	21.11%	—	-52.52%	-48.55%
550100635	CLO-ACF	2013	50.01%	19.50%	20.94%	2.60%	15.78%	25.10%	22.10%	22.04%	—	-37.57%	-33.20%
550100631	CLO-ACF	2013	57.40%	21.00%	20.89%	10.31%	0.00%	41.93%	18.79%	19.35%	—	-29.42%	-24.84%
550101080	CLO-ACF	2013	48.80%	18.98%	20.79%	3.10%	18.63%	28.69%	18.63%	19.37%	—	-42.34%	-37.82%
550101167	CLO-ACF	2013	38.06%	25.56%	20.76%	10.29%	0.50%	29.74%	28.82%	27.75%	—	-52.83%	-49.06%
550101078	CLO-ACF	2013	50.16%	19.64%	20.73%	4.82%	12.18%	31.85%	19.95%	20.07%	—	-38.09%	-33.66%
550101030	CLO-ACF	2013	55.06%	17.52%	20.69%	2.47%	17.52%	27.27%	20.45%	19.67%	—	-32.88%	-28.28%
550101176	CLO-ACF	2013	40.62%	16.86%	20.68%	6.21%	10.66%	31.01%	19.93%	16.56%	—	-56.17%	-52.12%
550101070	CLO-ACF	2013	47.80%	25.42%	20.64%	5.85%	6.63%	27.86%	27.86%	25.34%	—	-35.82%	-31.80%
550101088	CLO-ACF	2013	46.01%	20.88%	20.47%	7.56%	0.00%	27.55%	22.74%	22.35%	—	-41.59%	-37.40%
550101183	CLO-ACF	2013	37.13%	18.62%	20.44%	3.46%	13.62%	24.58%	23.41%	21.39%	—	-56.10%	-52.36%
550100594	CLO-ACF	2013	57.57%	17.50%	20.35%	3.89%	15.72%	27.26%	19.00%	18.68%	—	-28.92%	-24.40%
550101135	CLO-ACF	2013	40.72%	17.56%	20.24%	2.33%	17.20%	23.32%	22.44%	20.77%	—	-50.89%	-46.92%
550101181	CLO-ACF	2013	36.06%	20.73%	20.10%	4.56%	9.86%	26.05%	26.05%	22.01%	—	-56.15%	-52.50%
550101123	CLO-ACF	2013	37.91%	20.45%	20.00%	1.25%	17.88%	21.22%	21.19%	25.38%	—	-54.58%	-50.81%
550100600	CLO-ACF	2013	52.01%	20.73%	19.99%	2.75%	12.66%	22.31%	21.03%	20.58%	—	-32.91%	-28.68%
550101100	CLO-ACF	2013	41.81%	19.03%	19.95%	1.53%	17.52%	22.10%	21.78%	20.39%	—	-48.31%	-44.29%
550101110	CLO-ACF	2013	43.50%	17.10%	19.95%	2.58%	17.01%	24.23%	22.61%	19.83%	—	-47.36%	-43.24%
550101035	CLO-ACF	2013	50.42%	19.87%	19.92%	6.09%	3.40%	26.59%	23.78%	22.16%	—	-32.67%	-28.63%
550101072	CLO-ACF	2013	49.09%	19.66%	19.92%	1.44%	17.32%	21.65%	21.20%	20.23%	—	-38.07%	-33.82%
550101166	CLO-ACF	2013	37.86%	19.06%	19.85%	3.55%	15.76%	26.34%	19.88%	22.31%	—	-57.51%	-53.77%
550101059	CLO-ACF	2013	49.24%	20.44%	19.84%	1.14%	18.47%	22.23%	19.23%	25.24%	—	-37.07%	-32.84%
550101165	CLO-ACF	2013	36.58%	19.29%	19.75%	3.63%	11.92%	24.96%	24.96%	21.34%	—	-54.50%	-50.83%
550101067	CLO-ACF	2013	49.42%	18.68%	19.75%	9.07%	0.00%	36.04%	20.90%	19.24%	—	-36.90%	-32.67%
550101162	CLO-ACF	2013	37.10%	19.04%	19.72%	2.80%	13.95%	23.94%	23.94%	20.50%	—	-54.31%	-50.61%
550100596	CLO-ACF	2013	51.28%	17.80%	19.70%	3.10%	11.70%	23.07%	22.92%	20.53%	—	-33.43%	-29.24%
550101146	CLO-ACF	2013	37.17%	17.68%	19.64%	3.94%	10.95%	23.46%	22.46%	21.07%	—	-52.33%	-48.64%
550100620	CLO-ACF	2013	54.11%	18.69%	19.62%	5.92%	2.96%	28.67%	20.76%	19.65%	—	-30.47%	-26.22%
550101164	CLO-ACF	2013	37.10%	18.99%	19.48%	1.72%	16.86%	22.83%	22.83%	19.94%	—	-55.86%	-52.16%
550101022	CLO-ACF	2013	56.98%	14.60%	19.47%	3.66%	14.60%	28.84%	18.20%	17.72%	—	-30.70%	-26.06%
550101052	CLO-ACF	2013	47.52%	17.64%	19.27%	2.40%	13.88%	22.33%	20.24%	19.64%	—	-37.55%	-33.48%
550101073	CLO-ACF	2013	47.56%	18.13%	19.24%	2.17%	17.23%	23.73%	17.38%	24.18%	—	-38.67%	-34.54%
550101076	CLO-ACF	2013	46.12%	20.64%	19.20%	3.15%	12.00%	22.41%	21.42%	21.44%	—	-38.37%	-34.40%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101075	CLO-ACF	2013	41.48%	18.82%	19.12%	1.53%	15.78%	21.06%	20.15%	19.91%	—	-46.72%	-42.82%
550101175	CLO-ACF	2013	31.50%	20.16%	19.12%	6.05%	6.83%	27.05%	20.91%	26.97%	—	-56.68%	-53.39%
550101048	CLO-ACF	2013	49.50%	18.80%	19.12%	3.15%	10.34%	22.28%	20.86%	19.95%	—	-34.55%	-30.48%
550101026	CLO-ACF	2013	48.45%	17.88%	19.10%	1.60%	16.85%	22.11%	19.30%	19.06%	—	-36.88%	-32.76%
550101033	CLO-ACF	2013	47.50%	23.00%	18.95%	6.10%	2.30%	23.14%	23.14%	27.62%	—	-35.39%	-31.45%
550101058	CLO-ACF	2013	47.89%	19.94%	18.92%	4.40%	7.91%	24.47%	20.73%	20.03%	—	-36.57%	-32.54%
550101089	CLO-ACF	2013	37.40%	14.72%	18.77%	11.08%	0.00%	40.59%	17.96%	15.92%	—	-53.47%	-49.79%
550101079	CLO-ACF	2013	51.47%	15.05%	18.73%	12.57%	0.00%	55.30%	17.16%	19.96%	—	-37.24%	-32.82%
550100625	CLO-ACF	2013	47.35%	21.90%	18.72%	4.79%	4.91%	23.01%	23.01%	25.81%	—	-35.59%	-31.67%
550101028	CLO-ACF	2013	49.46%	17.96%	18.65%	2.64%	11.22%	20.79%	20.44%	19.25%	—	-33.85%	-29.85%
550101102	CLO-ACF	2013	44.31%	15.82%	18.57%	6.94%	8.55%	32.18%	18.81%	19.07%	—	-47.60%	-43.34%
550101138	CLO-ACF	2013	35.58%	16.73%	18.57%	11.45%	4.86%	46.50%	17.53%	23.21%	—	-55.08%	-51.54%
550101045	CLO-ACF	2013	44.80%	18.27%	18.57%	3.61%	10.22%	23.19%	23.19%	20.79%	—	-38.40%	-34.57%
550100632	CLO-ACF	2013	47.81%	16.79%	18.48%	1.53%	16.66%	21.17%	19.16%	17.87%	—	-37.08%	-33.03%
550101122	CLO-ACF	2013	37.95%	15.07%	18.45%	2.15%	15.07%	22.25%	19.61%	19.08%	—	-51.90%	-48.18%
550101168	CLO-ACF	2013	32.24%	15.46%	18.43%	10.47%	0.00%	38.88%	18.84%	17.86%	—	-60.60%	-57.28%
550100622	CLO-ACF	2013	50.67%	21.04%	18.40%	6.62%	0.00%	26.19%	19.67%	27.50%	—	-31.47%	-27.51%
550101160	CLO-ACF	2013	34.56%	17.35%	18.27%	4.92%	8.58%	24.70%	8.58%	17.29%	—	-59.71%	-56.19%
550101161	CLO-ACF	2013	31.83%	19.36%	18.14%	2.80%	12.42%	21.54%	21.54%	19.56%	—	-58.80%	-55.50%
550101145	CLO-ACF	2013	27.50%	19.71%	18.11%	6.44%	5.37%	22.51%	22.03%	21.28%	—	-53.51%	-50.59%
550101144	CLO-ACF	2013	37.98%	17.79%	17.97%	3.71%	10.23%	21.57%	19.79%	24.63%	—	-52.57%	-48.85%
550101117	CLO-ACF	2013	36.79%	19.56%	17.89%	3.42%	11.35%	22.82%	22.82%	20.37%	—	-51.23%	-47.65%
550101476	CLO-ACF	2013	43.95%	17.74%	17.47%	4.72%	3.52%	20.52%	19.13%	18.68%	—	-39.22%	-35.44%
550101137	CLO-ACF	2013	32.14%	18.65%	17.43%	4.75%	6.33%	20.74%	19.04%	24.77%	—	-55.77%	-52.48%
550101040	CLO-ACF	2013	46.51%	16.60%	17.39%	1.57%	15.41%	21.43%	18.06%	16.94%	—	-37.97%	-34.05%
550101171	CLO-ACF	2013	29.06%	18.87%	17.34%	3.86%	8.86%	19.99%	19.99%	19.12%	—	-61.36%	-58.28%
550101037	CLO-ACF	2013	47.25%	15.85%	17.20%	7.38%	0.00%	32.29%	22.51%	17.80%	—	-36.28%	-32.38%
550101148	CLO-ACF	2013	34.32%	16.14%	17.20%	8.60%	0.00%	34.16%	18.79%	17.47%	—	-56.64%	-53.21%
550101140	CLO-ACF	2013	33.06%	16.42%	17.05%	1.89%	12.94%	19.48%	18.04%	17.42%	—	-57.14%	-53.80%
550101046	CLO-ACF	2013	42.12%	16.06%	16.91%	1.92%	12.13%	18.54%	18.37%	16.93%	—	-41.22%	-37.53%
550100637	CLO-ACF	2013	43.35%	18.65%	16.77%	4.60%	8.97%	25.56%	15.75%	15.99%	—	-40.33%	-36.60%
550101096	CLO-ACF	2013	36.93%	19.86%	16.71%	5.01%	6.71%	22.86%	20.83%	20.59%	—	-46.68%	-43.21%
550101105	CLO-ACF	2013	41.52%	16.27%	16.44%	5.92%	0.00%	20.81%	18.46%	18.18%	—	-46.98%	-43.08%
550101092	CLO-ACF	2013	36.22%	15.20%	16.35%	2.33%	11.64%	19.07%	19.06%	17.26%	—	-49.33%	-45.88%
550100609	CLO-ACF	2013	41.12%	14.70%	15.73%	4.02%	9.11%	23.34%	13.28%	15.11%	—	-41.83%	-38.25%
550100589	CLO-ACF	2013	41.68%	13.10%	15.46%	2.23%	11.96%	19.14%	15.41%	14.77%	—	-40.70%	-37.12%
550101063	CLO-ACF	2013	36.76%	15.41%	15.35%	3.22%	7.20%	18.47%	18.47%	16.89%	—	-44.68%	-41.34%
550100623	CLO-ACF	2013	41.97%	12.71%	15.27%	5.57%	0.00%	23.49%	15.39%	15.09%	—	-40.23%	-36.64%
550101039	CLO-ACF	2013	40.64%	12.73%	15.19%	1.54%	12.03%	16.89%	15.35%	14.55%	—	-41.95%	-38.41%
550101151	CLO-ACF	2013	29.84%	13.96%	14.99%	6.11%	0.00%	22.36%	17.16%	16.35%	—	-60.52%	-57.44%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101155	CLO-ACF	2013	27.81%	12.72%	14.96%	1.46%	12.72%	17.50%	13.86%	14.16%	—	-67.02%	-64.19%
550101178	CLO-ACF	2013	27.35%	14.27%	14.80%	1.41%	11.79%	16.57%	16.57%	19.18%	—	-64.94%	-62.10%
550100598	CLO-ACF	2013	37.08%	13.49%	14.54%	3.64%	5.73%	18.55%	16.42%	15.33%	—	-44.70%	-41.37%
550101042	CLO-ACF	2013	38.81%	17.91%	14.28%	1.96%	11.83%	17.91%	14.63%	15.58%	—	-41.79%	-38.45%
550101139	CLO-ACF	2013	27.25%	18.42%	13.64%	6.03%	3.29%	19.85%	19.85%	18.14%	—	-59.03%	-56.13%
550101504	CLO-ACF	2013	23.98%	11.65%	13.35%	1.23%	11.65%	14.96%	14.96%	13.35%	—	-69.60%	-67.05%
550101225	CLO-ACF	2013	36.58%	0.00%	12.91%	9.94%	0.00%	26.58%	2.96%	4.59%	—	-47.00%	-43.16%
550101120	CLO-ACF	2013	20.96%	10.43%	10.52%	4.85%	0.00%	18.77%	11.15%	10.62%	—	-64.37%	-62.01%
550101109	CLO-ACF	2013	20.94%	9.09%	9.47%	1.54%	7.38%	12.58%	9.74%	12.03%	—	-64.74%	-62.43%
550101218	CLO-ACF	2013	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

2013 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-41.07%	-38.18%	-9.56%	-31.34%	-52.52%	-100.00%	12.30%
XIRR 90	-36.85%	-33.82%	-3.46%	-26.46%	-48.55%	-100.00%	12.97%
Total Cash Return	47.65%	48.45%	85.12%	56.93%	37.40%	0.00%	11.68%
Current Dividend Yield	20.03%	19.89%	32.23%	23.10%	17.21%	0.00%	4.61%
LTM Divided Yield	22.43%	22.31%	37.40%	26.40%	19.06%	0.00%	5.28%
Mean Divided Yield	20.82%	20.79%	31.94%	23.97%	18.14%	0.00%	4.13%

2013 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	16.95%
2	21.06%
3	12.32%

P2. CDO-EM

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 1

Deal Type⁵: CDO-EM, 2013

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101101	CDO-EM	2013	25.98%	10.32%	10.42%	3.83%	0.00%	14.86%	11.15%	11.27%	—	-54.19%	-51.53%

2013 CDO-EM Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-54.19%	-54.19%	-54.19%	—	—	-54.19%	0.00%
XIRR 90	-51.53%	-51.53%	-51.53%	—	—	-51.53%	0.00%
Total Cash Return	25.98%	25.98%	25.98%	—	—	25.98%	0.00%
Current Dividend Yield	10.32%	10.32%	10.32%	—	—	10.32%	0.00%
LTM Divided Yield	11.27%	11.27%	11.27%	—	—	11.27%	0.00%
Mean Divided Yield	10.42%	10.42%	10.42%	—	—	10.42%	0.00%

2013 CDO-EM Aging Analysis²⁴

Years Since Close	Mean
1	5.50%
2	12.06%
3	8.42%

P3. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 10

Deal Type⁵: SME-CLO, 2013

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101054	SME-CLO	2013	72.77%	26.71%	29.66%	4.31%	19.50%	34.81%	30.12%	29.18%	—	-18.75%	-13.08%
550101118	SME-CLO	2013	52.40%	30.98%	26.17%	10.70%	0.00%	36.04%	36.04%	40.35%	—	-32.78%	-28.39%
550101041	SME-CLO	2013	63.65%	22.49%	24.49%	4.20%	14.27%	31.27%	24.52%	23.33%	—	-24.90%	-19.90%
550101055	SME-CLO	2013	57.29%	22.16%	23.13%	2.80%	16.08%	25.98%	22.16%	29.12%	—	-29.76%	-25.10%
550101224	SME-CLO	2013	42.94%	19.72%	19.89%	1.01%	17.76%	21.01%	20.10%	20.42%	—	-46.96%	-42.91%
550101099	SME-CLO	2013	41.53%	21.20%	19.38%	2.53%	12.79%	21.20%	20.29%	25.52%	—	-45.75%	-41.87%
550101157	SME-CLO	2013	35.19%	22.82%	19.20%	4.64%	8.83%	22.82%	22.49%	27.11%	—	-54.32%	-50.77%
550101152	SME-CLO	2013	35.42%	19.18%	17.79%	3.85%	8.28%	21.06%	20.50%	19.48%	—	-54.82%	-51.30%
550101057	SME-CLO	2013	29.99%	13.79%	11.99%	5.47%	0.00%	17.16%	15.59%	14.16%	—	-45.86%	-42.51%
550101133	SME-CLO	2013	23.12%	8.58%	11.29%	2.86%	8.53%	15.73%	8.57%	8.91%	—	-68.96%	-66.57%

2013 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-42.29%	-45.80%	-18.75%	-29.76%	-54.82%	-68.96%	14.71%
XIRR 90	-38.24%	-42.19%	-13.08%	-25.10%	-51.30%	-66.57%	15.57%
Total Cash Return	45.43%	42.24%	72.77%	57.29%	29.99%	23.12%	14.94%
Current Dividend Yield	20.76%	21.68%	30.98%	22.82%	13.79%	8.58%	5.91%
LTM Divided Yield	23.76%	24.42%	40.35%	29.12%	14.16%	8.91%	8.30%
Mean Dividend Yield	20.30%	19.63%	29.66%	24.49%	11.99%	11.29%	5.54%

2013 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	14.29%
2	19.89%
3	11.62%

Q. Vintage Year 2014 - Non-Terminated Deals³

Q1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 219

Deal Type⁵: CLO-ACF, 2014

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101352	CLO-ACF	2014	43.41%	32.47%	31.22%	1.39%	29.37%	32.78%	29.81%	31.67%	—	-59.80%	-55.18%
550101205	CLO-ACF	2014	46.14%	31.43%	30.81%	2.82%	25.26%	32.98%	32.31%	32.17%	—	-52.52%	-47.67%
550101403	CLO-ACF	2014	31.23%	24.02%	30.27%	4.48%	24.02%	34.30%	32.49%	31.23%	—	-81.26%	-78.34%
550101467	CLO-ACF	2014	25.13%	26.97%	29.43%	2.46%	26.97%	31.89%	31.89%	25.13%	—	-87.76%	-85.68%
550101192	CLO-ACF	2014	49.58%	28.57%	28.88%	1.22%	27.41%	30.58%	30.58%	28.82%	—	-48.09%	-43.01%
550101435	CLO-ACF	2014	27.16%	28.88%	28.87%	0.54%	28.20%	29.53%	28.20%	27.16%	—	-85.38%	-83.07%
550101258	CLO-ACF	2014	41.30%	30.40%	28.66%	3.52%	21.63%	30.59%	30.14%	30.40%	—	-57.93%	-53.59%
550101451	CLO-ACF	2014	20.67%	13.00%	28.45%	16.40%	13.00%	59.84%	22.75%	20.67%	—	-93.14%	-91.98%
550101441	CLO-ACF	2014	23.22%	34.00%	28.25%	5.76%	22.49%	34.00%	22.49%	23.22%	—	-85.37%	-83.23%
550101309	CLO-ACF	2014	39.97%	31.43%	28.07%	8.76%	21.21%	43.86%	22.14%	24.12%	—	-66.02%	-61.93%
550101370	CLO-ACF	2014	29.54%	25.07%	27.43%	11.32%	13.32%	44.96%	26.38%	29.54%	—	-76.97%	-74.02%
550101416	CLO-ACF	2014	25.95%	20.31%	27.30%	6.09%	20.31%	35.16%	26.44%	25.95%	—	-88.89%	-86.96%
550101336	CLO-ACF	2014	31.60%	25.63%	27.16%	4.36%	20.85%	32.31%	29.85%	31.60%	—	-73.99%	-70.78%
550101412	CLO-ACF	2014	28.38%	18.75%	26.63%	10.63%	18.75%	41.65%	19.48%	28.38%	—	-86.84%	-84.58%
550101281	CLO-ACF	2014	38.66%	25.52%	26.57%	31.84%	0.00%	111.64%	24.39%	26.10%	—	-62.24%	-58.22%
550101508	CLO-ACF	2014	22.97%	27.46%	26.24%	4.30%	20.46%	30.79%	30.79%	22.97%	—	-88.17%	-86.33%
550101395	CLO-ACF	2014	26.05%	25.08%	26.21%	18.95%	0.00%	53.55%	26.22%	26.05%	—	-82.02%	-79.55%
550101210	CLO-ACF	2014	45.85%	17.48%	26.10%	24.36%	0.00%	83.28%	19.59%	19.57%	—	-54.94%	-50.21%
550101464	CLO-ACF	2014	20.07%	33.17%	25.85%	7.33%	18.52%	33.17%	18.52%	20.07%	—	-88.10%	-86.35%
550101234	CLO-ACF	2014	44.07%	17.41%	25.66%	11.25%	17.41%	50.51%	21.97%	20.21%	—	-60.29%	-55.76%
550101318	CLO-ACF	2014	31.00%	22.67%	25.64%	1.81%	22.67%	27.33%	26.81%	31.00%	—	-76.64%	-73.60%
550101248	CLO-ACF	2014	38.67%	21.87%	25.45%	5.40%	20.95%	36.98%	25.79%	23.67%	—	-63.86%	-59.94%
550101295	CLO-ACF	2014	28.81%	25.74%	25.01%	3.98%	18.51%	29.28%	26.50%	28.81%	—	-76.42%	-73.53%
550101237	CLO-ACF	2014	35.68%	25.77%	24.96%	3.38%	18.60%	28.49%	26.82%	35.68%	—	-63.63%	-59.90%
550101449	CLO-ACF	2014	19.75%	24.97%	24.71%	0.25%	24.46%	24.97%	24.46%	19.75%	—	-91.81%	-90.40%
550101350	CLO-ACF	2014	26.64%	21.69%	24.42%	1.74%	21.69%	26.31%	24.21%	26.64%	—	-83.53%	-81.21%
550101238	CLO-ACF	2014	40.03%	20.32%	24.31%	4.07%	20.32%	31.88%	24.75%	22.40%	—	-61.12%	-56.94%
550101399	CLO-ACF	2014	23.49%	24.57%	24.29%	3.09%	20.37%	27.94%	27.94%	23.49%	—	-85.35%	-83.27%
550101298	CLO-ACF	2014	33.69%	23.82%	24.24%	1.43%	22.08%	26.23%	25.32%	24.33%	—	-69.04%	-65.59%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101276	CLO-ACF	2014	32.01%	20.21%	24.14%	13.63%	7.86%	49.87%	7.86%	15.43%	—	-75.12%	-72.21%
550101329	CLO-ACF	2014	30.26%	20.34%	23.99%	3.73%	20.25%	28.41%	26.97%	30.26%	—	-73.02%	-69.89%
550101425	CLO-ACF	2014	24.72%	23.20%	23.95%	1.35%	22.80%	25.84%	25.84%	24.72%	—	-83.80%	-81.54%
550101222	CLO-ACF	2014	37.63%	20.71%	23.93%	2.55%	20.71%	28.00%	24.55%	28.97%	—	-63.00%	-59.15%
550101215	CLO-ACF	2014	38.36%	21.07%	23.77%	2.02%	21.07%	26.90%	25.54%	29.01%	—	-61.25%	-57.33%
550101422	CLO-ACF	2014	25.11%	19.02%	23.73%	4.32%	19.02%	29.46%	22.73%	25.11%	—	-86.41%	-84.31%
550101427	CLO-ACF	2014	22.35%	17.52%	23.71%	4.55%	17.52%	28.36%	28.36%	22.35%	—	-89.83%	-88.18%
550101363	CLO-ACF	2014	32.45%	20.74%	23.69%	4.93%	20.26%	33.43%	22.54%	32.45%	—	-73.79%	-70.63%
550101208	CLO-ACF	2014	39.44%	23.44%	23.64%	8.87%	17.02%	44.53%	23.65%	25.83%	—	-60.63%	-56.66%
550101428	CLO-ACF	2014	25.09%	23.09%	23.63%	0.98%	22.80%	25.00%	25.00%	25.09%	—	-82.64%	-80.28%
550101233	CLO-ACF	2014	35.81%	20.31%	23.61%	3.17%	19.48%	27.56%	25.91%	23.31%	—	-64.72%	-61.00%
550101264	CLO-ACF	2014	36.54%	20.82%	23.53%	2.72%	20.82%	28.51%	23.37%	22.26%	—	-65.12%	-61.35%
550101392	CLO-ACF	2014	24.84%	20.25%	23.52%	2.25%	20.25%	26.33%	22.85%	24.84%	—	-85.78%	-83.73%
550101442	CLO-ACF	2014	19.19%	21.52%	23.42%	2.94%	21.17%	27.58%	27.58%	19.19%	—	-93.31%	-92.15%
550101292	CLO-ACF	2014	29.13%	17.61%	23.31%	14.47%	0.00%	44.11%	25.78%	29.13%	—	-72.22%	-69.17%
550101199	CLO-ACF	2014	35.03%	23.24%	23.28%	3.11%	17.55%	26.80%	26.80%	24.70%	—	-61.71%	-58.04%
550101257	CLO-ACF	2014	33.04%	22.28%	23.28%	1.67%	20.79%	25.50%	24.61%	23.88%	—	-68.27%	-64.86%
550101189	CLO-ACF	2014	43.53%	20.07%	23.28%	5.27%	20.07%	34.99%	22.09%	20.86%	—	-55.24%	-50.80%
550101203	CLO-ACF	2014	31.79%	25.72%	23.26%	7.58%	8.51%	29.78%	29.78%	26.92%	—	-62.70%	-59.31%
550101342	CLO-ACF	2014	26.99%	18.61%	23.19%	3.44%	18.61%	26.90%	24.06%	26.99%	—	-81.23%	-78.65%
550101347	CLO-ACF	2014	28.03%	23.37%	23.13%	2.14%	19.77%	25.72%	25.72%	28.03%	—	-76.30%	-73.48%
550101458	CLO-ACF	2014	20.82%	22.05%	23.12%	1.34%	22.05%	25.01%	25.01%	20.82%	—	-90.56%	-89.06%
550101337	CLO-ACF	2014	27.56%	21.86%	23.06%	2.86%	19.03%	26.48%	26.48%	27.56%	—	-77.15%	-74.40%
550101421	CLO-ACF	2014	22.48%	19.05%	23.05%	3.90%	19.05%	28.33%	21.77%	22.48%	—	-89.92%	-88.29%
550101323	CLO-ACF	2014	27.20%	18.77%	23.01%	3.25%	18.77%	27.91%	22.92%	27.20%	—	-82.02%	-79.57%
550101275	CLO-ACF	2014	34.63%	24.43%	22.96%	11.47%	0.00%	38.74%	25.14%	34.63%	—	-65.24%	-61.63%
550101418	CLO-ACF	2014	23.13%	19.40%	22.83%	3.33%	19.40%	27.35%	21.75%	23.13%	—	-88.37%	-86.56%
550101349	CLO-ACF	2014	28.05%	20.26%	22.74%	2.28%	20.26%	25.87%	23.95%	28.05%	—	-76.92%	-74.13%
550101434	CLO-ACF	2014	19.75%	20.46%	22.66%	3.01%	20.46%	26.92%	26.92%	19.75%	—	-91.75%	-90.41%
550101348	CLO-ACF	2014	24.04%	21.21%	22.64%	3.06%	19.82%	26.89%	26.89%	24.04%	—	-82.33%	-80.02%
550101364	CLO-ACF	2014	24.30%	20.80%	22.62%	1.81%	20.80%	25.09%	25.09%	24.30%	—	-83.20%	-80.93%
550101417	CLO-ACF	2014	23.25%	20.87%	22.54%	2.07%	20.87%	25.46%	21.28%	23.25%	—	-87.02%	-85.08%
550101285	CLO-ACF	2014	30.85%	22.78%	22.52%	2.58%	18.58%	25.43%	25.43%	23.47%	—	-70.74%	-67.57%
550101415	CLO-ACF	2014	24.04%	22.17%	22.42%	1.18%	21.11%	23.98%	23.98%	24.04%	—	-82.82%	-80.54%
550101320	CLO-ACF	2014	18.93%	20.18%	22.31%	2.05%	20.18%	25.09%	21.68%	18.93%	—	-93.67%	-92.57%
550101319	CLO-ACF	2014	26.49%	18.52%	22.17%	2.28%	18.52%	24.75%	22.42%	26.49%	—	-81.53%	-79.10%
550101207	CLO-ACF	2014	35.43%	22.39%	22.14%	1.57%	19.94%	24.44%	22.37%	22.09%	—	-63.61%	-60.00%
550101282	CLO-ACF	2014	28.76%	20.24%	22.07%	1.67%	20.24%	24.13%	23.30%	28.76%	—	-74.24%	-71.29%
550101317	CLO-ACF	2014	25.58%	27.33%	22.04%	6.61%	10.74%	27.33%	25.81%	25.58%	—	-73.68%	-70.95%
550101301	CLO-ACF	2014	29.17%	19.07%	21.99%	1.96%	19.07%	24.48%	22.73%	29.17%	—	-74.06%	-71.08%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101261	CLO-ACF	2014	33.56%	25.67%	21.93%	4.71%	12.15%	26.19%	26.19%	29.94%	—	-63.89%	-60.41%
550101194	CLO-ACF	2014	34.13%	26.55%	21.84%	3.27%	18.46%	26.55%	24.64%	34.13%	—	-61.27%	-57.71%
550101270	CLO-ACF	2014	29.15%	20.76%	21.82%	3.66%	15.19%	25.52%	23.51%	23.45%	—	-72.99%	-70.02%
550101268	CLO-ACF	2014	32.19%	20.08%	21.80%	1.05%	20.08%	23.03%	23.03%	21.75%	—	-68.72%	-65.41%
550101398	CLO-ACF	2014	25.35%	20.29%	21.75%	1.33%	20.29%	23.50%	23.50%	25.35%	—	-79.58%	-77.04%
550101204	CLO-ACF	2014	32.42%	22.40%	21.68%	3.18%	15.77%	24.98%	23.76%	23.13%	—	-63.92%	-60.51%
550101343	CLO-ACF	2014	25.32%	22.18%	21.68%	2.92%	16.83%	24.54%	24.54%	25.32%	—	-79.20%	-76.71%
550101299	CLO-ACF	2014	29.26%	22.34%	21.60%	4.43%	12.95%	25.24%	23.34%	29.26%	—	-70.67%	-67.63%
550101325	CLO-ACF	2014	27.58%	17.59%	21.58%	3.60%	17.59%	27.31%	27.31%	27.58%	—	-76.95%	-74.20%
550101359	CLO-ACF	2014	28.21%	22.16%	21.56%	1.86%	19.01%	23.67%	19.76%	22.17%	—	-75.89%	-73.11%
550101365	CLO-ACF	2014	24.72%	21.03%	21.53%	3.87%	15.42%	25.38%	25.38%	24.72%	—	-83.13%	-80.92%
550101196	CLO-ACF	2014	37.60%	23.33%	21.53%	9.58%	0.00%	33.86%	25.50%	23.18%	—	-58.04%	-54.19%
550101294	CLO-ACF	2014	28.63%	17.85%	21.49%	3.00%	17.85%	24.82%	24.82%	28.63%	—	-72.99%	-70.00%
550101371	CLO-ACF	2014	23.54%	18.53%	21.46%	2.34%	18.53%	24.27%	24.27%	23.54%	—	-83.75%	-81.56%
550101187	CLO-ACF	2014	32.48%	20.08%	21.46%	1.91%	19.24%	24.65%	20.94%	32.48%	—	-66.36%	-62.98%
550101056	CLO-ACF	2014	36.31%	21.33%	21.40%	1.50%	19.50%	23.88%	23.88%	27.29%	—	-59.27%	-55.55%
550101479	CLO-ACF	2014	17.85%	19.35%	21.34%	1.51%	19.35%	23.00%	23.00%	17.85%	—	-94.07%	-93.04%
550101221	CLO-ACF	2014	32.70%	19.91%	21.32%	2.78%	17.25%	25.75%	25.75%	32.70%	—	-63.91%	-60.47%
550101386	CLO-ACF	2014	22.06%	18.88%	21.19%	2.21%	18.88%	24.18%	24.18%	22.06%	—	-86.03%	-84.09%
550101332	CLO-ACF	2014	26.97%	19.94%	21.16%	2.60%	17.37%	25.24%	22.26%	26.97%	—	-77.76%	-75.14%
550101468	CLO-ACF	2014	15.85%	19.50%	21.13%	17.96%	0.00%	43.89%	43.89%	15.85%	—	-92.80%	-91.67%
550101397	CLO-ACF	2014	22.00%	20.11%	21.06%	0.68%	20.11%	21.69%	21.69%	22.00%	—	-86.34%	-84.42%
550101346	CLO-ACF	2014	25.71%	20.32%	21.05%	1.98%	18.63%	24.11%	21.16%	25.71%	—	-78.78%	-76.25%
550101419	CLO-ACF	2014	20.91%	20.94%	21.03%	14.25%	0.00%	40.17%	23.01%	20.91%	—	-88.82%	-87.15%
550101378	CLO-ACF	2014	24.28%	17.44%	21.01%	2.58%	17.44%	24.50%	20.14%	24.28%	—	-84.60%	-82.52%
550101186	CLO-ACF	2014	35.19%	21.99%	21.00%	3.19%	15.00%	25.29%	25.29%	22.63%	—	-58.51%	-54.89%
550101198	CLO-ACF	2014	28.86%	19.67%	20.98%	3.11%	15.67%	24.07%	24.07%	22.29%	—	-72.23%	-69.28%
550101231	CLO-ACF	2014	29.23%	21.22%	20.91%	5.15%	11.28%	26.63%	23.19%	23.37%	—	-67.84%	-64.74%
550101330	CLO-ACF	2014	26.52%	19.58%	20.88%	1.36%	19.58%	22.91%	22.91%	26.52%	—	-77.23%	-74.57%
550101391	CLO-ACF	2014	26.64%	19.53%	20.86%	3.14%	16.34%	23.94%	23.94%	26.64%	—	-74.53%	-71.76%
550101283	CLO-ACF	2014	27.78%	22.60%	20.85%	4.78%	11.42%	24.27%	24.27%	23.18%	—	-72.23%	-69.34%
550101311	CLO-ACF	2014	24.92%	18.63%	20.82%	4.26%	14.95%	25.43%	24.28%	24.92%	—	-78.08%	-75.57%
550101351	CLO-ACF	2014	24.62%	20.24%	20.76%	4.20%	14.09%	24.73%	24.73%	24.62%	—	-78.00%	-75.50%
550101379	CLO-ACF	2014	22.11%	19.76%	20.75%	1.51%	19.60%	22.88%	22.88%	22.11%	—	-84.77%	-82.73%
550101293	CLO-ACF	2014	25.88%	20.78%	20.74%	2.34%	17.01%	23.38%	23.38%	25.88%	—	-76.58%	-73.94%
550101240	CLO-ACF	2014	29.17%	20.90%	20.73%	3.93%	13.88%	25.69%	23.00%	22.48%	—	-69.42%	-66.36%
550101406	CLO-ACF	2014	21.85%	18.14%	20.72%	1.84%	18.14%	22.31%	22.31%	21.85%	—	-86.79%	-84.92%
550101335	CLO-ACF	2014	25.89%	19.16%	20.70%	12.64%	0.00%	39.68%	23.51%	25.89%	—	-80.59%	-78.14%
550101474	CLO-ACF	2014	18.44%	17.64%	20.69%	3.05%	17.64%	23.75%	23.75%	18.44%	—	-92.07%	-90.75%
550101400	CLO-ACF	2014	18.32%	22.82%	20.68%	2.95%	16.51%	22.82%	22.71%	18.32%	—	-91.00%	-89.64%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101289	CLO-ACF	2014	27.07%	19.91%	20.67%	1.81%	18.06%	22.38%	22.38%	27.07%	—	-74.47%	-71.67%
550101374	CLO-ACF	2014	25.25%	19.41%	20.60%	2.00%	18.30%	23.63%	21.05%	25.25%	—	-79.10%	-76.63%
550101511	CLO-ACF	2014	34.26%	21.81%	20.55%	3.03%	13.85%	22.32%	22.32%	21.81%	—	-59.56%	-56.03%
550101296	CLO-ACF	2014	27.77%	18.65%	20.47%	2.03%	18.26%	23.80%	21.56%	21.07%	—	-75.04%	-72.27%
550101304	CLO-ACF	2014	25.42%	17.87%	20.37%	1.63%	17.87%	22.27%	21.20%	25.42%	—	-79.70%	-77.24%
550101444	CLO-ACF	2014	28.89%	19.26%	20.36%	5.15%	13.85%	28.15%	16.51%	21.95%	—	-70.56%	-67.56%
550101356	CLO-ACF	2014	29.53%	21.12%	20.35%	1.85%	16.66%	21.58%	21.00%	20.02%	—	-71.65%	-68.65%
550101202	CLO-ACF	2014	30.31%	17.90%	20.30%	2.21%	17.90%	23.95%	20.30%	19.36%	—	-71.78%	-68.72%
550101366	CLO-ACF	2014	21.89%	22.36%	20.24%	4.50%	12.52%	23.83%	23.83%	21.89%	—	-83.61%	-81.56%
550101443	CLO-ACF	2014	19.29%	18.19%	20.20%	2.01%	18.19%	22.20%	22.20%	19.29%	—	-89.28%	-87.66%
550101316	CLO-ACF	2014	31.24%	20.18%	20.12%	2.19%	17.35%	23.96%	18.89%	31.24%	—	-65.62%	-62.35%
550101361	CLO-ACF	2014	27.11%	15.73%	20.06%	4.21%	15.73%	28.14%	18.65%	18.02%	—	-79.11%	-76.61%
550101182	CLO-ACF	2014	34.94%	17.59%	20.04%	10.71%	0.00%	39.78%	21.57%	25.03%	—	-59.89%	-56.31%
550101436	CLO-ACF	2014	18.73%	22.27%	19.97%	4.07%	12.93%	22.71%	22.71%	18.73%	—	-91.66%	-90.37%
550101354	CLO-ACF	2014	24.22%	20.97%	19.95%	2.30%	15.74%	21.98%	21.98%	20.99%	—	-81.41%	-79.16%
550101279	CLO-ACF	2014	29.46%	21.80%	19.91%	4.71%	11.47%	26.34%	23.20%	22.60%	—	-69.90%	-66.86%
550101265	CLO-ACF	2014	30.05%	18.23%	19.89%	11.42%	0.00%	39.41%	21.38%	30.05%	—	-71.24%	-68.18%
550101447	CLO-ACF	2014	18.43%	22.11%	19.88%	4.16%	14.05%	23.49%	23.49%	18.43%	—	-88.71%	-87.16%
550101212	CLO-ACF	2014	32.01%	20.92%	19.87%	3.25%	12.74%	22.30%	21.77%	24.26%	—	-65.88%	-62.62%
550101423	CLO-ACF	2014	21.13%	19.59%	19.79%	6.59%	13.11%	30.94%	22.10%	21.13%	—	-91.65%	-90.28%
550101432	CLO-ACF	2014	18.00%	17.48%	19.79%	2.52%	17.48%	23.30%	23.30%	18.00%	—	-92.12%	-90.89%
550101385	CLO-ACF	2014	20.44%	18.92%	19.74%	1.43%	18.54%	21.74%	21.74%	20.44%	—	-86.91%	-85.12%
550101340	CLO-ACF	2014	24.14%	17.81%	19.71%	1.19%	17.81%	20.72%	20.70%	24.14%	—	-81.34%	-79.05%
550101466	CLO-ACF	2014	18.16%	17.94%	19.67%	1.48%	17.94%	21.55%	19.51%	18.16%	—	-92.55%	-91.36%
550101214	CLO-ACF	2014	29.42%	18.91%	19.65%	10.03%	0.00%	33.97%	21.70%	20.96%	—	-71.43%	-68.42%
550101409	CLO-ACF	2014	18.04%	17.80%	19.59%	5.51%	13.92%	27.05%	27.05%	18.04%	—	-89.74%	-88.28%
550101286	CLO-ACF	2014	32.50%	20.16%	19.59%	3.49%	12.02%	22.52%	20.04%	20.84%	—	-61.07%	-57.70%
550101328	CLO-ACF	2014	23.62%	19.73%	19.57%	2.48%	15.68%	22.53%	22.53%	23.62%	—	-79.68%	-77.34%
550101247	CLO-ACF	2014	29.35%	19.96%	19.54%	2.78%	14.07%	21.41%	20.98%	29.35%	—	-66.64%	-63.53%
550101334	CLO-ACF	2014	23.18%	17.67%	19.53%	2.86%	15.87%	22.83%	21.74%	23.18%	—	-81.35%	-79.12%
550101459	CLO-ACF	2014	16.47%	20.54%	19.51%	3.72%	14.53%	23.46%	23.46%	16.47%	—	-93.11%	-92.03%
550101314	CLO-ACF	2014	24.82%	20.85%	19.51%	5.62%	8.38%	23.34%	23.34%	22.27%	—	-77.48%	-74.98%
550101407	CLO-ACF	2014	19.31%	18.53%	19.48%	2.59%	16.90%	23.02%	23.02%	19.31%	—	-88.29%	-86.67%
550101388	CLO-ACF	2014	18.33%	20.64%	19.40%	3.11%	15.13%	22.45%	22.45%	18.33%	—	-89.13%	-87.62%
550101219	CLO-ACF	2014	31.48%	17.59%	19.30%	1.05%	17.59%	20.82%	19.64%	19.23%	—	-65.63%	-62.34%
550101396	CLO-ACF	2014	19.96%	17.81%	19.28%	2.09%	17.78%	22.24%	22.24%	19.96%	—	-87.17%	-85.43%
550101410	CLO-ACF	2014	18.59%	19.46%	19.23%	1.98%	16.71%	21.53%	21.53%	18.59%	—	-89.34%	-87.83%
550101362	CLO-ACF	2014	21.23%	18.26%	19.20%	2.71%	15.40%	22.77%	20.35%	21.23%	—	-85.41%	-83.53%
550101303	CLO-ACF	2014	28.66%	21.64%	19.17%	5.86%	13.06%	29.25%	14.28%	28.66%	—	-74.76%	-71.98%
550101358	CLO-ACF	2014	21.31%	20.27%	19.15%	3.71%	12.89%	22.57%	22.57%	21.31%	—	-83.47%	-81.46%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101269	CLO-ACF	2014	28.71%	20.18%	19.13%	8.82%	0.00%	26.38%	24.69%	22.07%	—	-69.34%	-66.32%
550101324	CLO-ACF	2014	22.62%	19.44%	19.05%	4.14%	12.27%	23.28%	21.22%	22.62%	—	-79.19%	-76.88%
550101382	CLO-ACF	2014	18.95%	25.44%	19.02%	11.18%	0.00%	28.27%	22.37%	18.95%	—	-84.94%	-83.10%
550101206	CLO-ACF	2014	27.47%	20.12%	19.00%	2.61%	14.46%	21.59%	21.59%	27.47%	—	-70.56%	-67.68%
550101252	CLO-ACF	2014	24.51%	13.29%	18.95%	5.30%	13.29%	28.93%	18.46%	16.43%	—	-82.64%	-80.50%
550101440	CLO-ACF	2014	15.29%	18.83%	18.93%	3.81%	14.30%	23.64%	23.64%	15.29%	—	-94.86%	-94.00%
550101190	CLO-ACF	2014	32.51%	19.19%	18.91%	3.87%	13.26%	24.87%	24.87%	19.83%	—	-60.62%	-57.26%
550101246	CLO-ACF	2014	28.05%	18.03%	18.88%	3.02%	15.37%	24.18%	19.85%	19.76%	—	-69.82%	-66.88%
550101260	CLO-ACF	2014	29.97%	18.53%	18.85%	2.62%	13.22%	20.89%	19.80%	19.82%	—	-66.83%	-63.72%
550101250	CLO-ACF	2014	29.03%	16.23%	18.84%	4.00%	14.09%	25.61%	20.68%	17.18%	—	-73.09%	-70.20%
550101241	CLO-ACF	2014	27.59%	18.27%	18.74%	1.84%	15.92%	20.80%	20.72%	19.44%	—	-71.30%	-68.43%
550101445	CLO-ACF	2014	16.02%	20.13%	18.74%	5.31%	11.65%	24.43%	24.43%	16.02%	—	-92.25%	-91.10%
550101331	CLO-ACF	2014	22.93%	17.48%	18.63%	2.41%	15.23%	21.03%	21.03%	22.93%	—	-80.02%	-77.74%
550101280	CLO-ACF	2014	27.96%	20.28%	18.58%	8.48%	0.00%	25.20%	23.57%	22.47%	—	-69.39%	-66.43%
550101389	CLO-ACF	2014	22.43%	19.82%	18.48%	2.05%	15.06%	20.27%	20.27%	22.43%	—	-80.54%	-78.33%
550101353	CLO-ACF	2014	23.24%	19.36%	18.42%	10.25%	0.00%	31.48%	22.21%	23.24%	—	-79.98%	-77.68%
550101439	CLO-ACF	2014	15.77%	19.31%	18.36%	1.94%	15.66%	20.12%	20.12%	15.77%	—	-93.70%	-92.71%
550101387	CLO-ACF	2014	15.28%	23.13%	18.34%	8.32%	6.63%	25.26%	25.26%	15.28%	—	-90.20%	-88.89%
550101420	CLO-ACF	2014	15.51%	18.60%	18.28%	0.31%	17.97%	18.60%	17.97%	15.51%	—	-93.10%	-92.01%
550101310	CLO-ACF	2014	29.39%	20.34%	18.13%	6.83%	8.56%	25.45%	22.32%	26.86%	—	-73.51%	-70.53%
550101193	CLO-ACF	2014	26.89%	17.67%	17.87%	8.34%	0.00%	25.09%	20.42%	20.57%	—	-65.73%	-62.80%
550101390	CLO-ACF	2014	19.37%	15.15%	17.81%	2.43%	15.15%	21.77%	21.77%	19.37%	—	-88.26%	-86.69%
550101312	CLO-ACF	2014	19.79%	18.79%	17.75%	3.13%	12.40%	20.15%	19.65%	19.79%	—	-84.97%	-83.15%
550101461	CLO-ACF	2014	16.00%	19.07%	17.73%	1.19%	16.17%	19.07%	17.94%	16.00%	—	-92.85%	-91.76%
550101380	CLO-ACF	2014	27.84%	16.74%	17.55%	9.08%	7.62%	34.62%	19.22%	25.86%	—	-77.92%	-75.23%
550101191	CLO-ACF	2014	30.61%	17.35%	17.47%	8.91%	0.00%	33.26%	18.20%	22.32%	—	-63.50%	-60.34%
550101209	CLO-ACF	2014	30.39%	15.97%	17.44%	11.16%	0.00%	41.05%	15.36%	15.93%	—	-65.98%	-62.88%
550101394	CLO-ACF	2014	21.20%	19.20%	17.44%	3.50%	12.98%	22.14%	12.98%	21.20%	—	-85.46%	-83.64%
550101327	CLO-ACF	2014	23.29%	18.64%	17.43%	9.13%	0.00%	26.78%	0.00%	15.08%	—	-83.46%	-81.49%
550101456	CLO-ACF	2014	17.64%	15.15%	17.40%	1.59%	15.15%	18.59%	18.59%	17.64%	—	-90.89%	-89.56%
550101452	CLO-ACF	2014	15.34%	16.75%	17.32%	0.58%	16.75%	18.11%	18.11%	15.34%	—	-94.18%	-93.26%
550101227	CLO-ACF	2014	26.50%	15.98%	17.28%	4.77%	8.28%	23.33%	20.35%	18.04%	—	-71.22%	-68.47%
550101414	CLO-ACF	2014	16.43%	15.75%	17.26%	1.50%	15.75%	19.30%	19.30%	16.43%	—	-92.24%	-91.09%
550101357	CLO-ACF	2014	19.88%	17.99%	17.18%	3.33%	11.54%	20.01%	19.18%	19.88%	—	-83.05%	-81.11%
550101344	CLO-ACF	2014	19.60%	17.27%	17.05%	1.80%	14.05%	18.68%	18.18%	19.60%	—	-85.26%	-83.48%
550101408	CLO-ACF	2014	14.71%	18.44%	17.02%	2.97%	12.88%	19.72%	19.72%	14.71%	—	-93.59%	-92.62%
550101457	CLO-ACF	2014	13.87%	17.08%	16.99%	5.84%	9.79%	24.10%	24.10%	13.87%	—	-94.59%	-93.73%
550101256	CLO-ACF	2014	29.71%	20.50%	16.86%	5.31%	9.45%	24.31%	20.39%	19.26%	—	-66.37%	-63.36%
550101288	CLO-ACF	2014	20.80%	14.80%	16.70%	1.83%	14.80%	19.70%	16.50%	20.80%	—	-83.26%	-81.30%
550101372	CLO-ACF	2014	28.50%	17.22%	16.61%	7.92%	7.21%	26.36%	23.32%	27.97%	—	-82.49%	-79.98%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101404	CLO-ACF	2014	13.74%	18.24%	16.54%	4.80%	10.00%	21.38%	21.38%	13.74%	—	-94.24%	-93.36%
550101345	CLO-ACF	2014	24.72%	18.45%	16.47%	8.58%	0.00%	26.76%	20.75%	24.72%	—	-71.19%	-68.50%
550101235	CLO-ACF	2014	24.42%	17.29%	16.43%	2.40%	12.25%	18.68%	18.68%	24.42%	—	-71.94%	-69.33%
550100639	CLO-ACF	2014	24.32%	19.31%	16.13%	6.09%	2.72%	20.05%	18.92%	23.57%	—	-72.25%	-69.65%
550101367	CLO-ACF	2014	15.00%	17.29%	16.13%	4.95%	9.57%	21.52%	21.52%	15.00%	—	-89.87%	-88.57%
550101302	CLO-ACF	2014	20.63%	17.56%	15.90%	5.35%	5.31%	19.85%	19.85%	18.54%	—	-78.37%	-76.19%
550101263	CLO-ACF	2014	23.38%	15.88%	15.90%	1.24%	13.87%	17.27%	15.39%	16.39%	—	-75.60%	-73.19%
550101290	CLO-ACF	2014	18.37%	15.51%	15.89%	5.02%	8.27%	22.20%	17.58%	18.37%	—	-82.25%	-80.35%
550101326	CLO-ACF	2014	20.11%	16.98%	15.82%	4.70%	6.55%	19.12%	18.83%	18.12%	—	-81.63%	-79.63%
550101197	CLO-ACF	2014	21.96%	13.91%	15.48%	3.34%	9.74%	19.03%	19.03%	16.90%	—	-75.59%	-73.25%
550101462	CLO-ACF	2014	12.14%	18.39%	15.35%	6.38%	6.47%	21.18%	21.18%	12.14%	—	-95.26%	-94.53%
550101431	CLO-ACF	2014	15.10%	15.27%	15.26%	9.37%	0.00%	23.82%	23.82%	15.10%	—	-93.06%	-92.03%
550101211	CLO-ACF	2014	26.97%	14.99%	15.16%	3.87%	9.15%	19.84%	19.84%	19.32%	—	-70.93%	-68.15%
550101297	CLO-ACF	2014	19.29%	19.32%	14.87%	5.29%	5.90%	19.94%	19.94%	19.29%	—	-79.15%	-77.09%
550101173	CLO-ACF	2014	24.20%	12.61%	14.56%	2.92%	9.56%	19.01%	19.01%	15.74%	—	-69.30%	-66.69%
550101384	CLO-ACF	2014	14.83%	13.40%	14.47%	2.46%	12.13%	17.86%	17.86%	14.83%	—	-90.35%	-89.10%
550101128	CLO-ACF	2014	21.72%	16.66%	14.24%	5.84%	1.39%	18.63%	16.69%	17.23%	—	-68.91%	-66.43%
550101262	CLO-ACF	2014	20.16%	14.88%	14.24%	1.83%	10.77%	16.03%	16.03%	20.16%	—	-78.49%	-76.39%
550101433	CLO-ACF	2014	12.79%	11.39%	13.89%	2.50%	11.39%	16.39%	16.39%	12.79%	—	-95.12%	-94.33%
550101308	CLO-ACF	2014	18.72%	12.99%	13.89%	1.86%	11.18%	16.40%	16.40%	14.04%	—	-83.07%	-81.26%
550101454	CLO-ACF	2014	11.40%	13.79%	13.47%	0.32%	13.16%	13.79%	13.16%	11.40%	—	-95.48%	-94.77%
550101341	CLO-ACF	2014	15.63%	10.24%	12.89%	2.84%	10.24%	17.42%	17.42%	15.63%	—	-87.28%	-85.82%
550101465	CLO-ACF	2014	10.49%	13.75%	12.85%	0.90%	11.95%	13.75%	11.95%	10.49%	—	-96.06%	-95.44%
550101491	CLO-ACF	2014	3.76%	12.70%	12.70%	0.00%	12.70%	12.70%	—	3.76%	—	-100.00%	-100.00%
550101271	CLO-ACF	2014	19.84%	12.69%	12.47%	3.94%	4.39%	16.30%	16.30%	14.24%	—	-71.67%	-69.40%
550101373	CLO-ACF	2014	13.78%	9.18%	11.36%	2.00%	9.18%	13.78%	12.87%	13.78%	—	-89.05%	-87.80%
550101377	CLO-ACF	2014	13.46%	8.46%	10.95%	3.81%	8.20%	18.36%	8.20%	13.46%	—	-91.50%	-90.51%
550101470	CLO-ACF	2014	10.50%	11.80%	10.74%	0.75%	10.14%	11.80%	10.29%	10.50%	—	-94.82%	-94.12%
550101475	CLO-ACF	2014	9.42%	12.87%	10.69%	1.75%	8.59%	12.87%	10.61%	9.42%	—	-96.18%	-95.63%
550101306	CLO-ACF	2014	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	-100.00%	-100.00%

2014 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-78.46%	-79.19%	-48.09%	-68.72%	-89.28%	-100.00%	11.00%
XIRR 90	-76.04%	-76.88%	-43.01%	-65.41%	-87.80%	-100.00%	11.91%
Total Cash Return	25.41%	25.13%	49.58%	30.85%	19.29%	0.00%	7.59%
Current Dividend Yield	19.77%	19.67%	34.00%	22.17%	17.48%	0.00%	4.14%
LTM Divided Yield	22.15%	22.32%	35.68%	26.64%	18.04%	0.00%	5.39%
Mean Divided Yield	20.46%	20.67%	31.22%	23.28%	17.44%	0.00%	4.03%

2014 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	17.59%
2	10.38%

Q2. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 14

Deal Type⁵: SME-CLO, 2014

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101259	SME-CLO	2014	35.71%	30.51%	25.88%	6.58%	13.06%	30.92%	30.92%	29.06%	—	-61.19%	-57.42%
550101226	SME-CLO	2014	36.26%	21.49%	21.16%	2.38%	16.22%	23.20%	20.56%	21.94%	—	-57.75%	-54.04%
550101180	SME-CLO	2014	37.27%	18.36%	21.14%	3.39%	16.85%	26.37%	18.86%	19.76%	—	-59.50%	-55.74%
550101411	SME-CLO	2014	18.03%	22.37%	19.49%	4.57%	13.05%	23.06%	23.06%	18.03%	—	-88.45%	-86.89%
550101242	SME-CLO	2014	29.13%	19.93%	19.39%	17.81%	0.00%	53.06%	20.00%	29.13%	—	-69.48%	-66.37%
550101266	SME-CLO	2014	25.27%	19.85%	18.50%	4.42%	10.35%	23.41%	18.11%	20.51%	—	-73.48%	-70.83%
550101278	SME-CLO	2014	28.10%	20.32%	18.04%	3.66%	9.89%	20.32%	19.76%	24.67%	—	-68.15%	-65.21%
550101251	SME-CLO	2014	23.30%	19.35%	17.80%	6.35%	5.60%	23.03%	22.56%	20.82%	—	-74.31%	-71.80%
550101429	SME-CLO	2014	15.15%	16.74%	17.68%	0.99%	16.74%	19.04%	19.04%	15.15%	—	-94.79%	-93.93%
550101437	SME-CLO	2014	15.30%	20.40%	17.57%	3.40%	12.79%	20.40%	19.52%	15.30%	—	-92.68%	-91.61%
550101300	SME-CLO	2014	21.60%	18.57%	16.22%	3.33%	9.61%	18.57%	17.80%	21.60%	—	-78.32%	-76.11%
550101402	SME-CLO	2014	13.46%	15.25%	14.48%	3.02%	10.46%	17.73%	17.73%	13.46%	—	-92.54%	-91.52%
550101321	SME-CLO	2014	13.99%	13.28%	10.91%	7.46%	0.00%	24.55%	24.55%	11.86%	—	-85.83%	-84.40%
550101249	SME-CLO	2014	13.10%	18.13%	10.44%	8.84%	0.00%	20.68%	20.68%	13.10%	—	-79.18%	-77.48%

2014 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-76.83%	-76.32%	-57.75%	-68.15%	-92.54%	-94.79%	12.25%
XIRR 90	-74.53%	-73.95%	-54.04%	-65.21%	-91.52%	-93.93%	13.25%
Total Cash Return	23.26%	22.45%	37.27%	29.13%	13.99%	13.10%	8.56%
Current Dividend Yield	19.61%	19.60%	30.51%	20.40%	16.74%	13.28%	3.81%
LTM Dividend Yield	19.60%	20.14%	29.13%	21.94%	13.46%	11.86%	5.34%
Mean Dividend Yield	17.76%	17.92%	25.88%	19.49%	14.48%	10.44%	3.86%

2014 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	13.29%
2	12.70%

R. Vintage Year 2015 - Non-Terminated Deals³

R1. CLO-ACF

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 96

Deal Type⁵: CLO-ACF, 2015

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101535	CLO-ACF	2015	10.12%	46.78%	46.78%	0.00%	46.78%	46.78%	—	10.12%	—	-100.00%	-100.00%
550101534	CLO-ACF	2015	13.43%	36.61%	36.61%	0.00%	36.61%	36.61%	—	13.43%	—	-99.58%	-99.44%
550101527	CLO-ACF	2015	15.20%	35.82%	35.82%	0.00%	35.82%	35.82%	—	15.20%	—	-98.82%	-98.48%
550101557	CLO-ACF	2015	8.53%	32.81%	32.81%	0.00%	32.81%	32.81%	—	8.53%	—	-99.99%	-99.99%
550101552	CLO-ACF	2015	17.70%	30.93%	30.93%	0.00%	30.93%	30.93%	—	17.70%	—	-95.14%	-94.16%
550101544	CLO-ACF	2015	10.26%	29.29%	29.29%	0.00%	29.29%	29.29%	—	10.26%	—	-99.85%	-99.80%
550101542	CLO-ACF	2015	11.96%	28.75%	28.75%	0.00%	28.75%	28.75%	—	11.96%	—	-99.39%	-99.21%
550101513	CLO-ACF	2015	24.97%	23.06%	28.02%	4.95%	23.06%	32.97%	32.97%	24.97%	—	-88.03%	-85.98%
550101506	CLO-ACF	2015	14.16%	45.84%	27.95%	17.89%	10.06%	45.84%	10.06%	14.16%	—	-98.28%	-97.87%
550101503	CLO-ACF	2015	14.02%	31.07%	26.11%	4.96%	21.15%	31.07%	21.15%	14.02%	—	-98.55%	-98.20%
550101539	CLO-ACF	2015	12.83%	25.62%	25.62%	0.00%	25.62%	25.62%	—	12.83%	—	-98.33%	-97.94%
550101473	CLO-ACF	2015	18.16%	28.75%	25.39%	3.35%	22.04%	28.75%	22.04%	18.16%	—	-93.67%	-92.54%
550101492	CLO-ACF	2015	15.64%	16.45%	25.01%	8.57%	16.45%	33.58%	33.58%	15.64%	—	-98.54%	-98.17%
550101480	CLO-ACF	2015	19.68%	20.84%	24.98%	4.14%	20.84%	29.12%	29.12%	19.68%	—	-93.87%	-92.70%
550101572	CLO-ACF	2015	10.46%	24.65%	24.65%	0.00%	24.65%	24.65%	—	10.46%	—	-99.51%	-99.37%
550101519	CLO-ACF	2015	12.66%	32.13%	23.86%	8.28%	15.58%	32.13%	15.58%	12.66%	—	-98.61%	-98.29%
550101484	CLO-ACF	2015	17.26%	22.69%	23.67%	1.58%	22.41%	25.90%	25.90%	17.26%	—	-95.99%	-95.21%
550101469	CLO-ACF	2015	21.30%	23.66%	23.58%	1.45%	21.76%	25.32%	21.76%	21.30%	—	-90.74%	-89.24%
550101490	CLO-ACF	2015	14.73%	19.66%	23.35%	3.70%	19.66%	27.05%	27.05%	14.73%	—	-98.20%	-97.78%
550101381	CLO-ACF	2015	17.75%	22.04%	23.33%	1.29%	22.04%	24.62%	24.62%	17.75%	—	-94.50%	-93.48%
550101550	CLO-ACF	2015	11.09%	23.28%	23.28%	0.00%	23.28%	23.28%	—	11.09%	—	-99.01%	-98.76%
550101573	CLO-ACF	2015	12.13%	22.83%	22.83%	0.00%	22.83%	22.83%	—	12.13%	—	-98.11%	-97.70%
550101487	CLO-ACF	2015	11.39%	45.20%	22.60%	22.60%	0.00%	45.20%	0.00%	11.39%	—	-97.71%	-97.25%
550101482	CLO-ACF	2015	15.23%	15.95%	22.20%	6.25%	15.95%	28.45%	28.45%	15.23%	—	-97.89%	-97.41%
550101564	CLO-ACF	2015	13.18%	22.18%	22.18%	0.00%	22.18%	22.18%	—	13.18%	—	-96.69%	-96.05%
550101471	CLO-ACF	2015	16.28%	22.09%	21.86%	0.23%	21.63%	22.09%	21.63%	16.28%	—	-95.03%	-94.12%
550101497	CLO-ACF	2015	12.79%	23.55%	21.80%	1.75%	20.04%	23.55%	20.04%	12.79%	—	-98.47%	-98.13%
550101489	CLO-ACF	2015	13.63%	23.28%	21.76%	1.52%	20.25%	23.28%	20.25%	13.63%	—	-97.80%	-97.34%
550101578	CLO-ACF	2015	11.91%	21.75%	21.75%	0.00%	21.75%	21.75%	—	11.91%	—	-97.94%	-97.51%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101500	CLO-ACF	2015	10.92%	41.92%	21.55%	20.36%	1.19%	41.92%	1.19%	10.92%	—	-98.17%	-97.79%
550101555	CLO-ACF	2015	8.60%	21.37%	21.37%	0.00%	21.37%	21.37%	—	8.60%	—	-99.77%	-99.71%
550101483	CLO-ACF	2015	14.24%	22.01%	21.31%	0.70%	20.62%	22.01%	20.62%	14.24%	—	-97.15%	-96.58%
550101509	CLO-ACF	2015	11.83%	19.94%	21.18%	1.23%	19.94%	22.41%	22.41%	11.83%	—	-99.15%	-98.94%
550101587	CLO-ACF	2015	6.31%	21.13%	21.13%	0.00%	21.13%	21.13%	—	6.31%	—	-99.99%	-99.99%
550101586	CLO-ACF	2015	12.37%	20.82%	20.82%	0.00%	20.82%	20.82%	—	12.37%	—	-97.03%	-96.45%
550101556	CLO-ACF	2015	6.20%	19.54%	19.54%	0.00%	19.54%	19.54%	—	6.20%	—	-99.98%	-99.98%
550101592	CLO-ACF	2015	9.56%	19.08%	19.08%	0.00%	19.08%	19.08%	—	9.56%	—	-99.07%	-98.86%
550101549	CLO-ACF	2015	10.05%	19.02%	19.02%	0.00%	19.02%	19.02%	—	10.05%	—	-98.70%	-98.42%
550101478	CLO-ACF	2015	15.42%	12.98%	18.75%	5.77%	12.98%	24.52%	24.52%	15.42%	—	-96.25%	-95.52%
550101481	CLO-ACF	2015	12.65%	23.72%	18.75%	4.97%	13.77%	23.72%	13.77%	12.65%	—	-96.25%	-95.59%
550101502	CLO-ACF	2015	11.32%	22.45%	18.48%	3.97%	14.51%	22.45%	14.51%	11.32%	—	-98.13%	-97.75%
550101499	CLO-ACF	2015	8.57%	23.52%	18.37%	5.15%	13.23%	23.52%	13.23%	8.57%	—	-99.76%	-99.69%
550101543	CLO-ACF	2015	8.08%	18.34%	18.34%	0.00%	18.34%	18.34%	—	8.08%	—	-99.67%	-99.58%
550101558	CLO-ACF	2015	9.72%	18.30%	18.30%	0.00%	18.30%	18.30%	—	9.72%	—	-98.75%	-98.48%
550101529	CLO-ACF	2015	7.56%	18.06%	18.06%	0.00%	18.06%	18.06%	—	7.56%	—	-99.79%	-99.73%
550101501	CLO-ACF	2015	9.53%	22.44%	17.82%	4.62%	13.20%	22.44%	13.20%	9.53%	—	-99.27%	-99.10%
550101579	CLO-ACF	2015	5.02%	17.80%	17.80%	0.00%	17.80%	17.80%	—	5.02%	—	-100.00%	-100.00%
550101533	CLO-ACF	2015	8.05%	17.50%	17.50%	0.00%	17.50%	17.50%	—	8.05%	—	-99.58%	-99.47%
550101553	CLO-ACF	2015	9.91%	17.48%	17.48%	0.00%	17.48%	17.48%	—	9.91%	—	-98.30%	-97.96%
550101541	CLO-ACF	2015	8.59%	17.34%	17.34%	0.00%	17.34%	17.34%	—	8.59%	—	-99.29%	-99.12%
550101594	CLO-ACF	2015	8.60%	16.88%	16.88%	0.00%	16.88%	16.88%	—	8.60%	—	-99.19%	-99.00%
550101520	CLO-ACF	2015	9.39%	26.52%	16.76%	9.75%	7.01%	26.52%	7.01%	9.39%	—	-98.13%	-97.78%
550101593	CLO-ACF	2015	2.46%	16.62%	16.62%	0.00%	16.62%	16.62%	—	2.46%	—	-100.00%	-100.00%
550101554	CLO-ACF	2015	4.52%	16.04%	16.04%	0.00%	16.04%	16.04%	—	4.52%	—	-100.00%	-100.00%
550101598	CLO-ACF	2015	7.39%	15.88%	15.88%	0.00%	15.88%	15.88%	—	7.39%	—	-99.63%	-99.53%
550101580	CLO-ACF	2015	6.71%	15.82%	15.82%	0.00%	15.82%	15.82%	—	6.71%	—	-99.83%	-99.78%
550101488	CLO-ACF	2015	9.88%	18.89%	15.60%	3.29%	12.31%	18.89%	12.31%	9.88%	—	-98.31%	-97.98%
550101590	CLO-ACF	2015	10.02%	15.58%	15.58%	0.00%	15.58%	15.58%	—	10.02%	—	-97.19%	-96.69%
550101525	CLO-ACF	2015	7.77%	15.51%	15.51%	0.00%	15.51%	15.51%	—	7.77%	—	-99.39%	-99.24%
550101540	CLO-ACF	2015	7.11%	15.11%	15.11%	0.00%	15.11%	15.11%	—	7.11%	—	-99.63%	-99.54%
550101516	CLO-ACF	2015	10.58%	18.93%	15.03%	3.90%	11.13%	18.93%	11.13%	10.58%	—	-96.58%	-96.01%
550101424	CLO-ACF	2015	9.27%	21.82%	15.01%	6.81%	8.20%	21.82%	8.20%	9.27%	—	-97.63%	-97.21%
550101545	CLO-ACF	2015	4.69%	14.53%	14.53%	0.00%	14.53%	14.53%	—	4.69%	—	-99.99%	-99.99%
550101485	CLO-ACF	2015	10.89%	21.67%	14.49%	10.25%	0.00%	21.79%	21.79%	10.89%	—	-98.34%	-98.00%
550101438	CLO-ACF	2015	10.77%	18.71%	14.25%	6.84%	4.59%	19.44%	19.44%	10.77%	—	-96.91%	-96.39%
550101505	CLO-ACF	2015	7.35%	15.51%	14.10%	1.41%	12.70%	15.51%	12.70%	7.35%	—	-99.71%	-99.64%
550101495	CLO-ACF	2015	8.09%	18.72%	14.10%	4.62%	9.47%	18.72%	9.47%	8.09%	—	-99.09%	-98.90%
550101547	CLO-ACF	2015	6.99%	13.72%	13.72%	0.00%	13.72%	13.72%	—	6.99%	—	-99.46%	-99.34%
550101538	CLO-ACF	2015	6.89%	13.52%	13.52%	0.00%	13.52%	13.52%	—	6.89%	—	-99.48%	-99.35%

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101576	CLO-ACF	2015	6.40%	13.52%	13.52%	0.00%	13.52%	13.52%	—	6.40%	—	-99.70%	-99.62%
550101528	CLO-ACF	2015	5.40%	13.42%	13.42%	0.00%	13.42%	13.42%	—	5.40%	—	-99.93%	-99.91%
550101551	CLO-ACF	2015	5.52%	12.61%	12.61%	0.00%	12.61%	12.61%	—	5.52%	—	-99.86%	-99.83%
550101585	CLO-ACF	2015	6.49%	12.60%	12.60%	0.00%	12.60%	12.60%	—	6.49%	—	-99.51%	-99.39%
550101522	CLO-ACF	2015	6.08%	12.14%	12.14%	0.00%	12.14%	12.14%	—	6.08%	—	-99.62%	-99.54%
550101596	CLO-ACF	2015	5.67%	11.90%	11.90%	0.00%	11.90%	11.90%	—	5.67%	—	-99.76%	-99.70%
550101591	CLO-ACF	2015	5.79%	11.37%	11.37%	0.00%	11.37%	11.37%	—	5.79%	—	-99.63%	-99.54%
550101532	CLO-ACF	2015	5.09%	10.93%	10.93%	0.00%	10.93%	10.93%	—	5.09%	—	-99.83%	-99.79%
550101546	CLO-ACF	2015	2.26%	10.58%	10.58%	0.00%	10.58%	10.58%	—	2.26%	—	-100.00%	-100.00%
550101548	CLO-ACF	2015	4.81%	10.39%	10.39%	0.00%	10.39%	10.39%	—	4.81%	—	-99.86%	-99.82%
550101568	CLO-ACF	2015	5.18%	10.34%	10.34%	0.00%	10.34%	10.34%	—	5.18%	—	-99.73%	-99.66%
550101595	CLO-ACF	2015	4.96%	10.13%	10.13%	0.00%	10.13%	10.13%	—	4.96%	—	-99.78%	-99.73%
550101588	CLO-ACF	2015	6.07%	9.91%	9.91%	0.00%	9.91%	9.91%	—	6.07%	—	-98.96%	-98.76%
550101560	CLO-ACF	2015	4.93%	8.62%	8.62%	0.00%	8.62%	8.62%	—	4.93%	—	-99.48%	-99.37%
550101517	CLO-ACF	2015	5.05%	11.64%	8.39%	3.25%	5.14%	11.64%	5.14%	5.05%	—	-99.33%	-99.21%
550101523	CLO-ACF	2015	4.32%	8.00%	8.00%	0.00%	8.00%	8.00%	—	4.32%	—	-99.70%	-99.64%
550101575	CLO-ACF	2015	3.46%	7.84%	7.84%	0.00%	7.84%	7.84%	—	3.46%	—	-99.95%	-99.94%
550101570	CLO-ACF	2015	3.20%	7.74%	7.74%	0.00%	7.74%	7.74%	—	3.20%	—	-99.98%	-99.97%
550101569	CLO-ACF	2015	2.91%	5.91%	5.91%	0.00%	5.91%	5.91%	—	2.91%	—	-99.92%	-99.90%
550101584	CLO-ACF	2015	4.14%	13.60%	5.36%	5.91%	0.00%	13.60%	2.48%	3.92%	—	-99.26%	-99.12%
550101566	CLO-ACF	2015	0.94%	4.28%	4.28%	0.00%	4.28%	4.28%	—	0.94%	—	-100.00%	-100.00%
550101582	CLO-ACF	2015	1.88%	4.26%	4.26%	0.00%	4.26%	4.26%	—	1.88%	—	-99.99%	-99.98%
550101583	CLO-ACF	2015	0.83%	3.28%	3.28%	0.00%	3.28%	3.28%	—	0.83%	—	-100.00%	-100.00%
550101498	CLO-ACF	2015	1.69%	2.95%	2.95%	0.00%	2.95%	2.95%	—	1.69%	—	-99.92%	-99.90%
550101577	CLO-ACF	2015	0.39%	1.27%	1.27%	0.00%	1.27%	1.27%	—	0.39%	—	-100.00%	-100.00%
550101567	CLO-ACF	2015	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	0.00%	—	-100.00%	-100.00%
550101565	CLO-ACF	2015	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	0.00%	—	-100.00%	-100.00%

2015 CLO-ACF Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-98.59%	-99.36%	-88.03%	-97.94%	-99.92%	-100.00%	1.98%
XIRR 90	-98.31%	-99.21%	-85.98%	-97.51%	-99.90%	-100.00%	2.32%
Total Cash Return	9.12%	8.60%	24.97%	12.79%	5.02%	0.00%	4.93%
Current Dividend Yield	18.66%	18.32%	46.78%	23.28%	11.64%	0.00%	9.31%
LTM Dividend Yield	9.12%	8.60%	24.97%	12.79%	5.02%	0.00%	4.93%
Mean Dividend Yield	17.45%	17.49%	46.78%	23.28%	10.93%	0.00%	8.09%

2015 CLO-ACF Aging Analysis²⁴

Years Since Close	Mean
1	9.03%

R2. SME-CLO

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Index Deal Count⁴: 9

Deal Type⁵: SME-CLO, 2015

Sorted by Mean, and Vintage if needed, based on latest deal data available as of December 31, 2015

MESR Deal ID	Deal Type	Vintage	Total Cash Return ⁶	Current Dividend Yield ⁷	Mean ⁸	Std. Dev. ⁹	Min ¹⁰	Max ¹¹	Previous Dividend Yield ¹²	LTM Dividend Yield ¹³	Payback Date ¹⁴	XIRR ¹⁵	XIRR 90 ¹⁶
550101477	SME-CLO	2015	14.87%	27.56%	21.36%	6.21%	15.15%	27.56%	15.15%	14.87%	—	-94.28%	-93.33%
550101446	SME-CLO	2015	13.02%	26.33%	20.89%	5.44%	15.46%	26.33%	15.46%	13.02%	—	-97.21%	-96.67%
550101530	SME-CLO	2015	7.05%	18.65%	18.65%	0.00%	18.65%	18.65%	—	7.05%	—	-99.91%	-99.88%
550101581	SME-CLO	2015	7.30%	12.76%	12.76%	0.00%	12.76%	12.76%	—	7.30%	—	-98.96%	-98.75%
550101518	SME-CLO	2015	7.10%	20.39%	12.46%	7.93%	4.52%	20.39%	4.52%	7.10%	—	-98.33%	-98.04%
550101561	SME-CLO	2015	6.63%	11.32%	11.32%	0.00%	11.32%	11.32%	—	6.63%	—	-99.02%	-98.83%
550101531	SME-CLO	2015	2.88%	9.49%	9.49%	0.00%	9.49%	9.49%	—	2.88%	—	-100.00%	-100.00%
550101562	SME-CLO	2015	3.76%	8.53%	8.53%	0.00%	8.53%	8.53%	—	3.76%	—	-99.94%	-99.93%
550101536	SME-CLO	2015	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	—	0.00%	—	-100.00%	-100.00%

2015 SME-CLO Aggregate Equity Statistics

Index Name	Mean ¹⁷	Median ¹⁸	Max ¹⁹	80th Percentile ²⁰	20th Percentile ²¹	Min ²²	Std. Dev. ²³
XIRR	-98.63%	-99.02%	-94.28%	-98.33%	-100.00%	-100.00%	1.78%
XIRR 90	-98.38%	-98.83%	-93.33%	-98.04%	-100.00%	-100.00%	2.07%
Total Cash Return	6.96%	7.05%	14.87%	7.30%	2.88%	0.00%	4.41%
Current Dividend Yield	15.00%	12.76%	27.56%	20.39%	8.53%	0.00%	8.46%
LTM Divided Yield	6.96%	7.05%	14.87%	7.30%	2.88%	0.00%	4.41%
Mean Divided Yield	12.83%	12.46%	21.36%	18.65%	8.53%	0.00%	6.40%

2015 SME-CLO Aging Analysis²⁴

Years Since Close	Mean
1	6.96%

III. AGING ANALYSIS

The reported measures assume that the equity tranches are purchased at par and, specifically with respect to the XIRR, do not reflect current NAV or liquidation values (i.e., assume \$0 value). If actual equity purchase prices and the current NAV or liquidation values are considered; (i) the reported returns-based measures could be significantly higher and/or (ii) the "Payback Date" could be earlier.

Aging Analysis Deal Count²⁴: 1003

Sorted by Deal Type⁵, Vintage Year, based on the latest deal data available as of December 31, 2015

Non-weighted average across all CDOs in a given Deal Type⁵/Vintage/Payment Age Years grouping of recorded payments to equity in that year of a deal's life divided by initial equity balance.

Deal Type ⁵	Vintage	Payment Age Years															
		1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CBO-ACF	1997	16.30%	25.56%	7.77%	9.62%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	32.29%	0.00%	0.00%	0.00%	0.00%	0.00%
	1998	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
	1999	5.80%	6.57%	4.42%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
	2000	2.55%	7.67%	2.12%	2.48%	3.51%	1.20%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
	2001	18.62%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
CLO-ACF	1997	13.52%	32.01%	29.22%	27.82%	17.77%	4.65%	19.51%	11.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
	1998	15.91%	23.21%	27.20%	20.48%	9.23%	2.32%	2.98%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
	1999	0.28%	0.00%	11.25%	16.59%	17.09%	18.77%	16.06%	12.83%	5.56%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
	2000	17.92%	16.84%	12.66%	16.39%	8.35%	6.90%	8.03%	2.82%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
	2001	9.39%	19.29%	17.30%	21.46%	15.88%	12.39%	15.51%	14.48%	8.51%	8.37%	5.29%	16.35%	6.73%	4.76%	1.40%	
	2002	10.02%	30.36%	28.08%	23.45%	21.14%	21.57%	8.87%	19.10%	23.49%	14.55%	41.77%	37.99%	8.34%	0.65%		
	2003	11.85%	16.22%	15.69%	18.12%	17.83%	4.80%	2.24%	1.95%	3.90%	5.64%	3.27%	3.17%	0.00%			
	2004	6.19%	11.18%	14.82%	15.34%	4.90%	9.13%	12.34%	7.55%	12.67%	14.49%	1.46%	0.00%				
	2005	9.76%	18.65%	21.72%	10.99%	12.39%	23.22%	26.04%	20.40%	18.65%	20.05%	10.04%					
	2006	10.67%	22.68%	13.00%	12.79%	24.41%	29.23%	29.60%	21.70%	15.77%	7.15%						
	2007	12.26%	16.56%	12.46%	26.05%	32.93%	36.58%	31.61%	21.84%	10.19%							
	2008	1.45%	2.91%	4.08%	9.89%	13.77%	9.74%	8.50%	3.87%								
	2010	8.09%	11.66%	9.97%	35.00%	36.96%											
	2011	13.80%	24.21%	19.65%	18.49%	6.53%											
	2012	15.74%	19.49%	18.35%	9.55%												
	2013	16.95%	21.06%	12.32%													
	2014	17.59%	10.38%														
	2015	9.03%															
CDO-EM	2005	14.19%	8.06%	18.28%	25.11%	18.54%	22.10%	9.78%	13.93%	11.96%	5.39%	2.50%					
	2007	7.22%	23.51%	24.52%	42.19%	17.11%	27.14%	28.95%	6.21%	0.38%							
	2012	12.59%	19.14%	4.23%	9.78%												
	2013	5.50%	12.06%	8.42%													
SME-CLO	2004	2.67%	6.92%	8.60%	9.40%	0.00%	0.00%	12.46%	14.15%	27.08%	17.96%	17.32%	13.85%				
	2005	15.85%	25.63%	16.44%	4.85%	7.48%	11.13%	7.85%	12.43%	10.72%	2.96%	1.57%					
	2006	14.83%	22.49%	17.61%	12.91%	15.38%	21.94%	20.93%	12.85%	12.98%	3.48%						

		Payment Age Years															
Deal Type ⁵	Vintage	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
TRUPS	2007	11.22%	22.54%	16.97%	19.20%	22.99%	27.21%	35.00%	12.23%	8.87%							
	2010	6.94%	13.67%	7.20%	16.41%	14.98%	7.03%										
	2011	3.60%	11.28%	107.34%	0.29%												
	2012	12.95%	21.96%	30.56%	10.21%												
	2013	14.29%	19.89%	11.62%													
	2014	13.29%	12.70%														
	2015	6.96%															
	2000	16.22%	17.00%	0.00%	0.00%	13.30%	13.66%	22.50%	11.68%	5.88%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
	2001	14.48%	16.73%	17.42%	17.56%	22.30%	13.45%	3.64%	0.29%	0.21%	0.21%	0.48%	0.66%	0.35%	0.84%	0.08%	
	2002	13.42%	18.13%	19.77%	23.86%	24.78%	8.55%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%		
	2003	14.00%	21.34%	23.05%	22.51%	17.02%	4.00%	1.61%	0.60%	0.67%	1.25%	0.59%	0.39%	0.00%			
	2004	15.08%	20.77%	22.02%	20.62%	4.14%	0.92%	0.66%	0.87%	0.96%	1.47%	0.49%	0.16%				
	2005	14.84%	19.63%	9.25%	0.96%	0.00%	0.00%	0.00%	0.00%	0.10%	0.45%	0.00%					
	2006	14.11%	9.66%	1.39%	0.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%						
	2007	11.50%	2.61%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%							
	2008	5.54%	9.11%	3.69%	0.00%	0.00%	0.00%	0.00%	9.94%								

IV. NOTES

A. General Information Footnotes

¹ Certain transactions, mainly those from 2005 vintage or earlier, are missing a few distribution reports.

² **MARKET INDICES and VINTAGE INDICES:** Moody's assumes an initial equity purchase price of par for all MESR performance measures that require a purchase price assumption.

³ **Non-Terminated Deals and Terminated Deals:** Non-Terminated vs. Terminated status is determined by whether Moodys has received notice from the trustee that all tranches of a CDO have been terminated.

⁴ **Index Deal Count:** A CDO is included in the deal count when (1) its equity payment history from closing through and including the most recent payment date included in the MESR is complete, and (2) the XIRR calculation returns a numerical value for that payment history. Payment history is recorded primarily from note valuation reports or payment date reports issued by the trustee.

⁵ **Deal Type:** Moody's classification of CDO transactions by Deal Type reflects the predominant asset class of the underlying collateral, generally at closing. CDOs grouped within each broad Deal Type may have additional characteristics that differentiate their performance among the applicable peer group (e.g., the size of the bond bucket in a CLO).

B. Equity Performance Measures Footnotes

⁶ **Total Cash Return:** The nondiscounted sum of all cash payments to equity from closing through and including the most recent payment date included in the MESR, divided by the initial equity balance. When the output displays 0.00%, the exact number may be greater than zero but rounded to 0.00%. For deals where the equity balance has been upsized/downsized, the weighted average amount is used in the denominator of the calculation.

⁷ **Current Dividend Yield:** Current Dividend Yield is calculated as the amount paid to equity on the most recent payment date included in the MESR, treating a recorded non-payment as a payment of zero, divided by the initial equity balance, multiplied by the payment frequency of the deal. (For terminated deals, this is the last payment we have a trustee report for.) If the current payment period (period between current payment date and last payment date) is shorter than of the normal payment period (quarterly for most CLOs. Inter-period payments are not typical), the beginning of the current payment period will be used as the payment date for purpose of calculating the current dividend yield. Otherwise the annualization of short payment periods may produce misleading results.

⁸ **Mean:** The average of the calculated Current Dividend Yields of a CDO from closing through and including the most recent payment date included in the MESR.

⁹ **Std. Dev.:** The standard deviation of the calculated Current Dividend Yields of a CDO from closing through and including the most recent payment date included in the MESR, using the formula for a sample.

¹⁰ **Min:** The lowest calculated Current Dividend Yield of a CDO from closing through and including the most recent payment date included in the MESR.

¹¹ **Max:** The highest calculated Current Dividend Yield of a CDO from closing through and including the most recent payment date included in the MESR.

¹² **Previous Dividend Yield:** The Dividend Yield paid as of the prior payment date. (For terminated deals, this is the payment from the second to last trustee report.)

¹³ **LTM Dividend Yield:** The nondiscounted sum of all cash payments to equity over the previous year, divided by the initial equity balance. For example, if payment frequency is quarterly, the numerator is the sum of the last four payments. If, as of the most recent payment date included in the MESR, there are fewer than a years worth of recorded cash payments to equity, the value is not calculated, and a dash is displayed. (For terminated deals, LTM represents the last 12 months of trustee reports.)

¹⁴ **Payback Date:** The first payment date on which the Total Cash Return is greater than or equal to 100%.

¹⁵ **XIRR:** The internal rate of return of equity cash flows, adjusted for any irregularity in the timing of such payments. Calculation assumes that the equity tranche is purchased at par and has no current liquidation value (or NAV). Had actual purchase prices been available, and terminal value been assigned, it could have had a significant positive impact to the reported XIRR. Negative XIRRs can result in unusual output.

¹⁶ **XIRR90:** The internal rate of return of equity cash flows. Calculation assumes that the equity tranche is purchased at 90 percent of par amount and has no current liquidation value (or NAV). Had actual purchase prices been available, and terminal value been assigned, it could have had a significant positive impact to the reported XIRR.

C. Aggregate Equity Statistics Footnotes

¹⁷ **Mean:** The average level for all deals for which the respective indexed measure is available. Each reported deal is weighted equally.

¹⁸ **Median:** The middle reported value in the respective population sequence, taken as the average of the two middle values when the sequence has an even number of values.

¹⁹ **Max:** The largest reported value in the respective population set.

²⁰ **80th Percentile:** The smallest number in the population set that is greater than or equal to $(80\% * n)$ of the observations in the respective population set, where n is the total number observations in the respective population set and n is at least 6.

²¹ **20th Percentile:** The smallest number in the population set that is greater than or equal to $(20\% * n)$ of the observations in the respective population set, where n is the total number observations in the respective population set and n is at least 6.

²² **Min:** The smallest reported value in the respective population set.

²³ **Std. Dev.:** The standard deviation of the reported population set.

D. Aging Analysis Footnotes

²⁴ **Aging Analysis Deal Count:** Includes CDOs which may be excluded from Index Deal Count due to incomplete payment history or non-numerical XIRR value for most recent payment date included in MESR. Whereas measures such as XIRR are not sufficiently meaningful for a deal unless the complete payment history is available, the analysis of payments received in a specific year of a CDO's life does not depend on information about payments received in other years of the deal's life. Age is defined as the ordinal number of years between the CDO's payment date and the CDO's closing date. For example, a payment 1 year and 1 day from closing will be in the column for year 2.

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