

RESEARCH

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Authors

Peter Sallerson,
Senior Director
peter.sallerson@moodys.com
+1.212.553.9447

Contact Us

Americas
+1.212.553.165
clientservices@moodys.com

Europe
+44.20.7772.5454
clientservices.emea@moodys.com

Asia (Excluding Japan)
+85.2.2916.1121
clientservices.asia@moodys.com

Japan
+81.3.5408.4100
clientservices.japan@moodys.com

SOUTHCROSS HOLDINGS CLO Exposure

This report shows the exposure across CLO's as of the latest available monthly surveillance report on March 28, 2016. Holdings total \$511 million across all CLO's with 315 investments by 46 CLO managers in 226 CLO's which is only a small reduction from the first exposure report in January 2016. WAMCO is the only manager to eliminate their exposure while LCM did significantly reduce their holdings. Only one manager increased its exposure and only by a small amount.

Manager	Balance	Investments	Ave Balance	Ave % of Deal per Investment	Max % of Deal per Investment
Halcyon Loan Investors LP	43,908,602	16	2,744,288	0.55	0.96
Fortress Investment Group LLC	32,264,058	8	4,033,007	0.98	2.17
Apollo Credit Management LLC	26,690,066	19	1,404,740	0.16	0.24
BlackRock Financial Management	23,172,786	15	1,544,852	0.30	0.57
Man Group plc	22,724,346	9	2,524,927	0.50	1.02
Octagon Credit Investors, LLC	22,322,808	13	1,717,139	0.28	0.48
Babson Capital Management LLC	20,358,385	12	1,696,532	0.32	0.62
Shenkman Capital Management Inc.	19,700,000	6	3,283,333	0.74	1.14
MJX Asset Management LLC	19,685,151	20	984,258	0.19	0.99
Voya Investment Management (ING)	19,570,807	19	1,030,042	0.19	0.39
Brigade Capital Management LLC	17,237,500	6	2,872,917	0.69	0.74
3i Group plc	16,309,415	9	1,812,157	0.37	0.68
Sankaty Advisors Inc.	15,215,460	12	1,267,955	0.30	0.88
Prudential Investment Management Inc.	14,809,036	20	740,452	0.14	0.31
CVC Credit Partners LLC	14,741,525	20	737,076	0.15	0.21
Angelo, Gordon & Company LP	13,824,076	5	2,764,815	0.53	0.61
Columbia Management Investment Advisors, LLC	13,355,924	12	1,112,994	0.20	0.35
Highbridge Principal Strategies LLC	13,327,387	7	1,903,912	0.43	0.82
Credit Value Partners, LP	12,502,438	5	2,500,488	0.57	0.99
TPG Capital	12,353,438	3	4,117,813	0.82	1.09
Triumph Capital Advisors LLC	11,386,742	5	2,277,348	0.60	0.94
Seix Investment Advisors LLC	10,219,920	6	1,703,320	0.35	0.54
H.I.G. WhiteHorse Capital LLC	7,880,000	4	1,970,000	0.50	0.64
Cutwater Investor Services	7,414,767	4	1,853,692	0.44	0.65
American Money Management Corporation	7,408,521	5	1,481,704	0.33	0.50
Sound Point Capital Management LP	5,955,000	2	2,977,500	0.62	0.75
Valcour Capital Management LLC	5,922,343	3	1,974,114	0.96	1.29
Jefferies Finance LLC	5,912,400	2	2,956,200	0.59	0.59
ICE Canyon LLC	5,417,500	2	2,708,750	0.41	0.41
PineBridge Investments LLC	5,139,152	12	428,263	0.10	0.15
Covenant Credit Partners, LLC	4,932,406	2	2,466,203	0.51	0.61
OakTree Capital Management LLC	4,925,000	1	4,925,000	0.73	0.73
Benefit Street Partners LLC	4,925,000	2	2,462,500	0.49	0.78
Eaton Vance Management	4,112,375	3	1,370,792	0.28	0.40
DoubleLine Capital LP	3,969,773	1	3,969,773	1.00	1.00
West Gate Horizons Advisors LLC	2,959,937	1	2,959,937	0.75	0.75
Tall Tree Investment Management LLC	2,955,000	2	1,477,500	0.38	0.62
HarbourView Asset Management Corp.	2,954,925	1	2,954,925	0.75	0.75
Symphony Asset Management LLC	2,830,240	7	404,320	0.07	0.08
Black Diamond Capital Management LLC	2,500,000	6	416,667	0.11	0.28
THL Credit Senior Loan Strategies LLC	1,970,000	1	1,970,000	0.32	0.32
Loomis Sayles & Company LP	1,342,440	1	1,342,440	0.34	0.34
Invesco Inc.	994,949	1	994,949	0.20	0.20
OFS Capital Management	985,000	1	985,000	0.27	0.27
Deutsche Asset Management	985,000	1	985,000	0.23	0.23
LCM Asset Management LLC	587,305	3	195,768	0.03	0.03
Grand Total	510,658,903	315	1,621,139	0.45	2.17

Source: Moody's Analytics Structured Finance Portal

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CLO positions in Southcross Holdings:

CLO	Balance	% of Deal	Manager
Crown Point CLO, Ltd.	4,478,170	2.31	Valcour Capital Management LLC
Fortress Credit Investments IV Limited	7,904,724	2.17	Fortress Investment Group LLC
Fortress Credit BSL II Limited	6,418,565	1.62	Fortress Investment Group LLC
Fortress Credit BSL Limited	6,418,565	1.60	Fortress Investment Group LLC
Venture XIX CLO, Limited	6,387,651	1.43	MJX Asset Management LLC
Battalion CLO VII Ltd.	5,663,750	1.40	Brigade Capital Management LLC
CVP Cascade CLO - 2 Ltd	6,387,613	1.29	Credit Value Partners, LP
Battalion CLO VI Ltd.	5,663,750	1.25	Brigade Capital Management LLC
Halcyon Loan Advisors Funding 2012-2, Ltd.	5,295,827	1.20	Halcyon Loan Investors LP
JFIN CLO 2015 Ltd.	5,912,400	1.18	Jefferies Finance LLC
Silver Spring CLO Ltd.	4,693,235	1.18	Man Group plc
Adams Mill CLO Ltd.	5,910,000	1.14	Shenkman Capital Management Inc.
Halcyon Loan Advisors Funding 2014-2 Ltd.	6,227,579	1.10	Halcyon Loan Investors LP
TICP CLO IV, Ltd.	5,458,438	1.09	TPG Capital
Halcyon Loan Advisors Funding 2014-3 Ltd.	6,460,413	1.06	Halcyon Loan Investors LP
ECP CLO 2015-7, Ltd.	4,964,723	1.02	Man Group plc
Babson CLO Ltd. 2014-II	5,565,179	1.02	Babson Capital Management LLC
WhiteHorse VI, Ltd.	3,940,000	1.02	H.I.G. WhiteHorse Capital LLC
Jefferson Mill CLO Ltd.	3,940,000	1.01	Shenkman Capital Management Inc.
Parallel 2015-1 Ltd.	3,969,773	1.00	DoubleLine Capital LP
TICP CLO III, Ltd.	4,925,000	0.99	TPG Capital
WhiteHorse VII, Ltd.	3,940,000	0.99	H.I.G. WhiteHorse Capital LLC
Halcyon Loan Advisors Funding 2014-1 Ltd.	4,078,713	0.97	Halcyon Loan Investors LP
Benefit Street Partners CLO V, Ltd.	4,925,000	0.97	Benefit Street Partners LLC
Halcyon Loan Advisors Funding 2015-3 Ltd.	4,974,747	0.96	Halcyon Loan Investors LP
Trinitas CLO III, Ltd.	3,863,086	0.94	Triumph Capital Advisors LLC
Fortress Credit Opportunities VI CLO Limited	3,212,584	0.93	Fortress Investment Group LLC
CVP Cascade CLO - 3 Ltd	3,653,540	0.93	Credit Value Partners, LP
Cavalry CLO V, Ltd.	2,962,406	0.88	Sankaty Advisors Inc.
Halcyon Loan Advisors Funding 2013-2 Ltd.	4,100,091	0.87	Halcyon Loan Investors LP
ECP CLO 2014-6, Ltd.	7,058,572	0.86	Man Group plc
ECP CLO 2013-5, Ltd.	3,367,994	0.85	Man Group plc
Highbridge Loan Management 5-2015, Ltd.	3,940,000	0.82	Highbridge Principal Strategies LLC
Eaton Vance CLO 2014-1, Ltd.	3,940,000	0.80	Eaton Vance Management
Babson CLO Ltd. 2012-II	3,186,650	0.80	Babson Capital Management LLC
Babson CLO Ltd. 2015-I	3,969,774	0.80	Babson Capital Management LLC
Mountain View CLO 2014-1 Ltd.	3,940,000	0.78	Seix Investment Advisors LLC
Halcyon Loan Advisors Funding 2015-2 Ltd.	3,969,773	0.78	Halcyon Loan Investors LP
Halcyon Loan Advisors Funding 2015-1 Ltd.	3,964,786	0.77	Halcyon Loan Investors LP
Fortress Credit Opportunities V CLO Limited	5,332,290	0.76	Fortress Investment Group LLC
Halcyon Loan Advisors Funding 2013-1 Ltd.	3,851,673	0.76	Halcyon Loan Investors LP
Sound Point CLO X Ltd.	3,000,000	0.75	Sound Point Capital Management LP
Ocean Trails CLO V	2,959,937	0.75	West Gate Horizons Advisors LLC
Harbourview CLO VII, Ltd.	2,954,925	0.75	HarbourView Asset Management Corp.
Mountain View CLO X Ltd.	2,984,848	0.74	Seix Investment Advisors LLC
Battalion CLO IV Ltd.	2,955,000	0.74	Brigade Capital Management LLC
Oaktree EIF II Series A1, Ltd.	4,925,000	0.73	OakTree Capital Management LLC
Trinitas CLO II, Ltd.	2,955,000	0.72	Triumph Capital Advisors LLC
Battalion CLO V Ltd.	2,955,000	0.72	Brigade Capital Management LLC
Magnetite IX, Limited	2,768,125	0.71	BlackRock Financial Management
Highbridge Loan Management 4-2014, Ltd.	3,447,500	0.70	Highbridge Principal Strategies LLC
Jamestown CLO V Ltd.	2,653,731	0.68	3i Group plc
Slater Mill Loan Fund LP	1,970,000	0.68	Shenkman Capital Management Inc.

CLO	Balance	% of Deal	Manager
Magnetite VIII, Limited	3,827,818	0.65	BlackRock Financial Management
Cutwater 2015-I, Ltd.	2,977,330	0.65	Cutwater Investor Services
Voya CLO 2014-4, Ltd.	3,794,681	0.64	Voya Investment Management (ING)
Magnetite VII Ltd.	3,727,394	0.63	BlackRock Financial Management
Magnetite XII, Ltd.	3,665,456	0.62	BlackRock Financial Management
Nelder Grove CLO, Ltd.	2,462,500	0.62	Tall Tree Investment Management LLC
Magnetite VI Ltd.	2,493,560	0.62	BlackRock Financial Management
Cent CLO 22 Limited	3,521,375	0.61	Columbia Management Investment Advisors, LLC
Washington Mill CLO Ltd.	2,955,000	0.61	Shenkman Capital Management Inc.
Cutwater 2014-I, Ltd.	2,462,500	0.61	Cutwater Investor Services
CVP Cascade CLO - 1 LTD	2,461,285	0.61	Credit Value Partners, LP
Northwoods Capital XIV, Limited	3,003,076	0.61	Angelo, Gordon & Company LP
Covenant Credit Partners CLO II, Ltd.	2,962,406	0.61	Covenant Credit Partners, LLC
Mountain View CLO IX Ltd.	3,295,072	0.60	Seix Investment Advisors LLC
Doral CLO II Ltd.	1,984,887	0.60	Triumph Capital Advisors LLC
Jamestown CLO VII, Ltd.	2,979,836	0.60	3i Group plc
Babson CLO Ltd. 2014-III	4,140,806	0.59	Babson Capital Management LLC
Crown Point CLO II, Ltd.	1,444,173	0.57	Valcour Capital Management LLC
Jamestown CLO VI, Ltd.	4,099,857	0.57	3i Group plc
Jackson Mill CLO Ltd.	2,955,000	0.55	Shenkman Capital Management Inc.
Cavalry CLO IV, Ltd.	1,970,000	0.53	Sankaty Advisors Inc.
Northwoods Capital X, Limited	1,754,994	0.53	Angelo, Gordon & Company LP
Avery Point V CLO, Limited	2,092,035	0.53	Sankaty Advisors Inc.
Dryden 34 Senior Loan Fund	3,378,451	0.52	Prudential Investment Management Inc.
CENT CLO 24 Limited	3,575,839	0.52	Columbia Management Investment Advisors, LLC
Northwoods Capital XII, Limited	3,002,393	0.51	Angelo, Gordon & Company LP
Doral CLO III Ltd.	1,598,769	0.51	Triumph Capital Advisors LLC
AMMC CLO 15, Limited	2,468,672	0.50	American Money Management Corporation
Avery Point VI CLO, Limited	2,481,108	0.50	Sankaty Advisors Inc.
Northwoods Capital XI, Limited	3,004,442	0.50	Angelo, Gordon & Company LP
Northwoods Capital IX, Limited	3,059,171	0.50	Angelo, Gordon & Company LP
Cutwater 2014-II, Ltd.	1,974,937	0.49	Cutwater Investor Services
Sound Point CLO VI, Ltd.	2,955,000	0.49	Sound Point Capital Management LP
AMMC CLO XIV, Limited	1,970,000	0.49	American Money Management Corporation
Octagon Loan Funding, Ltd.	1,962,557	0.48	Octagon Credit Investors, LLC
Silvermore CLO Ltd.	2,335,631	0.47	Man Group plc
Highbridge Loan Management 7-2015, Ltd.	1,994,937	0.46	Highbridge Principal Strategies LLC
Magnetite XI, Limited	2,462,500	0.46	BlackRock Financial Management
Brookside Mill CLO Ltd.	1,970,000	0.45	Shenkman Capital Management Inc.
Magnetite XIV, Limited	2,232,997	0.43	BlackRock Financial Management
ALM XI, Ltd.	2,310,890	0.42	Apollo Credit Management LLC
Octagon Investment Partners XXII, Ltd.	2,865,129	0.41	Octagon Credit Investors, LLC
ICE 3: Global Credit CLO Ltd.	3,028,875	0.41	ICE Canyon LLC
ICE Global Credit CLO Ltd.	2,388,625	0.41	ICE Canyon LLC
ALM VIII, Ltd.	2,423,784	0.40	Apollo Credit Management LLC
AMMC CLO 16, Limited	1,979,899	0.40	American Money Management Corporation
Octagon Investment Partners 24, Ltd.	2,979,836	0.40	Octagon Credit Investors, LLC
Dryden 36 Senior Loan Fund	2,369,924	0.40	Prudential Investment Management Inc.
Covenant Credit Partners CLO I, Ltd.	1,970,000	0.40	Covenant Credit Partners, LLC
Black Diamond CLO 2013-1, Ltd.	1,485,000	0.39	Black Diamond Capital Management LLC
TICP CLO II, Ltd.	1,970,000	0.39	TPG Capital
Voya CLO 2015-1, Ltd.	2,226,137	0.38	Voya Investment Management (ING)
Fortress Credit Funding V LP	1,488,665	0.37	Fortress Investment Group LLC
ALM X, Ltd.	2,545,820	0.37	Apollo Credit Management LLC
Apidos CLO XVIII	2,404,385	0.36	CVC Credit Partners LLC

CLO	Balance	% of Deal	Manager
Voya CLO 2015-2, Ltd.	1,989,900	0.36	Voya Investment Management (ING)
Venture XVI CLO, Limited	1,723,750	0.35	MJX Asset Management LLC
Apidos CLO XIX	1,681,462	0.35	CVC Credit Partners LLC
Apollo Credit Funding I Ltd.	7,430,114	0.35	Apollo Credit Management LLC
Apidos CLO XVII	1,681,462	0.34	CVC Credit Partners LLC
Loomis Sayles CLO II Ltd.	1,342,440	0.34	Loomis Sayles & Company LP
Highbridge Loan Management 2012-1, Ltd.	985,000	0.34	Highbridge Principal Strategies LLC
Octagon Investment Partners XXIII, Ltd.	1,979,899	0.33	Octagon Credit Investors, LLC
THL Credit Wind River 2014-2 CLO Ltd.	1,970,000	0.32	THL Credit Senior Loan Strategies LLC
Octagon Investment Partners XVII Ltd.	1,289,591	0.32	Octagon Credit Investors, LLC
Voya CLO 2015-3, Ltd.	2,487,374	0.31	Voya Investment Management (ING)
Cent CLO 23 Limited	1,727,710	0.31	Columbia Management Investment Advisors, LLC
Voya CLO 2014-3, Ltd.	1,573,513	0.31	Voya Investment Management (ING)
ALM VII, LTD.	2,193,427	0.31	Apollo Credit Management LLC
Venture XIV CLO, Limited	1,723,750	0.30	MJX Asset Management LLC
Babson CLO Ltd. 2013-II	2,029,081	0.30	Babson Capital Management LLC
Babson CLO Ltd. 2014-I	1,466,895	0.30	Babson Capital Management LLC
Octagon Investment Partners XIX, Ltd.	1,662,697	0.30	Octagon Credit Investors, LLC
Dryden 38 Senior Loan Fund	1,484,924	0.30	Prudential Investment Management Inc.
VENTURE XV CLO, Limited	1,723,750	0.29	MJX Asset Management LLC
Fortress Credit Funding VI LP	496,222	0.29	Fortress Investment Group LLC
Fraser Sullivan CLO VII Ltd.	1,040,206	0.29	3i Group plc
Dryden 37 Senior Loan Fund	1,385,930	0.28	Prudential Investment Management Inc.
Voya CLO 2012-2, Ltd.	986,886	0.28	Voya Investment Management (ING)
ALM XII, Ltd.	2,075,961	0.27	Apollo Credit Management LLC
Apidos CLO XIV	1,559,707	0.27	CVC Credit Partners LLC
Apidos CLO X	1,177,656	0.27	CVC Credit Partners LLC
Octagon Investment Partners 25, Ltd.	2,232,937	0.27	Octagon Credit Investors, LLC
Galaxy XVIII CLO, Ltd.	1,202,253	0.27	PineBridge Investments LLC
Apidos CLO XV	1,299,756	0.27	CVC Credit Partners LLC
Halcyon Loan Advisors Funding 2012-1 Ltd.	985,000	0.27	Halcyon Loan Investors LP
Octagon Investment Partners XVI, Ltd.	1,369,945	0.27	Octagon Credit Investors, LLC
OFSI Fund V, Ltd.	985,000	0.27	OFS Capital Management
Apidos CLO XI	1,038,817	0.26	CVC Credit Partners LLC
Apidos CLO XII	1,299,756	0.26	CVC Credit Partners LLC
Apidos CLO IX	1,038,817	0.26	CVC Credit Partners LLC
Apidos CLO XVI	1,559,707	0.26	CVC Credit Partners LLC
COA Summit CLO Ltd.	797,067	0.26	3i Group plc
Octagon Investment Partners XX, Ltd.	1,940,239	0.26	Octagon Credit Investors, LLC
Venture XIII CLO, Limited	1,477,500	0.26	MJX Asset Management LLC
Highbridge Loan Management 2013-2, Ltd.	985,000	0.25	Highbridge Principal Strategies LLC
Dryden XXIII Senior Loan Fund	985,000	0.25	Prudential Investment Management Inc.
ALM V, Ltd.	1,197,287	0.25	Apollo Credit Management LLC
Cent CLO 21 Limited	1,477,500	0.25	Columbia Management Investment Advisors, LLC
Jamestown CLO III Ltd.	1,155,785	0.25	3i Group plc
Trinitas CLO I, Ltd.	985,000	0.25	Triumph Capital Advisors LLC
Highbridge Loan Management 3-2014, Ltd.	985,000	0.25	Highbridge Principal Strategies LLC
Black Diamond CLO 2012-1, Ltd.	1,015,000	0.25	Black Diamond Capital Management LLC
Venture XII CLO, Limited	1,723,750	0.24	MJX Asset Management LLC
ALM XIV, Ltd.	3,631,877	0.24	Apollo Credit Management LLC
Venture XVIII CLO, Limited	1,477,500	0.24	MJX Asset Management LLC
Voya CLO 2012-4, Ltd.	986,886	0.24	Voya Investment Management (ING)
Venture X CLO, Limited	985,000	0.24	MJX Asset Management LLC
Voya CLO 2014-1, Ltd.	986,886	0.24	Voya Investment Management (ING)
Jamestown CLO II Ltd.	1,155,785	0.24	3i Group plc

CLO	Balance	% of Deal	Manager
Jamestown CLO I Ltd.	1,040,206	0.24	3i Group plc
Jamestown CLO IV Ltd.	1,386,942	0.24	3i Group plc
Octagon Investment Partners XIV, Ltd.	1,369,945	0.23	Octagon Credit Investors, LLC
Flagship CLO VIII, Ltd.	985,000	0.23	Deutsche Asset Management
Voya CLO 2012-3, Ltd.	986,886	0.22	Voya Investment Management (ING)
Voya CLO 2013-2, Ltd.	986,886	0.22	Voya Investment Management (ING)
Venture XVII CLO, Limited	1,477,500	0.21	MJX Asset Management LLC
Galaxy XI CLO, Ltd.	766,197	0.21	PineBridge Investments LLC
Octagon Investment Partners XVIII, Ltd.	1,467,325	0.21	Octagon Credit Investors, LLC
Dryden 40 Senior Loan Fund	1,190,932	0.20	Prudential Investment Management Inc.
Recette CLO, Ltd.	994,949	0.20	Invesco Inc.
Highbridge Loan Management 6-2015, Ltd.	989,950	0.20	Highbridge Principal Strategies LLC
Venture XI CLO, Limited	985,000	0.20	MJX Asset Management LLC
Voya CLO 2013-3, Ltd.	986,886	0.20	Voya Investment Management (ING)
Galaxy XVII CLO, Ltd.	872,111	0.19	PineBridge Investments LLC
Galaxy XVI CLO, Ltd.	766,197	0.19	PineBridge Investments LLC
Magnetite XVI, Limited	901,055	0.19	BlackRock Financial Management
Cent CLO 16 Limited	689,500	0.18	Columbia Management Investment Advisors, LLC
Magnetite XV, Limited	1,093,881	0.18	BlackRock Financial Management
Cent CLO 17 Limited	714,125	0.18	Columbia Management Investment Advisors, LLC
Cent CLO 18 Limited	886,500	0.18	Columbia Management Investment Advisors, LLC
Cent CLO 20 Limited	763,375	0.18	Columbia Management Investment Advisors, LLC
ALM VI, Ltd.	858,606	0.17	Apollo Credit Management LLC
Race Point IX CLO, Limited	843,944	0.17	Sankaty Advisors Inc.
Voya CLO 2013-1, Ltd.	986,886	0.17	Voya Investment Management (ING)
Race Point V - Refinancing	496,527	0.15	Sankaty Advisors Inc.
Race Point VI CLO Limited	595,833	0.15	Sankaty Advisors Inc.
Galaxy XIV CLO, Ltd.	766,197	0.15	PineBridge Investments LLC
Avery Point II CLO, Limited	695,138	0.14	Sankaty Advisors Inc.
Avery Point III CLO, Limited	695,138	0.14	Sankaty Advisors Inc.
Race Point VIII CLO, Limited	695,138	0.14	Sankaty Advisors Inc.
Galaxy XV CLO, Ltd.	766,197	0.14	PineBridge Investments LLC
Fortress Credit Opportunities III CLO LP	992,443	0.13	Fortress Investment Group LLC
Race Point VII CLO Limited	794,444	0.13	Sankaty Advisors Inc.
Tuolumne Grove CLO, Ltd.	492,500	0.13	Tall Tree Investment Management LLC
Avery Point IV CLO, Limited	893,749	0.13	Sankaty Advisors Inc.
Voya CLO 2014-2, Ltd.	591,000	0.12	Voya Investment Management (ING)
ALM VII(R), LTD.	989,088	0.12	Apollo Credit Management LLC
AMMC CLO XIII, Limited	494,975	0.12	American Money Management Corporation
AMMC CLO XII, Limited	494,975	0.12	American Money Management Corporation
ALM VII(R)-2, Ltd.	1,033,212	0.11	Apollo Credit Management LLC
Dryden 31 Senior Loan Fund	591,000	0.10	Prudential Investment Management Inc.
Octagon Investment Partners XV, Ltd	493,734	0.10	Octagon Credit Investors, LLC
Dryden XXV Senior Loan Fund	591,000	0.10	Prudential Investment Management Inc.
Dryden XXII Senior Loan Fund	295,500	0.10	Prudential Investment Management Inc.
Dryden XXVI Senior Loan Fund	394,000	0.10	Prudential Investment Management Inc.
Dryden 30 Senior Loan Fund	492,500	0.10	Prudential Investment Management Inc.
ECP CLO 2012-4, Ltd.	304,191	0.10	Man Group plc
Dryden XXIV Senior Loan Fund	492,500	0.10	Prudential Investment Management Inc.
Dryden 33 Senior Loan Fund	763,375	0.10	Prudential Investment Management Inc.
Dryden XXVIII Senior Loan Fund	394,000	0.10	Prudential Investment Management Inc.
Octagon Investment Partners XXI, Ltd.	708,974	0.09	Octagon Credit Investors, LLC
Symphony CLO XV, Ltd.	465,634	0.08	Symphony Asset Management LLC
Symphony CLO V, Ltd.	298,588	0.08	Symphony Asset Management LLC
Symphony CLO X, Ltd.	298,588	0.07	Symphony Asset Management LLC

CLO	Balance	% of Deal	Manager
Symphony CLO XII, Ltd.	505,696	0.06	Symphony Asset Management LLC
Symphony CLO XIV, LTD.	457,450	0.06	Symphony Asset Management LLC
Symphony CLO XI Limited Partnership	505,696	0.06	Symphony Asset Management LLC
Symphony CLO IX Limited Partnership	298,588	0.05	Symphony Asset Management LLC
Eaton Vance CLO 2013-1, Ltd	172,375	0.04	Eaton Vance Management
LCM XVIII Limited Partnership	199,925	0.03	LCM Asset Management LLC
LCM XVI Limited Partnership	201,462	0.03	LCM Asset Management LLC
LCM XIX Limited Partnership	185,918	0.03	LCM Asset Management LLC
Grand Total	510,658,903	0.70	

Source: Moody's Analytics Structured Finance Portal

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