

Interest and Principal

As of: 10/12/2004

The following reports are representative of those available via our client website.

Loan	Curr F/X	Fund O/S	Price Opt	Base	Spread	All-In Rate	Start Date	End Date	Curr Amt Due	EOC Amt Due
Loan Services Client										
ACCREDO HEALTH										
TERM B										
CHK628W42	USD	0.00	LIBOR	1.61000%	2.00000%	3.61000%	08/13/2004	09/30/2004	9,626.67	0.00
H7L64PQWZ	USD	1,995,000.00	LIBOR	1.84000%	2.00000%	3.84000%	09/30/2004	10/29/2004	2,766.40	6,171.20
ACCREDO HEALTH Total (USD):									12,393.07	6,171.20
									1,995,000.00	
ADELPHIA DIP										
TERM B										
85M5S3V9D	USD	359,672.65	LIBOR	1.12500%	3.50000%	4.62500%	01/20/2004	02/20/2004	12,337.53	4,251.13
E3C5QVJMH	USD	24,900.47	LIBOR	1.12500%	3.50000%	4.62500%	01/05/2004	02/05/2004	902.12	294.31
EVA5S0EBP	USD	364,210.39	LIBOR	1.12500%	3.50000%	4.62500%	01/29/2004	02/27/2004	12,072.04	4,304.76
G1X5R8BSW	USD	25,121.65	LIBOR	1.12500%	3.50000%	4.62500%	01/12/2004	02/12/2004	887.53	296.92
TERM B (DIP)										
6YZ5XGOMD	USD	500,000.00	BASE	4.75000%	1.50000%	6.25000%	05/12/2004		12,213.11	7,698.09
6YZ5XGOO4	USD	500,000.00	BASE	4.75000%	1.50000%	6.25000%	05/12/2004		12,213.11	7,855.19
TL B CREDIT LINKED ESCROW										
BQ258B0S3	USD	414,878.35	FIXED	4.36938%	0.00000%	4.36938%	12/30/2002		20,815.67	1,560.99
ADELPHIA DIP Total (USD):									71,441.11	26,261.39
									2,188,783.51	
ADVANCED MEDICAL OPTICS										
TERM LOAN										
CH460HM0B	USD	417,950.00	LIBOR	1.84000%	2.25000%	4.09000%	07/08/2004	12/20/2004	237.42	3,466.31
COZ6509XH	USD	400,000.00	LIBOR	2.03125%	2.25000%	4.28125%	10/06/2004	01/06/2005	332.99	4,376.39
ADVANCED MEDICAL OPTICS Total (USD):									570.41	7,842.70
									817,950.00	

ADVANSTAR COMMUNICATION**TERM B**

E2O64CFGN	USD	3,049,951.16	LIBOR 1.84000%	4.50000%	6.34000%	09/24/2004	10/25/2004	10,205.48	16,651.04
-----------	-----	--------------	----------------	----------	----------	------------	------------	-----------	-----------

ADVANSTAR COMMUNICATION Total (USD):

3,049,951.16								10,205.48	16,651.04
---------------------	--	--	--	--	--	--	--	------------------	------------------

AES CORP**TERM LOAN**

B3Q61GY57	USD	142,857.14	LIBOR 1.75000%	4.00000%	5.75000%	08/02/2004	11/02/2004	1,642.86	2,099.21
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

B3Q61GYAW	USD	142,857.14	LIBOR 2.00000%	4.00000%	6.00000%	08/02/2004	02/02/2005	1,714.29	4,380.95
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

AES CORP Total (USD):

285,714.28								3,357.15	6,480.16
-------------------	--	--	--	--	--	--	--	-----------------	-----------------

AFC ENTERPRISES, INC.**TERM B**

C3564M77Z	USD	272,421.35	LIBOR 2.00000%	3.00000%	5.00000%	09/30/2004	12/31/2004	491.87	3,480.94
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

E9E63TTEJ	USD	155,977.49	LIBOR 1.81250%	3.00000%	4.81250%	09/14/2004	10/14/2004	604.68	625.53
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	--------

AFC ENTERPRISES, INC. Total (USD):

428,398.84								1,096.55	4,106.47
-------------------	--	--	--	--	--	--	--	-----------------	-----------------

AGCO COMPANY**U.S. TERM LOAN**

C3564K9QV	USD	164,000.00	LIBOR 1.97500%	2.00000%	3.97500%	09/30/2004	12/30/2004	235.41	1,647.86
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

D3J5ZPZKA	USD	0.00	LIBOR 1.58625%	2.00000%	3.58625%	06/30/2004	09/30/2004	9.25	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	------	------

H0P60E39O	USD	756,666.67	LIBOR 1.59000%	2.00000%	3.59000%	07/13/2004	10/13/2004	7,167.95	7,167.95
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

AGCO COMPANY Total (USD):

920,666.67								7,412.61	8,815.81
-------------------	--	--	--	--	--	--	--	-----------------	-----------------

AIMCO**TERM B**

COZ650A8J	USD	725,000.00	LIBOR 1.84000%	3.10000%	4.94000%	10/06/2004	11/08/2004	696.40	3,283.04
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

TERM LOAN

BIR4SRPLR	USD	972,125.43	BASE 4.75000%	1.65000%	6.40000%	03/13/2002		2,549.84	15,469.01
-----------	-----	------------	---------------	----------	----------	------------	--	----------	-----------

FGT5ZX1LL	USD	0.00	LIBOR 1.60000%	3.10000%	4.70000%	07/01/2004	10/01/2004	11,295.56	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	-----------	------

AIMCO Total (USD):

1,697,125.43								14,541.80	18,752.05
---------------------	--	--	--	--	--	--	--	------------------	------------------

ALASKA COMMUNICATIONS SYSTEMS

TERM LOAN B

GMP64K9XM	USD	992,500.00	LIBOR	2.00000%	3.25000%	5.25000%	09/30/2004	12/31/2004	1,881.61	13,316.04
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	-----------

ALASKA COMMUNICATIONS SYSTEMS Total (USD):

992,500.00									1,881.61	13,316.04
-------------------	--	--	--	--	--	--	--	--	-----------------	------------------

ALDERWOODS**TERM B1**

9QF62WW65	USD	7,939.75	LIBOR	1.67000%	2.75000%	4.42000%	08/26/2004	10/19/2004	-77.75	752.54
9QF62WW8H	USD	305,706.52	LIBOR	1.73000%	2.75000%	4.48000%	08/26/2004	11/19/2004	1,826.09	3,233.70
9QF62WWB2	USD	108,016.30	LIBOR	1.94000%	2.75000%	4.69000%	08/26/2004	02/22/2005	675.46	2,532.98
9QF62WWE7	USD	6,660.74	BASE	4.75000%	1.75000%	6.50000%	08/26/2004		175.49	108.83
F8U648I11	USD	152,853.26	LIBOR	2.06000%	2.75000%	4.81000%	09/21/2004	03/28/2005	449.30	3,839.50
FH6646TMB	USD	0.00	BASE	4.75000%	1.75000%	6.50000%	09/20/2004		26.10	26.10

ALDERWOODS Total (USD):

581,176.57									3,074.69	10,493.65
-------------------	--	--	--	--	--	--	--	--	-----------------	------------------

ALLEGHENY**TERM LOAN**

7XY64EKF4	USD	1,000,000.00	LIBOR	1.84000%	3.00000%	4.84000%	09/28/2004	10/28/2004	2,016.67	4,033.33
7XY64EKKT	USD	1,000,000.00	LIBOR	1.96000%	3.00000%	4.96000%	09/28/2004	12/29/2004	2,066.67	12,537.78

ALLEGHENY Total (USD):

2,000,000.00									4,083.34	16,571.11
---------------------	--	--	--	--	--	--	--	--	-----------------	------------------

ALLIED WASTE 4/29/03**TERM A**

CWI5S5NO2	USD	428,571.43	LIBOR	1.09000%	0.00000%	1.09000%	12/31/2003	01/15/2010	1,284.56	1,193.81
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

TERM B

8Y461VQA3	USD	446,428.57	LIBOR	1.67000%	2.75000%	4.42000%	08/11/2004	11/09/2004	3,453.13	4,933.04
DON63XDYC	USD	744,047.62	LIBOR	1.88000%	2.75000%	4.63000%	09/15/2004	12/15/2004	2,679.40	8,708.04
DVY63O6QG	USD	223,214.29	LIBOR	1.87000%	2.75000%	4.62000%	09/13/2004	12/13/2004	859.37	2,606.77
DVY63O79B	USD	1,190,476.19	LIBOR	1.87000%	2.75000%	4.62000%	09/13/2004	12/13/2004	4,583.33	13,902.78
E3C61Q33R	USD	744,047.62	LIBOR	1.70000%	2.75000%	4.45000%	08/05/2004	11/05/2004	6,346.10	8,461.47
E3C61Q3MP	USD	121,412.38	LIBOR	1.70000%	2.75000%	4.45000%	08/05/2004	11/05/2004	1,035.55	1,380.73

ALLIED WASTE 4/29/03 Total (USD):

3,898,198.10									20,241.44	41,186.64
---------------------	--	--	--	--	--	--	--	--	------------------	------------------

ALPHARMA OPERATING**TERM B**

CWA64AN80	USD	49,356.19	LIBOR	1.83000%	3.25000%	5.08000%	09/23/2004	10/25/2004	139.29	222.87
F2P63VRHW	USD	255,199.48	LIBOR	1.88000%	3.25000%	5.13000%	09/15/2004	12/15/2004	1,018.25	3,309.30
F9R5ZPKWF	USD	222,442.31	LIBOR	1.87000%	3.25000%	5.12000%	06/30/2004	12/31/2004	411.27	6,221.54

FH6646PYL	USD	224,310.11	LIBOR 1.81000%	3.25000%	5.06000%	09/20/2004	10/18/2004	725.14	882.78
GMP64K6G3	USD	85,656.24	LIBOR 1.97500%	3.25000%	5.22500%	09/30/2004	12/31/2004	161.62	1,143.75

ALPHARMA OPERATING Total (USD):**836,964.33****2,455.57****11,780.24****AMERICAN SEAFOOD****TERM B**

GMP64K6W6	USD	1,757,757.58	EURO 1.84000%	3.25000%	5.09000%	09/30/2004	10/29/2004	3,230.85	7,207.29
-----------	-----	--------------	---------------	----------	----------	------------	------------	----------	----------

AMERICAN SEAFOOD Total (USD):**1,757,757.58****3,230.85****7,207.29****AMERISTAR CASINOS****TERM B**

GMP64K8RP	USD	2,488,213.76	LIBOR 2.00000%	2.00000%	4.00000%	09/30/2004	12/31/2004	3,594.09	25,435.07
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

AMERISTAR CASINOS Total (USD):**2,488,213.76****3,594.09****25,435.07****AMF BOWLING WORLDWIDE, INC.****TERM B**

AP964NCUS	USD	215,820.74	LIBOR 1.97000%	3.00000%	4.97000%	09/29/2004	12/29/2004	417.13	2,711.37
AP964NCZI	USD	161,865.56	BASE 4.75000%	2.00000%	6.75000%	09/29/2004		388.08	2,746.41
APH62UU1U	USD	183,447.63	LIBOR 1.76000%	3.00000%	4.76000%	08/26/2004	11/26/2004	1,164.28	2,231.54
C3564KFCP	USD	539,551.85	LIBOR 2.17000%	3.00000%	5.17000%	09/30/2004	03/30/2005	1,007.31	7,051.19
D3J5ZQ29C	USD	25,440.04	BASE 4.75000%	2.00000%	6.75000%	06/29/2004		213.50	431.65
DW461D7FD	USD	320,089.14	LIBOR 1.67000%	3.00000%	4.67000%	07/29/2004	10/29/2004	3,155.73	3,820.09

AMF BOWLING WORLDWIDE, INC. Total (USD):**1,446,214.96****6,346.03****18,992.25****AMN HEALTHCARE, INC.****TERM LOAN**

A3S5ZVEQL	USD	592,307.70	LIBOR 1.59000%	3.00000%	4.59000%	06/30/2004	09/30/2004	7,929.52	6,947.77
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

AMN HEALTHCARE, INC. Total (USD):**592,307.70****7,929.52****6,947.77****AMPHENOL (5/2003)****TERM B1**

6YW652H9C	USD	300,000.00	LIBOR 1.84000%	2.00000%	3.84000%	10/07/2004	11/08/2004	192.00	1,024.00
8Y461TX28	USD	1,500,000.00	LIBOR 1.71000%	2.00000%	3.71000%	08/09/2004	11/09/2004	10,047.92	14,221.67
A4U65BK9B	USD	300,000.00	LIBOR 1.85625%	2.00000%	3.85625%	10/12/2004	11/12/2004	32.14	996.20
DAB63BB1H	USD	300,000.00	LIBOR 1.81000%	2.00000%	3.81000%	09/07/2004	12/07/2004	1,143.00	2,889.25

AMPHENOL (5/2003) Total (USD):**2,400,000.00****11,415.06****19,131.12****AMSTED INDUSTRIES****TERM B**

7YJ633X5U	USD	764,705.88	LIBOR	1.71000%	4.00000%	5.71000%	08/31/2004	11/01/2004	5,215.50	7,520.03
C3564KEKS	USD	35,294.12	LIBOR	1.84000%	4.00000%	5.84000%	09/30/2004	10/29/2004	40.07	166.04
C3564KENQ	USD	140,441.18	LIBOR	1.98000%	4.00000%	5.98000%	09/30/2004	12/31/2004	163.30	2,146.25

AMSTED INDUSTRIES Total (USD):**940,441.18****5,418.87****9,832.32****ARDENT HEALTH****TERM LOAN**

86062RG96	USD	0.00	BASE	4.75000%	1.25000%	6.00000%	08/23/2004		1,256.83	0.00
FGL64WT9A	USD	800,000.00	BASE	4.75000%	1.25000%	6.00000%	10/04/2004		1,180.33	11,540.98

ARDENT HEALTH Total (USD):**800,000.00****2,437.16****11,540.98****ARGOSY GAMING CORP.****NEW TERM B**

HND64Z1A5	USD	1,000,000.00	BASE	4.75000%	1.50000%	6.25000%	10/05/2004		1,366.12	15,712.25
-----------	-----	--------------	------	----------	----------	----------	------------	--	----------	-----------

ARGOSY GAMING CORP. Total (USD):**1,000,000.00****1,366.12****15,712.25****ASSOCIATE MATERIALS 8/03****USD TERM LOAN**

9IG5YUI83	USD	0.00	LIBOR	1.79000%	2.75000%	4.54000%	06/10/2004	07/12/2004	256.84	0.00
A4U65BMT9	USD	184,210.53	LIBOR	1.86000%	2.75000%	4.61000%	10/12/2004	11/12/2004	23.59	731.26
All63VK7W	USD	0.00	BASE	4.75000%	1.75000%	6.50000%	09/13/2004		80.89	80.89
DHJ63XKJ1	USD	368,421.06	LIBOR	2.07000%	2.75000%	4.82000%	09/14/2004	03/14/2005	1,430.50	4,488.80
DHJ63XKQW	USD	105,263.15	LIBOR	1.88000%	2.75000%	4.63000%	09/14/2004	12/14/2004	392.60	1,231.96
G8X63ZBCO	USD	78,947.37	BASE	4.75000%	1.75000%	6.50000%	09/16/2004		134.45	1,031.78

ASSOCIATE MATERIALS 8/03 Total (USD):**736,842.11****2,318.87****7,564.69****ATKINS NUTRITIONALS****FIRST LIEN**

A3S5ZVB8E	USD	0.00	LIBOR	1.59000%	3.25000%	4.84000%	06/30/2004	09/30/2004	12,299.65	0.00
DV464PVEH	USD	878,360.32	LIBOR	1.98000%	3.25000%	5.23000%	09/30/2004	12/31/2004	1,658.88	11,739.77

ATKINS NUTRITIONALS Total (USD):**878,360.32****13,958.53****11,739.77****ATLANTIC BROADBAND FINANCE LLC****TERM LOAN B**

DAB63BDCY	USD	700,000.00	LIBOR 1.80000%	3.25000%	5.05000%	09/07/2004	12/07/2004	3,535.00	8,935.69
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

ATLANTIC BROADBAND FINANCE LLC Total (USD):**700,000.00****3,535.00****8,935.69****ATRIUM COMPANIES****TERM LOAN**

CW46540G4	USD	150,175.79	LIBOR 1.95000%	2.75000%	4.70000%	10/08/2004	12/20/2004	98.03	1,431.26
E2E64EKEG	USD	0.00	BASE 4.75000%	1.75000%	6.50000%	09/01/2004		121.47	0.00
F9R5ZPWVZ	USD	16,940.40	LIBOR 1.59000%	2.75000%	4.34000%	06/30/2004	09/30/2004	159.76	187.89
H1762G7RJ	USD	1,427,833.58	LIBOR 1.66000%	2.75000%	4.41000%	08/18/2004	10/18/2004	7,780.24	8,654.79

ATRIUM COMPANIES Total (USD):**1,594,949.77****8,159.50****10,273.94****BAKER TANKS****TERM LOAN**

8J15X59YC	USD	500,000.00	LIBOR 1.39000%	2.75000%	4.14000%	05/10/2004	11/10/2004	3,680.00	5,290.00
8Y461VNYX	USD	680,000.00	LIBOR 1.94125%	2.75000%	4.69125%	08/10/2004	02/10/2005	5,671.20	8,152.35
A4U65BKSF	USD	13,750.00	LIBOR 1.85625%	2.75000%	4.60625%	10/12/2004	11/10/2004	1.76	51.02
A4U65BL4T	USD	20,000.00	LIBOR 1.85625%	2.75000%	4.60625%	10/12/2004	11/10/2004	2.56	74.21

BAKER TANKS Total (USD):**1,213,750.00****9,355.52****13,567.58****BALL CORP.****TERM B**

GMP64K02T	USD	1,059,926.25	LIBOR 1.97500%	1.75000%	3.72500%	09/30/2004	12/31/2004	1,425.75	10,089.91
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

BALL CORP. Total (USD):**1,059,926.25****1,425.75****10,089.91****BASIC ENERGY SERVICES****TERM B LOAN**

A4U65BNE9	USD	7,142.85	LIBOR 1.86000%	3.50000%	5.36000%	10/12/2004	11/12/2004	1.06	32.97
CHL6363K7	USD	260,714.28	LIBOR 1.76000%	3.50000%	5.26000%	08/26/2004	11/26/2004	1,828.48	3,504.58
CHZ62WYRN	USD	464,285.71	LIBOR 1.78000%	3.50000%	5.28000%	08/31/2004	11/30/2004	2,928.10	6,196.67
HFO63MUK4	USD	260,714.28	LIBOR 1.74000%	3.50000%	5.24000%	08/24/2004	11/24/2004	1,897.42	3,491.25

BASIC ENERGY SERVICES Total (USD):

992,857.12

6,655.06 13,225.47

BLOCK COMMUNICATIONS**TERM B**

DVW5VI195	USD	466,221.35	LIBOR 1.11000%	2.75000%	3.86000%	03/31/2004	06/30/2004	9,797.90	4,599.01
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

BLOCK COMMUNICATIONS Total (USD):

466,221.35

9,797.90 4,599.01

BOMBARDIER**CANADIAN TERM**

8JM61S4AP	USD	1,131,812.50	LIBOR 1.71000%	3.00000%	4.71000%	08/09/2004	11/09/2004	9,625.12	13,623.25
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

US TERM

8Y461TXQH	USD	485,062.50	LIBOR 1.71000%	3.00000%	4.71000%	08/09/2004	11/09/2004	4,125.06	5,838.54
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

BOMBARDIER Total (USD):

1,616,875.00

13,750.18 19,461.79

BORGATA/MARINA**TERM LOAN B**

76G5ZZCM2	USD	0.00	LIBOR 1.59000%	2.75000%	4.34000%	06/30/2004	09/30/2004	7,120.53	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

95M623AHG	USD	88,524.00	LIBOR 1.65000%	2.75000%	4.40000%	08/13/2004	10/13/2004	660.00	660.00
-----------	-----	-----------	----------------	----------	----------	------------	------------	--------	--------

B3T5VNZZA	USD	0.00	LIBOR 1.16000%	2.75000%	3.91000%	03/31/2004	09/30/2004	6,332.16	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

C3564K786	USD	1,267,764.00	LIBOR 1.84000%	2.75000%	4.59000%	09/30/2004	10/13/2004	2,101.32	2,101.32
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	----------

BORGATA/MARINA Total (USD):

1,356,288.00

16,214.01 2,761.32

BRAND**TERM B**

6YW652FWY	USD	355,975.63	LIBOR 1.84000%	3.25000%	5.09000%	10/07/2004	11/08/2004	301.99	1,610.59
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

GMP64K22X	USD	1,226,741.95	LIBOR 1.84000%	3.25000%	5.09000%	09/30/2004	10/29/2004	2,254.82	5,029.98
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	----------

BRAND Total (USD):

1,582,717.58

2,556.81 6,640.57

BRESNAN COMMUNICATION**TERM LOAN B**

C3564KBAD	USD	88,888.89	LIBOR 1.98000%	3.50000%	5.48000%	09/30/2004	12/31/2004	175.90	1,244.84
-----------	-----	-----------	----------------	----------	----------	------------	------------	--------	----------

DAB63BCMD	USD	355,555.56	LIBOR 1.81000%	3.50000%	5.31000%	09/07/2004	12/06/2004	1,888.00	4,720.00
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

DAB63BCRG	USD	88,888.89	LIBOR 1.81000%	3.50000%	5.31000%	09/07/2004	12/06/2004	472.00	1,180.00
-----------	-----	-----------	----------------	----------	----------	------------	------------	--------	----------

EVH60N5DD	USD	466,666.67	LIBOR 1.61000%	3.50000%	5.11000%	07/16/2004	10/15/2004	5,895.43	6,027.91
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

BRESNAN COMMUNICATION Total (USD):

1,000,000.01

8,431.33 13,172.75

BROADWING/CINCINNATI BELL**TERM D**

AP964NDO9	USD	3,569.20	LIBOR 1.97000%	2.50000%	4.47000%	09/29/2004	12/30/2004	6.20	40.77
CPK62T1LE	USD	840,942.13	LIBOR 1.68000%	2.50000%	4.18000%	08/23/2004	10/22/2004	4,979.78	5,858.56
FH6646NPT	USD	228,245.54	LIBOR 1.86000%	2.50000%	4.36000%	09/20/2004	11/19/2004	635.79	1,658.58

BROADWING/CINCINNATI BELL Total (USD):**1,072,756.87****5,621.77****7,557.91****BUHRMANN****C1 FACILITY**

AQF63IMOJ	USD	957,065.63	LIBOR 1.82000%	2.50000%	4.32000%	09/07/2004	12/07/2004	4,134.52	10,451.16
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	-----------

BUHRMANN Total (USD):**957,065.63****4,134.52****10,451.16****BWAY CORPORATION****TERM LOAN B**

8Y461TVCI	USD	337,777.77	LIBOR 1.68750%	2.25000%	3.93750%	08/09/2004	10/12/2004	2,401.38	3,398.89
AQF63J96P	USD	35,555.56	LIBOR 1.81250%	2.25000%	4.06250%	09/09/2004	10/12/2004	136.42	369.14
AQF63J9O0	USD	8,888.89	LIBOR 1.81250%	2.25000%	4.06250%	09/09/2004	10/12/2004	34.10	92.28

BWAY CORPORATION Total (USD):**382,222.22****2,571.90****3,860.31****CACI INTERNATIONAL****TERM LOAN**

8JM61S2KT	USD	1,488,750.00	LIBOR 1.95000%	1.50000%	3.45000%	08/09/2004	02/09/2005	10,183.46	27,161.42
8JM61S2O5	USD	3,750.00	LIBOR 1.71000%	1.50000%	3.21000%	08/09/2004	11/09/2004	24.02	33.05
8JM61S2QI	USD	0.00	LIBOR 1.63000%	1.50000%	3.13000%	08/09/2004	09/30/2004	19.25	0.00

CACI INTERNATIONAL Total (USD):**1,492,500.00****10,226.73****27,194.47****CAN WEST MEDIA****TERM E**

DON63XEXC	USD	3,043,400.32	LIBOR 1.81500%	2.25000%	4.06500%	09/15/2004	11/15/2004	9,622.22	20,962.69
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

CAN WEST MEDIA Total (USD):**3,043,400.32****9,622.22****20,962.69****CARIBBEAN RESTAURANTS, LLC****TERM B**

DON63XEG3	USD	1,333,125.00	LIBOR 1.76000%	3.25000%	5.01000%	09/15/2004	10/15/2004	4,617.55	4,988.60
DON63XEJE	USD	16,875.00	LIBOR 1.81500%	3.25000%	5.06500%	09/15/2004	10/29/2004	59.09	97.08

CARIBBEAN RESTAURANTS, LLC Total (USD):**1,350,000.00****4,676.64****5,085.68****CB RICHARD ELLIS SERVICES, INC. 3****TERM LOAN**

76C626QL4	USD	158,111.11	LIBOR 1.92000%	2.50000%	4.42000%	08/16/2004	02/16/2005	1,125.93	3,571.91
9Q25ZD2TN	USD	0.00	LIBOR 1.40750%	2.50000%	3.90750%	06/18/2004	08/16/2004	926.73	0.00
9Q25ZD2VB	USD	704,313.13	LIBOR 1.91875%	2.50000%	4.41875%	06/18/2004	12/15/2004	2,420.59	7,866.91
All63VP86	USD	392,882.15	LIBOR 2.06000%	2.50000%	4.56000%	09/15/2004	03/14/2005	1,393.42	8,957.71
All63VPCI	USD	71,868.69	LIBOR 1.81500%	2.50000%	4.31500%	09/15/2004	11/15/2004	241.20	525.47
DON63XIKU	USD	14,373.74	BASE 4.75000%	0.00000%	4.75000%	09/15/2004		51.54	169.07

TERMINATED TERM LOAN

F2X5PN1YC	USD	0.00	BASE 4.75000%	2.25000%	7.00000%	12/15/2003		719.36	0.00
-----------	-----	------	---------------	----------	----------	------------	--	--------	------

CB RICHARD ELLIS SERVICES, INC. 3 Total (USD):**1,341,548.82****6,878.77****21,091.07****CELANESE AG****TERM B FUNDED**

BBP60BUFZ	USD	0.00	LIBOR 1.60000%	2.50000%	4.10000%	07/06/2004	09/30/2004	0.91	0.00
C3564O7RR	USD	379,631.02	LIBOR 1.98000%	2.50000%	4.48000%	09/30/2004	12/31/2004	807.16	4,539.36
FO25YWICG	USD	0.00	LIBOR 1.48000%	2.50000%	3.98000%	06/09/2004	09/30/2004	0.43	0.00
FVD60F9PK	USD	0.00	LIBOR 1.60000%	2.50000%	4.10000%	07/08/2004	09/30/2004	0.98	0.00

TERMC

C3564K6U8	USD	600,000.00	LIBOR 1.98000%	4.25000%	6.23000%	09/30/2004	12/31/2004	1,349.83	9,552.67
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

CELANESE AG Total (USD):**979,631.02****2,159.31****14,092.03****CENTENNIAL CELLULAR OPERATING CO****TERM LOAN**

7YJ633Y8N	USD	61,600.00	LIBOR 1.78125%	2.75000%	4.53125%	08/31/2004	11/30/2004	333.40	705.57
DV464PUZU	USD	910,000.00	LIBOR 2.17000%	2.75000%	4.92000%	09/30/2004	03/31/2005	1,616.77	11,441.73
DV464PV2S	USD	630,000.00	LIBOR 2.17000%	2.75000%	4.92000%	09/30/2004	03/31/2005	1,119.30	15,670.20
F1F5VEI8N	USD	0.00	LIBOR 1.16000%	2.75000%	3.91000%	03/31/2004	09/30/2004	9,092.92	0.00
H1Q5Y4NO9	USD	70,000.00	LIBOR 1.58813%	2.75000%	4.33813%	05/28/2004	11/30/2004	362.72	1,568.96

CENTENNIAL CELLULAR OPERATING CO Total (USD):**1,671,600.00****12,525.11****29,386.46****CENTENNIAL CELLULAR-PR-RM****TRANCHE B**

F1F5VEHRW	USD	157,977.88	BASE	4.75000%	0.00000%	4.75000%	02/06/2004	4,594.52	1,902.32
GU15IYHX5	USD	479,842.26	LIBOR	1.20000%	3.25000%	4.45000%	08/07/2003 02/06/2004	25,733.55	10,913.75
H1P5N02FP	USD	15,563.19	LIBOR	1.20000%	3.25000%	4.45000%	08/29/2003 02/09/2004	615.61	175.06

TRANCHE C

H1P5N01N0	USD	21,672.32	LIBOR	1.20000%	3.50000%	4.70000%	08/29/2003 02/27/2004	905.43	257.48
H1P5N030H	USD	186,359.80	LIBOR	1.21000%	3.50000%	4.71000%	09/04/2003 03/04/2004	7,655.98	2,194.39
H8A5L63JH	USD	444,560.21	LIBOR	1.18000%	3.50000%	4.68000%	09/18/2003 03/18/2004	17,337.86	5,259.15

CENTENNIAL CELLULAR-PR-RM Total (USD):

1,305,975.66	56,842.95	20,702.15
---------------------	------------------	------------------

CENTERPOINT ENERGY**TERM LOAN**

CWL5VNNUU	USD	991,891.90	LIBOR	1.22250%	3.50000%	4.72250%	04/09/2004 10/08/2004	12,491.22	23,681.28
-----------	-----	------------	-------	----------	----------	----------	-----------------------	-----------	-----------

CENTERPOINT ENERGY Total (USD):

991,891.90	12,491.22	23,681.28
-------------------	------------------	------------------

CENTRAL GARDEN AND PET COMPANY**TERM B**

C3564KFWT	USD	1,110,937.50	LIBOR	1.84000%	2.25000%	4.09000%	09/30/2004 10/29/2004	1,640.79	3,660.23
CHZ62WV7J	USD	0.00	LIBOR	1.64000%	2.25000%	3.89000%	08/31/2004 09/30/2004	3,610.41	0.00

CENTRAL GARDEN AND PET COMPANY Total (USD):

1,110,937.50	5,251.20	3,660.23
---------------------	-----------------	-----------------

CHARTER COMMUNICATIONS**TERM B**

GNS63OLDX	USD	7,443,876.86	LIBOR	1.67000%	3.25000%	4.92000%	07/29/2004 10/29/2004	77,317.07	93,594.35
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	-----------	-----------

CHARTER COMMUNICATIONS Total (USD):

7,443,876.86	77,317.07	93,594.35
---------------------	------------------	------------------

CINEMARK**TERM LOAN**

H7O5X1QWJ	USD	0.00	LIBOR	1.38000%	2.25000%	3.63000%	05/07/2004 11/08/2004	451.48	451.48
-----------	-----	------	-------	----------	----------	----------	-----------------------	--------	--------

CINEMARK Total (USD):

0.00	451.48	451.48
-------------	---------------	---------------

CKE RESTAURANTS**TERM**

CWA64AWGR	USD	447,568.09	LIBOR	1.88750%	3.00000%	4.88750%	09/07/2004 10/07/2004	2,230.13	5,590.25
-----------	-----	------------	-------	----------	----------	----------	-----------------------	----------	----------

CKE RESTAURANTS Total (USD):

447,568.09

2,230.13

5,590.25

COINMACH (1/02)**TERM B**

6YW652GUU	USD	641,271.28	EURO	1.87500%	2.75000%	4.62500%	10/07/2004	11/08/2004	494.31	2,636.34
AP964NC55	USD	281,436.73	EURO	1.87500%	2.75000%	4.62500%	09/29/2004	10/29/2004	506.19	1,084.70
E2O64CFXY	USD	241,989.16	EURO	1.87500%	2.75000%	4.62500%	09/24/2004	10/25/2004	590.69	963.76
FGL64WZ0G	USD	665,470.20	EURO	1.87500%	2.75000%	4.62500%	10/04/2004	11/04/2004	769.45	2,650.33
H8M64RMTE	USD	1,094,832.63	EURO	1.87500%	2.75000%	4.62500%	10/01/2004	11/01/2004	1,687.87	4,360.32

COINMACH (1/02) Total (USD):

2,925,000.00

4,048.51

11,695.45

COINSTAR**250MM TL**

6YW652EYV	USD	1,250.00	LIBOR	2.04000%	2.25000%	4.29000%	10/07/2004	12/31/2004	0.89	12.66
6YW652F2Q	USD	497,500.00	LIBOR	2.04000%	2.25000%	4.29000%	10/07/2004	01/07/2005	355.71	5,454.26

COINSTAR Total (USD):

498,750.00

356.60

5,466.92

COLETO**TERM B**

C3564O6BA	USD	199,500.00	LIBOR	1.97500%	2.25000%	4.22500%	09/30/2004	12/31/2004	304.38	2,154.05
-----------	-----	------------	-------	----------	----------	----------	------------	------------	--------	----------

TERM C

CWJ61OGNK	USD	600,000.00	BASE	4.75000%	2.50000%	7.25000%	08/02/2004		7,114.76	9,811.48
-----------	-----	------------	------	----------	----------	----------	------------	--	----------	----------

COLETO Total (USD):

799,500.00

7,419.14

11,965.53

COMMUNITY-HEALTH 7/12/02**TERM LOAN**

86062RF5W	USD	1,500,000.00	LIBOR	1.79000%	1.75000%	3.54000%	08/23/2004	11/30/2004	7,522.50	14,602.50
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

COMMUNITY-HEALTH 7/12/02 Total (USD):

1,500,000.00

7,522.50

14,602.50

COMPASS MINERALS GROUP**TERM LOAN**

76C626VUF	USD	253,068.14	LIBOR	1.78000%	2.50000%	4.28000%	08/16/2004	12/16/2004	1,745.04	2,768.00
7XY64E93Z	USD	128,333.33	LIBOR	2.06000%	2.50000%	4.56000%	09/27/2004	02/28/2005	260.09	2,503.36
95M6233D6	USD	257,694.32	LIBOR	1.68000%	2.50000%	4.18000%	08/12/2004	11/12/2004	1,855.11	2,752.75

COMPASS MINERALS GROUP Total (USD):

639,095.79

3,860.24

8,024.11

CONMED CORPORATION**TERM C**

APT5ZKM2Q	USD	381,765.64	LIBOR	1.90000%	2.25000%	4.15000%	06/24/2004	12/24/2004	836.18	8,053.66
CWA64ALQS	USD	471,759.54	LIBOR	1.83250%	2.25000%	4.08250%	09/23/2004	10/22/2004	1,069.98	1,551.47

CONMED CORPORATION Total (USD):

853,525.18 **1,906.16** **9,605.13**

CONNECTICARE**TERM LOAN**

7YJ633YX2	USD	0.00	LIBOR	1.64000%	3.75000%	5.39000%	08/31/2004	09/30/2004	2,526.56	0.00
C3564KCFP	USD	550,000.00	LIBOR	1.97500%	3.75000%	5.72500%	09/30/2004	12/31/2004	1,137.05	8,046.81
D2X5NQR9P	USD	350,000.00	LIBOR	1.49875%	3.75000%	5.24875%	11/05/2003	10/29/2004	3,827.21	4,490.60

CONNECTICARE Total (USD):

900,000.00 **7,490.82** **12,537.41**

CONSOL ENERGY INC**TRANCHE B CREDIT LINKED**

9PV639HK8	USD	0.00	LIBOR	1.49000%	0.00000%	1.49000%	08/02/2004	09/01/2004	827.78	0.00
BIV63IRRF	USD	666,666.67	LIBOR	1.65000%	0.00000%	1.65000%	09/01/2004	09/01/2005	1,283.34	947.22
EGG602Z28	USD	0.00	LIBOR	1.34000%	0.00000%	1.34000%	07/01/2004	08/02/2004	1,980.37	0.00

CONSOL ENERGY INC Total (USD):

666,666.67 **4,091.49** **947.22**

CONSOLIDATED COMMUNICATIONS**TERM B**

8XN62G3HN	USD	428,571.43	LIBOR	1.73000%	2.75000%	4.48000%	08/19/2004	11/19/2004	2,933.34	4,906.67
8XN62G3WR	USD	47,619.05	LIBOR	1.73000%	2.75000%	4.48000%	08/19/2004	11/19/2004	325.93	545.19
C3564KC8L	USD	188,412.70	LIBOR	1.97500%	2.75000%	4.72500%	09/30/2004	12/31/2004	321.48	2,275.08
C3564PE42	USD	332,063.49	LIBOR	1.97500%	2.75000%	4.72500%	09/30/2004	12/31/2004	566.58	4,009.67

CONSOLIDATED COMMUNICATIONS Total (USD):

996,666.67 **4,147.33** **11,736.61**

CONSTELLATION BRANDS**TRANCHE B TERM LOAN**

9QF62WVZO	USD	937,500.00	LIBOR	2.00000%	1.50000%	3.50000%	08/23/2004	02/28/2005	4,557.29	17,135.42
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	-----------

CONSTELLATION BRANDS Total (USD):

937,500.00 **4,557.29** **17,135.42**

CROSS COUNTRY HEALTH**TERM B**

CHZ62X058	USD	236,808.83	LIBOR 1.78120%	3.25000%	5.03120%	08/31/2004	11/30/2004	1,423.10	3,011.68
CHZ62X08S	USD	128,000.00	LIBOR 1.64000%	3.25000%	4.89000%	08/31/2004	11/30/2004	747.63	1,582.19
CHZ62X0P3	USD	32,000.00	LIBOR 1.64000%	3.25000%	4.89000%	08/31/2004	09/30/2004	186.91	399.89

CROSS COUNTRY HEALTH Total (USD):**396,808.83****2,357.64****4,993.76****CULLIGAN****TERM LOAN**

6YW652MDD	USD	500,000.00	LIBOR 1.84000%	2.50000%	4.34000%	10/07/2004	11/07/2004	361.67	1,868.61
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

CULLIGAN Total (USD):**500,000.00****361.67****1,868.61****CUMULUS MEDIA, INC****TERM E**

C3564JWLO	USD	1,077,300.00	LIBOR 1.81250%	1.75000%	3.56250%	09/16/2004	10/15/2004	2,878.41	3,091.63
FU2610G88	USD	0.00	LIBOR 1.38000%	1.75000%	3.13000%	07/20/2004	08/16/2004	2,535.30	0.00

CUMULUS MEDIA, INC Total (USD):**1,077,300.00****5,413.71****3,091.63****DAVITA (4/30/02)****NEW TERM B**

BI35V8MD8	USD	326,585.91	LIBOR 1.16000%	2.00000%	3.16000%	03/31/2004	09/30/2004	3,010.03	2,637.36
FN163U2DD	USD	194,431.11	LIBOR 1.74000%	2.00000%	3.74000%	08/23/2004	11/23/2004	1,030.16	1,858.33
G2963VYYW	USD	194,431.11	LIBOR 1.60000%	2.00000%	3.60000%	07/15/2004	10/15/2004	1,749.88	1,788.77
G2963VZRO	USD	115,218.43	LIBOR 1.98000%	2.00000%	3.98000%	07/30/2004	01/31/2005	955.35	2,356.54
G2963W0J3	USD	326,585.90	LIBOR 1.58625%	2.00000%	3.58625%	06/30/2004	09/30/2004	3,416.05	2,993.11
G2963W0QH	USD	326,585.90	LIBOR 1.87000%	2.00000%	3.87000%	06/30/2004	12/30/2004	3,686.33	3,194.83

DAVITA (4/30/02) Total (USD):**1,483,838.36****13,847.80****14,828.94****DAY INTNL GROUP****TERM C**

H1Q5Y4MQC	USD	0.00	BASE 4.75000%	0.00000%	4.75000%	05/28/2004		255.96	0.00
-----------	-----	------	---------------	----------	----------	------------	--	--------	------

TERM D

C3564K8DL	USD	185,183.80	LIBOR 1.98000%	3.50000%	5.48000%	09/30/2004	12/31/2004	366.46	2,593.40
C3564K8G8	USD	711,234.90	LIBOR 1.84000%	3.50000%	5.34000%	09/30/2004	10/29/2004	1,371.50	3,059.50

TERM LOAN B

6Y35LBKKS	USD	0.00	BASE 4.75000%	3.50000%	8.25000%	09/19/2003		357.96	0.00
9JC5VAP1O	USD	0.00	LIBOR 1.11000%	4.50000%	5.61000%	03/31/2004	06/30/2004	1,168.75	0.00

DAY INTNL GROUP Total (USD):**896,418.70****3,520.63****5,652.90****DECRANE AIRCRAFT****TERM B**

H8M64RQIF USD 589,483.86 LIBOR 2.00563% 5.50000% 7.50563% 10/01/2004 01/03/2005 1,474.82 11,552.72

TERM D

H8M64RQWT USD 304,308.56 LIBOR 2.00563% 6.00000% 8.00563% 10/01/2004 01/03/2005 812.06 6,361.14

DECRANE AIRCRAFT Total (USD):**893,792.42****2,286.88****17,913.86****DELMONTE CORP****TERM LOAN B**

AWT5ZXKCR USD 378,511.60 LIBOR 1.58625% 2.25000% 3.83625% 06/30/2004 09/30/2004 4,235.19 3,710.83

CHL636074 USD 1,470,441.59 LIBOR 1.68000% 2.25000% 3.93000% 07/30/2004 10/29/2004 12,039.24 14,607.61

DELMONTE CORP Total (USD):**1,848,953.19****16,274.43****18,318.44****DEXMEDIA EAST****TERM LOAN B**

B3X5YZZJ5 USD 22,871.81 LIBOR 1.19000% 2.00000% 3.19000% 06/11/2004 07/12/2004 251.32 186.46

B3X5YZZOR USD 191,034.00 LIBOR 1.30000% 2.00000% 3.30000% 06/11/2004 08/09/2004 2,171.42 1,611.05

D9D60A8Y7 USD 24,763.67 LIBOR 1.36000% 2.00000% 3.36000% 07/08/2004 08/09/2004 224.19 212.64

F9R5ZPLT2 USD 33,614.74 LIBOR 1.30000% 2.00000% 3.30000% 06/25/2004 07/26/2004 243.42 283.48

GG2601ATP USD 38,223.38 LIBOR 1.34000% 2.00000% 3.34000% 06/30/2004 07/30/2004 372.36 326.26

GG2601AZ7 USD 35,376.67 LIBOR 1.59000% 2.00000% 3.59000% 06/30/2004 09/30/2004 370.42 324.56

HMT5ZNOL0 USD 24,777.48 LIBOR 1.27000% 2.00000% 3.27000% 06/18/2004 07/19/2004 263.33 207.06

DEXMEDIA EAST Total (USD):**370,661.75****3,896.46****3,151.51****DEXMEDIA WEST****TERM A**

9Q960AK4G USD 322,453.92 LIBOR 1.34000% 2.00000% 3.34000% 06/30/2004 07/30/2004 3,141.24 2,752.32

9Q960AKB2 USD 319,894.77 LIBOR 1.59000% 2.00000% 3.59000% 06/30/2004 09/30/2004 3,349.57 2,934.86

CP05ZXSDL USD 183,975.03 LIBOR 1.27000% 2.00000% 3.27000% 06/18/2004 07/19/2004 1,955.19 1,537.42

CP05ZXSLV USD 153,549.49 LIBOR 1.54000% 2.00000% 3.54000% 06/18/2004 09/20/2004 1,766.59 1,374.01

FGT5ZXRBO USD 543,394.58 LIBOR 1.30000% 2.00000% 3.30000% 06/25/2004 07/26/2004 5,479.23 4,582.63

GGD5ZXBS5 USD 447,852.68 LIBOR 1.19000% 2.00000% 3.19000% 06/11/2004 07/08/2004 4,823.43 3,650.99

GGD5ZXC0E USD 224,069.08 LIBOR 1.19000% 2.00000% 3.19000% 06/11/2004 07/12/2004 2,413.26 1,826.66

TERM B

9Q960AJAI USD 318,743.92 LIBOR 1.59000% 2.25000% 3.84000% 06/30/2004 09/30/2004 3,569.93 3,127.94

9Q960AJMH	USD	318,743.92	LIBOR 1.34000%	2.25000%	3.59000%	06/30/2004	07/30/2004	3,337.52	2,924.30
9Q960AMHJ	USD	538,094.57	LIBOR 1.30000%	2.25000%	3.55000%	06/25/2004	07/26/2004	5,836.83	4,881.71
CP05ZXRSM	USD	207,926.14	LIBOR 1.27000%	2.25000%	3.52000%	06/18/2004	07/19/2004	2,378.68	1,870.41
CP05ZXS09	USD	123,384.74	LIBOR 1.54000%	2.25000%	3.79000%	06/18/2004	09/20/2004	1,519.79	1,182.06
FU15XIC1T	USD	0.00	LIBOR 1.10000%	2.25000%	3.35000%	05/17/2004	06/18/2004	457.98	0.00
HM05ZVTOJ	USD	442,128.66	LIBOR 1.19000%	2.25000%	3.44000%	06/11/2004	07/08/2004	5,134.50	3,886.80
HM05ZVTW5	USD	255,908.63	LIBOR 1.19000%	2.25000%	3.44000%	06/11/2004	07/12/2004	2,971.89	2,249.72

DEXMEDIA WEST Total (USD):**4,400,120.13****48,135.63****38,781.83****DJ ORTHOPEDIC****TERM LOAN**

DW461F97B	USD	291,666.67	LIBOR 2.00000%	2.25000%	4.25000%	07/30/2004	01/31/2005	2,582.46	3,133.39
DW461F9ID	USD	104,166.67	LIBOR 1.68750%	2.25000%	3.93750%	07/30/2004	10/29/2004	854.49	1,036.78
DW461F9NY	USD	5,208.34	LIBOR 1.68750%	2.25000%	3.93750%	07/30/2004	10/29/2004	42.73	51.84

DJ ORTHOPEDIC Total (USD):**401,041.68****3,479.68****4,222.01****DOBSON****REVOLVER**

DOR641NHS	USD	33,600.00	LIBOR 1.86000%	3.50000%	5.36000%	09/20/2004	11/22/2004	115.05	331.84
DW360R6PQ	USD	0.00	BASE 4.75000%	2.50000%	7.25000%	06/14/2004		23.87	0.00

TERM B LOAN

8C35XROUD	USD	0.00	LIBOR 1.17000%	3.50000%	4.67000%	05/20/2004	07/20/2004	4,482.17	0.00
8XN62G6MP	USD	566,427.27	LIBOR 1.67000%	3.50000%	5.17000%	08/20/2004	10/20/2004	4,392.64	4,962.06
9PU5NBVRW	USD	0.00	BASE 4.75000%	2.50000%	7.25000%	10/28/2003		5.03	0.00
DOR641NWR	USD	680,972.73	LIBOR 1.86000%	3.50000%	5.36000%	09/20/2004	11/22/2004	2,331.95	6,387.52

DOBSON Total (USD):**1,281,000.00****11,350.71****11,681.42****DOMINOS 5/4****TERM LOAN B**

GMP64K1PO	USD	1,682,009.24	LIBOR 2.00000%	2.25000%	4.25000%	09/30/2004	12/31/2004	2,581.42	18,268.49
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

DOMINOS 5/4 Total (USD):**1,682,009.24****2,581.42****18,268.49****DOUGLAS DYNAMICS LLC****FIRST LIEN**

B3Q61GLDF	USD	165,708.34	LIBOR 1.68000%	2.75000%	4.43000%	07/30/2004	10/29/2004	1,529.35	1,855.61
B4162YAWH	USD	166,666.67	LIBOR 1.78125%	2.75000%	4.53125%	08/31/2004	11/30/2004	902.05	1,909.00
F9V64LI8I	USD	158,382.58	LIBOR 1.97500%	2.75000%	4.72500%	09/30/2004	12/31/2004	270.24	1,912.47

DOUGLAS DYNAMICS LLC Total (USD):**490,757.59****2,701.64****5,677.08****DR. PEPPER****TRANCHE B TERM LOAN**

BQ164ACHP	USD	554,404.10	LIBOR 1.82750%	2.25000%	4.07750%	09/22/2004	10/22/2004	1,318.67	1,883.82
G2963VV4X	USD	0.00	LIBOR 1.29125%	2.25000%	3.54125%	06/24/2004	07/26/2004	27.70	0.00

DR. PEPPER Total (USD):**554,404.10****1,346.37****1,883.82****DRESSER INC.****TERM LOAN C**

FO15Y86NX	USD	0.00	LIBOR 1.13000%	2.50000%	3.63000%	06/01/2004	07/01/2004	8.61	0.00
GMP64JPA4	USD	491,289.20	LIBOR 1.84000%	2.50000%	4.34000%	09/30/2004	10/29/2004	769.96	1,717.60

DRESSER INC. Total (USD):**491,289.20****778.57****1,717.60****DS WATERS****TERM LOAN B**

F9R5ZPS82	USD	0.00	LIBOR 1.87000%	2.75000%	4.62000%	06/30/2004	12/30/2004	2,002.00	231.00
GMP64JVI8	USD	0.00	LIBOR 2.17000%	2.75000%	4.92000%	09/30/2004	03/30/2005	547.35	547.35

DS WATERS Total (USD):**0.00****2,549.35****778.35****DURA OPERATING CORP****TERM C**

GMP64JVT3	USD	2,157,342.50	LIBOR 1.84000%	2.50000%	4.34000%	09/30/2004	10/29/2004	3,381.04	7,542.31
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	----------

DURA OPERATING CORP Total (USD):**2,157,342.50****3,381.04****7,542.31****EAGLE PICHER****TRANCHE B TERM LOAN**

94T63KTR4	USD	949,721.95	LIBOR 1.86250%	4.75000%	6.61250%	09/10/2004	12/10/2004	5,248.86	15,366.70
94T63KTWR	USD	2,410.46	LIBOR 1.86250%	4.75000%	6.61250%	09/10/2004	11/30/2004	13.32	34.57
HM05U3ZJA	USD	0.00	LIBOR 1.11000%	4.75000%	5.86000%	03/10/2004	06/10/2004	165.00	0.00

EAGLE PICHER Total (USD):**952,132.41****5,427.18****15,401.27**

EMMIS COMMUNICATIONS CORP**TERM LOAN B**

CW4654JRM	USD	1,400,000.00	LIBOR	1.84000%	1.75000%	3.59000%	10/08/2004	11/08/2004	698.05	4,327.94
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	--------	----------

EMMIS COMMUNICATIONS CORP Total (USD):**1,400,000.00****698.05****4,327.94****ENERSYS (FKA YUASA)****1ST LIEN**

94R5WUG4R	USD	0.00	LIBOR	1.12000%	2.50000%	3.62000%	05/05/2004	08/05/2004	2,365.94	0.00
-----------	-----	------	-------	----------	----------	----------	------------	------------	----------	------

CWL5VN8XB	USD	0.00	LIBOR	1.12000%	2.50000%	3.62000%	04/05/2004	08/05/2004	25.80	0.00
-----------	-----	------	-------	----------	----------	----------	------------	------------	-------	------

H92602TF9	USD	0.00	LIBOR	1.36125%	2.50000%	3.86125%	07/06/2004	08/06/2004	1,408.35	0.00
-----------	-----	------	-------	----------	----------	----------	------------	------------	----------	------

TERM B

8IY62YU2O	USD	246,575.34	LIBOR	1.74000%	2.00000%	3.74000%	08/27/2004	11/23/2004	1,203.97	2,254.25
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

8IY62YU56	USD	246,575.34	LIBOR	1.73000%	2.00000%	3.73000%	08/27/2004	11/05/2004	1,200.76	1,788.36
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

HTT62YU3Z	USD	410,958.90	LIBOR	1.92125%	2.00000%	3.92125%	08/27/2004	02/22/2005	2,103.87	4,297.26
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

HTT62YU63	USD	595,890.41	LIBOR	1.60000%	2.00000%	3.60000%	08/27/2004	09/20/2004	2,800.69	5,422.60
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

ENERSYS (FKA YUASA) Total (USD):**1,499,999.99****11,109.38****13,762.47****FAIRPOINT COMMUNICATIONS****TERM C**

FH6646PBJ	USD	2,096,171.70	LIBOR	1.87500%	4.50000%	6.37500%	09/20/2004	10/22/2004	8,537.54	11,878.31
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

G8H5P2T47	USD	0.00	BASE	4.75000%	3.50000%	8.25000%	12/01/2003		1,853.57	0.00
-----------	-----	------	------	----------	----------	----------	------------	--	----------	------

FAIRPOINT COMMUNICATIONS Total (USD):**2,096,171.70****10,391.11****11,878.31****FEDERAL MOGUL DIP (9/2)****TERM B**

DGW64PUR3	USD	600,000.00	LIBOR	1.87500%	3.00000%	4.87500%	09/30/2004	10/29/2004	1,056.25	2,356.25
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

GMP64JPP2	USD	239,310.67	LIBOR	1.87500%	3.00000%	4.87500%	09/30/2004	10/29/2004	421.29	939.79
-----------	-----	------------	-------	----------	----------	----------	------------	------------	--------	--------

GMP64JPY4	USD	600,000.00	LIBOR	1.87500%	3.00000%	4.87500%	09/30/2004	10/29/2004	1,056.25	2,356.25
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

FEDERAL MOGUL DIP (9/2) Total (USD):**1,439,310.67****2,533.79****5,652.29****FLEMING COMPANIES (JUNE 2002)****TERM B**

84Z5MWU2P	USD	0.00	BASE	5.25000%	2.25000%	7.50000%	08/29/2003		132.30	0.00
-----------	-----	------	------	----------	----------	----------	------------	--	--------	------

FLEMING COMPANIES (JUNE 2002) Total (USD):**0.00****132.30****0.00**

FLOWSERVE**TERM A**

95M6231Q2	USD	0.00	LIBOR	1.37500%	2.50000%	3.87500%	07/22/2004	07/30/2004	544.06	0.00
CH460HOG7	USD	0.00	LIBOR	1.50000%	2.50000%	4.00000%	07/14/2004	09/13/2004	1,748.84	0.00
CHK628MFA	USD	15,265.93	LIBOR	1.43750%	2.50000%	3.93750%	07/02/2004	07/22/2004	171.97	153.61
CHK628R69	USD	502,051.66	LIBOR	1.68750%	2.50000%	4.18750%	08/13/2004	09/30/2004	3,562.30	5,372.65
GG057MYMK	USD	0.00	BASE	4.75000%	1.50000%	6.25000%	12/31/2002		57.35	0.00
GNS63OI1J	USD	258,025.49	LIBOR	1.87500%	2.50000%	4.37500%	09/13/2004	12/13/2004	940.72	2,853.51
HND64YTFU	USD	53,430.75	LIBOR	1.87500%	2.50000%	4.37500%	10/05/2004	10/29/2004	51.95	155.84

TERM C

8IY62YL9P	USD	71,428.57	LIBOR	1.81250%	2.75000%	4.56250%	09/01/2004	12/01/2004	380.21	823.78
95M623AV4	USD	0.00	LIBOR	1.68750%	2.75000%	4.43750%	08/13/2004	09/30/2004	206.85	0.00
AP964NHT4	USD	35,714.29	BASE	4.75000%	1.75000%	6.50000%	09/30/2004		84.23	578.96
AP964NHYB	USD	140,675.33	LIBOR	2.00000%	2.75000%	4.75000%	09/30/2004	12/31/2004	241.30	1,707.64
DVY63OCC2	USD	214,285.71	LIBOR	1.87500%	2.75000%	4.62500%	09/13/2004	12/13/2004	825.89	2,505.21
FGL64X515	USD	10,000.00	LIBOR	1.87500%	2.75000%	4.62500%	10/04/2004	10/29/2004	11.56	32.12
H2157KRX5	USD	0.00	BASE	4.75000%	1.75000%	6.50000%	12/31/2002		3.67	0.00
HND64YSUV	USD	31,428.57	LIBOR	1.87500%	2.75000%	4.62500%	10/05/2004	10/29/2004	32.30	96.90

FLOWSERVE Total (USD):**1,332,306.30****8,863.20****14,280.22****FOUNDATION PA COAL COMPANY****TRANCHE B TERM LOAN**

8Y461U2P1	USD	1,000,000.00	LIBOR	1.68000%	2.00000%	3.68000%	08/05/2004	10/29/2004	7,053.33	8,688.89
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	----------

FOUNDATION PA COAL COMPANY Total (USD):**1,000,000.00****7,053.33****8,688.89****FTD, INC****TERM B**

7XY64EGO1	USD	497,500.00	LIBOR	1.88250%	2.75000%	4.63250%	09/24/2004	11/30/2004	1,216.35	4,289.24
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

FTD, INC Total (USD):**497,500.00****1,216.35****4,289.24****GEORGIA GULF (8/14/02)****TERM D**

BAX64743R	USD	0.00	LIBOR	1.37500%	2.00000%	3.37500%	06/30/2004	07/29/2004	1,829.72	0.00
F9I5R2HRL	USD	0.00	BASE	4.75000%	1.50000%	6.25000%	12/03/2003		131.49	0.00
FH6647432	USD	0.00	LIBOR	1.37500%	2.00000%	3.37500%	07/29/2004	08/31/2004	1,850.06	0.00
FH66475J8	USD	448,000.00	LIBOR	1.68750%	2.00000%	3.68750%	08/31/2004	09/29/2004	1,973.22	4,175.89
H1Q5Y4KWE	USD	0.00	LIBOR	1.12500%	2.00000%	3.12500%	05/28/2004	06/30/2004	1,808.32	0.00

GEORGIA GULF (8/14/02) Total (USD):

448,000.00

7,592.81

4,175.89

GLEASON CORP**US TERM LOAN**

7XY64EC5Z	USD	363,636.36	LIBOR 1.95000% 2.75000% 4.70000%	09/27/2004 12/27/2004	759.60	4,320.20
8IY62YSWP	USD	218,181.82	LIBOR 1.70000% 2.75000% 4.45000%	08/27/2004 10/27/2004	1,267.57	1,645.15
8IY62YSZI	USD	218,181.82	LIBOR 1.77000% 2.75000% 4.52000%	08/27/2004 11/29/2004	1,287.51	2,520.24

GLEASON CORP Total (USD):

800,000.00

3,314.68

8,485.59

GLOBAL CASH ACCESS**TERM B**

9QN64Y95T	USD	975,000.00	LIBOR 1.84000% 2.75000% 4.59000%	09/30/2004 10/29/2004	1,616.06	3,605.06
-----------	-----	------------	----------------------------------	-----------------------	----------	----------

GLOBAL CASH ACCESS Total (USD):

975,000.00

1,616.06

3,605.06

GRAPHIC PACKAGING (8/8/03)**TERM B**

GG2600RXI	USD	212,000.00	LIBOR 1.60000% 2.75000% 4.35000%	07/01/2004 10/01/2004	307.40	2,356.73
GG2600SNP	USD	282,666.67	LIBOR 1.60000% 2.75000% 4.35000%	07/01/2004 10/01/2004	409.87	3,142.31
GG2600T35	USD	293,266.67	LIBOR 1.60000% 2.75000% 4.35000%	07/01/2004 10/01/2004	3,685.39	3,260.15
GG2600THF	USD	2,176,533.33	LIBOR 1.60000% 2.75000% 4.35000%	07/01/2004 10/01/2004	27,351.77	24,195.80
H8Z5ZZD2Z	USD	183,733.33	LIBOR 1.60000% 2.75000% 4.35000%	07/01/2004 10/01/2004	266.41	2,042.50

GRAPHIC PACKAGING (8/8/03) Total (USD):

3,148,200.00

32,020.84

34,997.49

GRAY TELEVISION**INCREMENTAL TL**

FO15Y88MJ	USD	0.00	BASE 4.75000% 1.00000% 5.75000%	05/27/2004	9,316.94	0.00
FO15Y890B	USD	0.00	BASE 4.75000% 1.00000% 5.75000%	05/27/2004	1,502.73	0.00

GRAY TELEVISION Total (USD):

0.00

10,819.67

0.00

GREEN VALLEY RANCH**TERM B**

A3S5ZVRPP	USD	0.00	LIBOR 1.58625% 2.75000% 4.33625%	06/30/2004 09/30/2004	7,718.28	0.00
C3564KGDK	USD	694,750.00	LIBOR 1.97500% 2.75000% 4.72500%	09/30/2004 12/31/2004	1,185.42	8,389.11

GREEN VALLEY RANCH Total (USD):

694,750.00

8,903.70

8,389.11

HANGER ORTHOPEDIC**TERM LOAN B**

9QN64Y9NG	USD	361,350.00	LIBOR 1.97500%	3.50000%	5.47500%	09/30/2004	12/31/2004	714.42	5,055.89
A3S5ZVOET	USD	0.00	LIBOR 1.59000%	3.50000%	5.09000%	06/30/2004	09/30/2004	4,712.23	0.00

HANGER ORTHOPEDIC Total (USD):**361,350.00****5,426.65****5,055.89****HCA-HEALTHONE LLC****TERM A**

GMP64KEO9	USD	1,800,000.00	LIBOR 1.84000%	1.50000%	3.34000%	09/30/2004	10/29/2004	2,171.00	4,843.00
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	----------

HCA-HEALTHONE LLC Total (USD):**1,800,000.00****2,171.00****4,843.00****HELM HOLDING****REVOLVER**

95G5XK8GU	USD	0.00	LIBOR 1.10000%	2.75000%	3.85000%	05/19/2004	06/18/2004	231.07	0.00
9QL5RE6IL	USD	0.00	BASE 4.75000%	1.25000%	6.00000%	01/15/2004		5.91	0.00

TERM LOAN B

94T63KNAW	USD	0.00	LIBOR 1.73750%	3.00000%	4.73750%	09/09/2004	10/12/2004	4,698.67	0.00
A4U65BOI6	USD	11,891.89	LIBOR 1.85625%	3.00000%	4.85625%	10/12/2004	11/12/2004	1.58	48.91
A4U65BOMC	USD	1,088,108.11	LIBOR 2.06000%	3.00000%	5.06000%	10/12/2004	01/12/2005	150.43	13,844.32

TERM LOAN C

94T63KN24	USD	0.00	LIBOR 1.73750%	6.50000%	8.23750%	09/09/2004	10/12/2004	4,530.63	0.00
A4U65BO9A	USD	600,000.00	LIBOR 2.06000%	6.50000%	8.56000%	10/12/2004	01/12/2005	142.67	13,125.33

TERMINATED TERM A

BBG5UKT0Y	USD	0.00	LIBOR 1.11000%	3.00000%	4.11000%	03/19/2004	06/18/2004	5,443.24	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

HELM HOLDING Total (USD):**1,700,000.00****15,204.20****27,018.56****HERCULES INC****TERM B LOAN**

9IW5ZQ7XG	USD	0.00	LIBOR 1.58625%	1.75000%	3.33625%	06/30/2004	09/30/2004	90.00	0.00
AP964NQZ4	USD	129,375.00	LIBOR 1.97500%	1.75000%	3.72500%	09/30/2004	12/31/2004	174.03	1,231.58
CW4654IZL	USD	2,109,375.00	LIBOR 2.21625%	1.75000%	3.96625%	10/08/2004	04/08/2005	1,161.99	42,296.34
GMV5W2KF9	USD	0.00	LIBOR 1.22500%	1.75000%	2.97500%	04/15/2004	10/08/2004	1,406.25	18,468.75

HERCULES INC Total (USD):**2,238,750.00****2,832.27****61,996.67****HILB, ROGAL, & HAMILTON****TERM B**

GMP64KEWT	USD	1,074,025.04	LIBOR 2.00000%	2.25000%	4.25000%	09/30/2004	12/31/2004	1,648.33	11,665.11
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

HILB, ROGAL, & HAMILTON Total (USD):**1,074,025.04****1,648.33****11,665.11****HILLMAN GROUP, INC****TERM LOAN B**

EO45Z5HRR USD 1,492,500.00 LIBOR 1.37500% 3.25000% 4.62500% 04/26/2004 10/26/2004

15,147.84

17,640.52

HILLMAN GROUP, INC Total (USD):**1,492,500.00****15,147.84****17,640.52****HUNTSMAN INTL****TERM B**

DVY63OBTF USD 3,000,000.00 EURO 1.81250% 3.25000% 5.06250% 09/13/2004 10/13/2004

12,656.25

12,656.25

TERMINATED TERM B

95G5TWML9 USD 0.00 EURO 1.18750% 4.00000% 5.18750% 03/08/2004 06/08/2004

599.38

0.00

HUNTSMAN INTL Total (USD):**3,000,000.00****13,255.63****12,656.25****IESI CORP****TERM B**

8J160SOE4 USD 612,500.00 LIBOR 1.62500% 3.00000% 4.62500% 07/19/2004 10/19/2004

6,767.27

7,239.41

A4U65BLZB USD 468,750.00 LIBOR 2.09000% 3.00000% 5.09000% 10/12/2004 01/12/2005

66.28

6,097.40

G8X63ZUQY USD 159,375.00 BASE 4.75000% 1.00000% 5.75000% 09/17/2004

47.13

2,026.64

IESI CORP Total (USD):**1,240,625.00****6,880.68****15,363.45****ILC INDUSTRIES****FIRST LIEN**

C3564KH90 USD 186,093.75 LIBOR 1.90000% 3.00000% 4.90000% 09/30/2004 11/30/2004

329.28

1,545.10

SECOND LIEN

D3J5ZPXD4 USD 500,000.00 LIBOR 1.58625% 5.75000% 7.33625% 06/30/2004 09/30/2004

10,698.70

9,374.10

ILC INDUSTRIES Total (USD):**686,093.75****11,027.98****10,919.20****INFRA SOURCE, INC.****TERM LOAN**

C3564K80L USD 652,951.53 LIBOR 1.98000% 3.00000% 4.98000% 09/30/2004 12/31/2004

1,174.23

8,309.90

INFRA SOURCE, INC. Total (USD):**652,951.53****1,174.23****8,309.90**

INSIGHT HEALTH SERVICES**TERM B**

94J5V7CHK	USD	0.00	EURO	1.11000%	3.50000%	4.61000%	03/31/2004	06/30/2004	22,723.28	0.00
AWT5ZXL15	USD	0.00	EURO	1.58625%	3.50000%	5.08625%	06/30/2004	09/30/2004	25,281.24	0.00
C3564KHGZ	USD	1,939,977.16	EURO	1.97500%	3.50000%	5.47500%	09/30/2004	12/31/2004	3,835.50	27,143.51

INSIGHT HEALTH SERVICES Total (USD):**1,939,977.16****51,840.02 27,143.51****INSIGHT MIDWEST HOLDINGS****TERM LOAN B**

F9V64LHRF	USD	2,977,500.00	LIBOR	2.00000%	2.75000%	4.75000%	09/30/2004	12/30/2004	5,107.24	35,750.68
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

INSIGHT MIDWEST HOLDINGS Total (USD):**2,977,500.00****5,107.24 35,750.68****INVISTA****TERM B-1**

DW461D2US	USD	0.00	LIBOR	1.56250%	2.75000%	4.31250%	07/29/2004	09/30/2004	10,391.43	0.00
-----------	-----	------	-------	----------	----------	----------	------------	------------	-----------	------

TERM B-2

DW461D7SE	USD	0.00	LIBOR	1.56250%	3.00000%	4.56250%	07/29/2004	09/30/2004	4,579.27	0.00
-----------	-----	------	-------	----------	----------	----------	------------	------------	----------	------

INVISTA Total (USD):**0.00****14,970.70 0.00****IONICS INCORPORATED****TERM**

9IG5ZVWVA	USD	0.00	BASE	4.75000%	1.75000%	6.50000%	06/30/2004		1,553.17	0.00
AP964NSTN	USD	1,845,393.72	LIBOR	1.98000%	2.75000%	4.73000%	09/30/2004	12/31/2004	3,152.04	22,306.71

IONICS INCORPORATED Total (USD):**1,845,393.72****4,705.21 22,306.71****ISLE OF CAPRI BLACK HAWK LLC****TERM LOAN C**

7XY64ECJR	USD	37,878.79	LIBOR	1.95000%	3.00000%	4.95000%	09/27/2004	12/29/2004	83.33	484.38
8JM61RZHS	USD	37,878.79	LIBOR	1.71000%	3.00000%	4.71000%	08/09/2004	11/08/2004	322.13	450.98
APH62UUFX	USD	168,928.03	LIBOR	1.70000%	3.00000%	4.70000%	08/27/2004	10/27/2004	1,043.50	1,352.26
CPK62RAKM	USD	149,916.68	LIBOR	1.75000%	3.00000%	4.75000%	08/25/2004	11/22/2004	969.25	1,760.48
CWJ61O3DU	USD	75,757.58	LIBOR	1.70000%	3.00000%	4.70000%	08/02/2004	11/01/2004	712.12	900.04
F8U6495HQ	USD	37,878.79	LIBOR	1.93000%	3.00000%	4.93000%	09/23/2004	12/23/2004	103.75	472.04
GNK621F0L	USD	37,878.79	LIBOR	1.68000%	3.00000%	4.68000%	08/12/2004	11/12/2004	305.30	453.03
GNS63OII0	USD	37,878.79	LIBOR	1.87000%	3.00000%	4.87000%	09/13/2004	12/13/2004	153.73	466.30
H0P60DVMH	USD	37,878.79	LIBOR	1.59000%	3.00000%	4.59000%	07/13/2004	10/12/2004	444.32	444.32

ISLE OF CAPRI BLACK HAWK LLC Total (USD):**621,875.03****4,137.43****6,783.83****ISLE OF CAPRI CASINOS****TERM LOAN B**

95G5TWNF5	USD	0.00	LIBOR	1.19000%	2.25000%	3.44000%	03/08/2004	09/03/2004	2,102.22	0.00
C3564KH2X	USD	559,375.00	LIBOR	1.97500%	2.25000%	4.22500%	09/30/2004	12/31/2004	853.44	6,039.70
CHZ62WY6U	USD	221,875.00	LIBOR	1.78125%	2.25000%	4.03125%	08/31/2004	11/30/2004	1,068.35	2,260.93
D2R639NUE	USD	250,000.00	LIBOR	1.73000%	2.25000%	3.98000%	09/03/2004	11/05/2004	1,105.56	1,741.25
DW461FC2I	USD	0.00	LIBOR	1.57750%	2.25000%	3.82750%	07/30/2004	09/30/2004	3,707.89	0.00

ISLE OF CAPRI CASINOS Total (USD):**1,031,250.00****8,837.46****10,041.88****JEAN COUTU****TERM B**

7YJ633URK	USD	0.00	LIBOR	1.68750%	2.25000%	3.93750%	08/31/2004	09/30/2004	3,281.25	0.00
GMP64JUDT	USD	1,000,000.00	LIBOR	1.87500%	2.25000%	4.12500%	09/30/2004	10/29/2004	1,489.58	3,322.92

JEAN COUTU Total (USD):**1,000,000.00****4,770.83****3,322.92****JEFFERSON SMURFIT****TERM B**

H8M64RM6N	USD	368,613.14	EURO	1.87500%	3.25000%	5.12500%	10/01/2004	10/29/2004	629.71	1,469.33
-----------	-----	------------	------	----------	----------	----------	------------	------------	--------	----------

JEFFERSON SMURFIT Total (USD):**368,613.14****629.71****1,469.33****JUNO LIGHTING****SECOND LIEN**

FH6647E4M	USD	379,500.00	LIBOR	1.74000%	5.50000%	7.24000%	08/23/2004	11/23/2004	3,892.40	7,021.59
FH6647EAM	USD	379,500.00	LIBOR	1.94000%	5.50000%	7.44000%	08/23/2004	02/23/2005	3,999.93	7,215.56

TERM LOAN B

H0J4TYC8H	USD	0.00	BASE	4.75000%	1.25000%	6.00000%	04/05/2002		2,102.72	0.00
-----------	-----	------	------	----------	----------	----------	------------	--	----------	------

JUNO LIGHTING Total (USD):**759,000.00****9,995.05****14,237.15****KENAN****TERM LOAN**

C3564K7FV	USD	1,421,437.50	LIBOR	1.97500%	3.50000%	5.47500%	09/30/2004	12/31/2004	2,810.30	19,888.28
F1U60SW4H	USD	0.00	BASE	4.75000%	2.50000%	7.25000%	07/16/2004		1,603.13	1,603.13
G17610N3E	USD	0.00	LIBOR	1.55000%	3.50000%	5.05000%	07/22/2004	09/30/2004	13,992.71	0.00

KENAN Total (USD):**1,421,437.50****18,406.14****21,491.41****KERR GROUP****TERM**

BI35V8HMM	USD	12,675.17	BASE	4.75000%	2.25000%	7.00000%	03/31/2004	30.92	223.03
C3564KIDC	USD	858,743.55	LIBOR	1.98000%	3.50000%	5.48000%	09/30/2004 12/31/2004	1,699.36	12,026.23

KERR GROUP Total (USD):**871,418.72****1,730.28****12,249.26****KEYSTONE FOODS INTERMEDIATE LLC****TERM B**

9QC62LDOD	USD	0.00	LIBOR	1.68750%	2.25000%	3.93750%	08/23/2004 09/30/2004	3,532.81	0.00
C3564KIOF	USD	455,357.14	LIBOR	2.00000%	2.25000%	4.25000%	09/30/2004 12/31/2004	698.85	4,945.68
C3564KIS9	USD	151,785.71	LIBOR	2.18750%	2.25000%	4.43750%	09/30/2004 03/31/2005	243.23	1,721.29
C3564KIVU	USD	240,732.14	LIBOR	1.87500%	2.25000%	4.12500%	09/30/2004 10/29/2004	358.59	799.93

KEYSTONE FOODS INTERMEDIATE LLC Total (USD):**847,874.99****4,833.48****7,466.90****KINETIC CONCEPTS****TRANCHE B TERM LOAN**

C3564KJ2E	USD	1,531,666.67	LIBOR	1.98000%	2.00000%	3.98000%	09/30/2004 12/30/2004	2,201.35	15,409.42
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	-----------

KINETIC CONCEPTS Total (USD):**1,531,666.67****2,201.35****15,409.42****KOCH****LC FACILITY DEPOSITS**

C2X60EG7O	USD	118,732.02	LIBOR	1.24000%	2.25000%	3.49000%	07/01/2004 10/01/2004	1,156.71	1,058.96
HTX5XIFAC	USD	0.00	LIBOR	0.85000%	2.25000%	3.10000%	05/10/2004 06/01/2004	531.65	0.00

TERM B

AP964NQTR	USD	478,861.64	LIBOR	1.97000%	2.25000%	4.22000%	09/30/2004 12/31/2004	729.73	5,164.26
E2E64EMOJ	USD	0.00	LIBOR	1.58000%	2.25000%	3.83000%	06/30/2004 09/30/2004	4,698.77	0.00

KOCH Total (USD):**597,593.66****7,116.86****6,223.22****LAGRANGE ACQUISITION****TERM B**

9QN64YKWU	USD	937,931.03	LIBOR	1.84000%	3.00000%	4.84000%	09/30/2004 10/29/2004	1,639.30	3,656.89
9QN64YKZK	USD	762,068.97	LIBOR	1.84000%	3.00000%	4.84000%	09/30/2004 10/29/2004	1,331.93	2,971.22

LAGRANGE ACQUISITION Total (USD):**1,700,000.00****2,971.23****6,628.11****LAMAR MEDIA CORP****TERM D**

D2G62EBQ1	USD	814,814.82	LIBOR 1.68750%	1.75000%	3.43750%	08/16/2004	11/12/2004	4,512.60	6,846.71
GNS63OIQX	USD	814,814.82	LIBOR 1.75000%	1.75000%	3.50000%	09/13/2004	10/13/2004	2,376.54	2,376.54

LAMAR MEDIA CORP Total (USD):**1,629,629.64****6,889.14****9,223.25****LANGUAGE LINE, INC****TERM LOAN B**

FH6646O25	USD	555,098.68	LIBOR 1.82000%	4.25000%	6.07000%	09/20/2004	10/20/2004	2,152.70	2,820.35
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

LANGUAGE LINE, INC Total (USD):**555,098.68****2,152.70****2,820.35****LOEWS****CLOSING DATE TERM LOAN**

95M6237NV	USD	0.00	BASE 4.75000%	1.25000%	6.00000%	08/10/2004		1,005.46	0.00
-----------	-----	------	---------------	----------	----------	------------	--	----------	------

LOEWS Total (USD):**0.00****1,005.46****0.00****M/C COMMUNICATIONS LLC****TERM LOAN**

AIL62JYIK	USD	66,666.67	LIBOR 1.67000%	4.50000%	6.17000%	08/19/2004	10/19/2004	628.42	696.98
AIL62JYK7	USD	900,000.00	LIBOR 1.94000%	4.50000%	6.44000%	08/19/2004	02/22/2005	8,855.00	30,107.00
DOR641N29	USD	33,333.33	LIBOR 1.82000%	4.50000%	6.32000%	09/20/2004	10/20/2004	134.60	175.56

M/C COMMUNICATIONS LLC Total (USD):**1,000,000.00****9,618.02****30,979.54****MCC IOWA (MEDIACOM)****TERM B**

95G5TWFND	USD	0.00	LIBOR 1.12000%	2.50000%	3.62000%	03/08/2004	06/08/2004	16,189.44	0.00
9IG5YUMP7	USD	875,000.00	LIBOR 1.67000%	2.50000%	4.17000%	06/08/2004	12/08/2004	3,547.40	9,223.23
CW4654IH3	USD	840,000.00	LIBOR 1.84000%	2.50000%	4.34000%	10/08/2004	11/05/2004	506.33	2,835.47
GMP64KIC8	USD	30,625.00	LIBOR 1.98000%	2.50000%	4.48000%	09/30/2004	12/31/2004	49.54	350.62

MCC IOWA (MEDIACOM) Total (USD):**1,745,625.00****20,292.71****12,409.32**

MEDCATH**TERM FACILITY**

A4U65BNTY	USD	1,500.00	BASE	4.75000%	0.00000%	4.75000%	10/12/2004	0.19	17.92
A4U65BNWR	USD	597,000.00	LIBOR	2.06000%	3.00000%	5.06000%	10/12/2004 01/12/2005	83.91	7,719.87

MEDCATH Total (USD):

598,500.00 **84.10** **7,737.79**

MEDEX INC**TERM LOAN**

DON63XSD2	USD	987,500.00	LIBOR	1.76000%	3.00000%	4.76000%	09/16/2004 10/18/2004	3,525.37	4,178.22
-----------	-----	------------	-------	----------	----------	----------	-----------------------	----------	----------

MEDEX INC Total (USD):

987,500.00 **3,525.37** **4,178.22**

MEDICAL DEVICE**TRANCHE B TERM LOAN**

B3Q61GQS4	USD	494,845.36	LIBOR	1.68000%	3.00000%	4.68000%	07/30/2004 10/29/2004	2,637.53	3,666.80
GMP64JV8N	USD	3,904.64	LIBOR	1.84000%	3.00000%	4.84000%	09/30/2004 10/29/2004	5.25	13.65

MEDICAL DEVICE Total (USD):

498,750.00 **2,642.78** **3,680.45**

MERISANT (3/00)**TERM B**

DW461F3T2	USD	1,062,733.30	LIBOR	1.68000%	2.75000%	4.43000%	07/30/2004 10/29/2004	7,716.20	9,808.60
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	----------

MERISANT (3/00) Total (USD):

1,062,733.30 **7,716.20** **9,808.60**

MET II LLC**TERM LOAN**

CWA64AMSK	USD	1,000,000.00	LIBOR	1.84000%	3.25000%	5.09000%	09/23/2004 10/22/2004	2,827.78	4,100.28
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	----------

MET II LLC Total (USD):

1,000,000.00 **2,827.78** **4,100.28**

METRO-GOLDWYN-MAYER**TERM B**

GMP64KHYF	USD	3,250,000.00	LIBOR	1.98000%	2.50000%	4.48000%	09/30/2004 12/31/2004	5,257.78	37,208.89
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	-----------

METRO-GOLDWYN-MAYER Total (USD):

3,250,000.00 **5,257.78** **37,208.89**

MICHAEL FOOD INC**FLOATER TERM LOAN**

C495ORPJ4	USD	500,000.00	LIBOR 1.46375%	3.75000%	5.21375%	11/25/2003	11/22/2004	10,572.32	6,662.01
-----------	-----	------------	----------------	----------	----------	------------	------------	-----------	----------

TERM B (11/03/03)

BIV63IT55	USD	0.00	LIBOR 1.74000%	2.50000%	4.24000%	08/23/2004	11/22/2004	13.40	13.40
-----------	-----	------	----------------	----------	----------	------------	------------	-------	-------

BIV63ITHT	USD	0.00	LIBOR 1.73000%	2.50000%	4.23000%	08/20/2004	11/22/2004	407.10	407.10
-----------	-----	------	----------------	----------	----------	------------	------------	--------	--------

C495ORQ2M	USD	0.00	LIBOR 1.46375%	2.50000%	3.96375%	11/25/2003	11/22/2004	4,523.17	4,523.17
-----------	-----	------	----------------	----------	----------	------------	------------	----------	----------

CVX5XX9WQ	USD	0.00	LIBOR 1.59000%	2.50000%	4.09000%	05/26/2004	11/26/2004	353.46	353.46
-----------	-----	------	----------------	----------	----------	------------	------------	--------	--------

MICHAEL FOOD INC Total (USD):

500,000.00								15,869.45	11,959.14
-------------------	--	--	--	--	--	--	--	------------------	------------------

MIDWEST GENERATION**TERM LOAN**

8575WU6AG	USD	750,000.00	LIBOR 1.32000%	3.25000%	4.57000%	04/30/2004	10/27/2004	7,426.25	8,759.17
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

H8M64RP2C	USD	375,000.00	LIBOR 1.84000%	3.25000%	5.09000%	10/01/2004	10/29/2004	636.25	1,484.58
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

H8M64RPH2	USD	367,500.00	LIBOR 2.00560%	3.25000%	5.25560%	10/01/2004	01/04/2005	643.81	5,096.84
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

MIDWEST GENERATION Total (USD):

1,492,500.00								8,706.31	15,340.59
---------------------	--	--	--	--	--	--	--	-----------------	------------------

MISSION ENERGY HOLDINGS**TERM LOAN**

FO25YWFFB	USD	250,000.00	LIBOR 2.00000%	5.00000%	7.00000%	06/11/2004	12/10/2004	1,604.17	5,638.89
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

MISSION ENERGY HOLDINGS Total (USD):

250,000.00								1,604.17	5,638.89
-------------------	--	--	--	--	--	--	--	-----------------	-----------------

MRO ACQUISITIONS CORP/PIEDMONT**FIRST LIEN TERM LOAN**

DOR641I77	USD	991,000.00	LIBOR 1.82000%	2.50000%	4.32000%	09/08/2004	12/03/2004	4,093.97	10,059.46
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	-----------

SECOND LIEN TERM LOAN

DOR641GVE	USD	848,000.00	LIBOR 1.82000%	5.25000%	7.07000%	09/08/2004	12/03/2004	5,733.27	14,087.46
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	-----------

MRO ACQUISITIONS CORP/PIEDMONT Total (USD):

1,839,000.00								9,827.24	24,146.92
---------------------	--	--	--	--	--	--	--	-----------------	------------------

N.E.W. CUSTOMER SERVICE INC.**TERM LOAN B**

D2R639UZC	USD	446,656.28	LIBOR 2.00000%	4.00000%	6.00000%	09/02/2004	03/02/2005	3,052.15	13,474.13
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	-----------

FGL64WTT0	USD	513,654.72	LIBOR 2.25000%	4.00000%	6.25000%	10/04/2004	04/04/2005	802.59	16,230.06
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	-----------

N.E.W. CUSTOMER SERVICE INC. Total (USD):

960,311.00								3,854.74	29,704.19
-------------------	--	--	--	--	--	--	--	-----------------	------------------

NALCO**TERM LOAN B**

9QX64AV6R	USD	824,698.53	LIBOR 1.83000%	2.50000%	4.33000%	09/23/2004	10/25/2004	1,983.86	3,174.17
9QX64AVZZ	USD	1,069,549.20	LIBOR 1.92000%	2.50000%	4.42000%	09/23/2004	12/23/2004	2,626.34	11,949.84
9QX64AWDP	USD	36,383.76	BASE 4.75000%	1.50000%	6.25000%	09/23/2004		86.99	571.60
HU3613VJF	USD	727,675.17	LIBOR 1.93000%	2.50000%	4.43000%	07/26/2004	01/24/2005	7,074.01	16,297.09

NALCO Total (USD):

2,658,306.66	11,771.20	31,992.70
---------------------	------------------	------------------

NATIONAL WATERWORKS**TERM B**

GMP64KITF	USD	1,792,653.05	LIBOR 1.98000%	2.75000%	4.73000%	09/30/2004	12/31/2004	3,061.95	21,669.19
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

NATIONAL WATERWORKS Total (USD):

1,792,653.05	3,061.95	21,669.19
---------------------	-----------------	------------------

NBTY**TERM C**

8XN62JWFL	USD	691,247.98	LIBOR 1.75000%	2.00000%	3.75000%	08/24/2004	11/24/2004	936.06	6,631.17
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

NBTY Total (USD):

691,247.98	936.06	6,631.17
-------------------	---------------	-----------------

NELSON NUTRACEUTICAL (7/3/03)**1ST LIEN TERM LOAN**

GMP64K8GM	USD	1,087,072.82	LIBOR 1.98000%	3.00000%	4.98000%	09/30/2004	12/31/2004	1,954.92	13,834.81
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

2ND LIEN TERM LOAN

C3564K3WG	USD	656,000.00	LIBOR 1.98000%	5.50000%	7.48000%	09/30/2004	12/31/2004	1,771.93	12,539.80
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	-----------

NELSON NUTRACEUTICAL (7/3/03) Total (USD):

1,743,072.82	3,726.85	26,374.61
---------------------	-----------------	------------------

NEW FLYER, INC**TERM A CREDIT LINKED DEPOSIT**

H92602YGF	USD	95,238.10	LIBOR 1.33019%	2.75000%	4.08019%	07/01/2004	10/01/2004	1,124.43	993.06
-----------	-----	-----------	----------------	----------	----------	------------	------------	----------	--------

TERM B

F9V64LHFI	USD	341,071.43	LIBOR 1.84000%	2.75000%	4.59000%	09/30/2004	10/29/2004	565.33	1,261.11
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

NEW FLYER, INC Total (USD):

436,309.53	1,689.76	2,254.17
-------------------	-----------------	-----------------

NEXSTAR FINANCE/MISSION BROADCASTING**TERM C (MISSION)**

9Q960AT5T	USD	0.00	LIBOR	1.59000%	2.25000%	3.84000%	06/30/2004	09/30/2004	3,352.72	0.00	
NEXSTAR FINANCE/MISSION BROADCASTING Total (USD):											
		0.00						3,352.72	0.00		
<i>NEXTEL COMM</i>											
TRANCHE E T/L											
G8X63ZWOE	USD	2,481,250.00	LIBOR	1.93750%	2.25000%	4.18750%	09/17/2004	12/17/2004	7,504.06	26,264.20	
NEXTEL COMM Total (USD):											
		2,481,250.00						7,504.06	26,264.20		
<i>NEXTEL PARTNERS 05/04</i>											
TERM C											
BBF6340IL	USD	3,000,000.00	LIBOR	1.81250%	2.50000%	4.31250%	08/31/2004	12/01/2004	15,453.13	33,062.50	
NEXTEL PARTNERS 05/04 Total (USD):											
		3,000,000.00						15,453.13	33,062.50		
<i>NORCROSS SAFETY PRODUCTS</i>											
TERM LOAN											
GMP64K107	USD	3,125.00	LIBOR	1.97500%	2.75000%	4.72500%	09/30/2004	12/31/2004	5.94	38.34	
GMP64K14R	USD	939,663.46	LIBOR	2.17000%	2.75000%	4.92000%	09/30/2004	03/31/2005	1,852.18	23,555.27	
NORCROSS SAFETY PRODUCTS Total (USD):											
		942,788.46						1,858.12	23,593.61		
<i>NORTEK</i>											
TERM LOAN											
7XY64EB83	USD	2,135,714.29	LIBOR	2.12000%	2.50000%	4.62000%	09/27/2004	03/29/2005	4,385.33	50,157.25	
HML63L0PN	USD	164,285.71	BASE	4.75000%	1.50000%	6.25000%	09/08/2004		364.71	2,580.99	
NORTEK Total (USD):											
		2,300,000.00						4,750.04	52,738.24		
<i>NRG ENERGY</i>											
CREDIT LINKED											
G2G5QVKVC	USD	104,166.67	FIXED	1.48625%	0.00000%	1.48625%	01/05/2004		477.89	395.65	
TERM LOAN											
CWA64AM5W	USD	725.52	BASE	4.75000%	3.00000%	7.75000%	09/23/2004		3.07	13.98	
CWA64AMA9	USD	183,865.11	LIBOR	1.93000%	4.00000%	5.93000%	09/23/2004	12/23/2004	605.73	2,756.09	
NRG ENERGY Total (USD):											
		288,757.30						1,086.69	3,165.72		

OLYMPUS CABLE HOLDINGS, LLC**TERM B**

FFV4YW6Z4	USD	4,000,000.00	BASE	4.25000%	2.00000%	6.25000%	06/25/2002	49,972.67	21,174.86
-----------	-----	--------------	------	----------	----------	----------	------------	-----------	-----------

OLYMPUS CABLE HOLDINGS, LLC Total (USD):

4,000,000.00								49,972.67	21,174.86
---------------------	--	--	--	--	--	--	--	------------------	------------------

OSI GROUP**DUTCH TERM**

FGL64WYLS	USD	555,555.56	LIBOR	2.02000%	2.25000%	4.27000%	10/04/2004 12/31/2004	593.06	5,798.77
-----------	-----	------------	-------	----------	----------	----------	-----------------------	--------	----------

GERMAN TERM

FGL64WXRL	USD	444,444.44	LIBOR	2.02000%	2.25000%	4.27000%	10/04/2004 12/31/2004	474.44	4,639.01
-----------	-----	------------	-------	----------	----------	----------	-----------------------	--------	----------

US TERM

FGL64WY6K	USD	1,000,000.00	LIBOR	2.02000%	2.25000%	4.27000%	10/04/2004 12/31/2004	1,067.50	10,437.78
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	-----------

OSI GROUP Total (USD):

2,000,000.00								2,135.00	20,875.56
---------------------	--	--	--	--	--	--	--	-----------------	------------------

PANAMSAT CORP**TERM B1**

H1Q5Y4BIX	USD	0.00	BASE	4.75000%	1.50000%	6.25000%	05/28/2004	6,269.49	0.00
-----------	-----	------	------	----------	----------	----------	------------	----------	------

TRANCHE B TERM LOAN

FH6646N4S	USD	3,000,000.00	LIBOR	1.81120%	2.75000%	4.56120%	09/20/2004 10/20/2004	8,742.30	11,403.00
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	-----------

PANAMSAT CORP Total (USD):

3,000,000.00								15,011.79	11,403.00
---------------------	--	--	--	--	--	--	--	------------------	------------------

PANTRY INC**TERM**

C3564LZ0Q	USD	2,067,391.30	LIBOR	1.84000%	2.75000%	4.59000%	09/30/2004 10/29/2004	3,426.70	7,644.18
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	----------

PANTRY INC Total (USD):

2,067,391.30								3,426.70	7,644.18
---------------------	--	--	--	--	--	--	--	-----------------	-----------------

PEABODY ENERGY**TERM B**

C3564K98F	USD	144,166.67	LIBOR	1.84000%	1.75000%	3.59000%	09/30/2004 10/29/2004	186.90	416.92
-----------	-----	------------	-------	----------	----------	----------	-----------------------	--------	--------

DON63XFAE	USD	1,333,333.33	LIBOR	1.76000%	1.75000%	3.51000%	09/15/2004 10/19/2004	3,640.00	4,420.00
-----------	-----	--------------	-------	----------	----------	----------	-----------------------	----------	----------

DW461F1EU	USD	0.00	LIBOR	1.48000%	1.75000%	3.23000%	07/30/2004 08/31/2004	424.69	0.00
-----------	-----	------	-------	----------	----------	----------	-----------------------	--------	------

PEABODY ENERGY Total (USD):

1,477,500.00								4,251.59	4,836.92
---------------------	--	--	--	--	--	--	--	-----------------	-----------------

PERKIN ELMER

TERM LOAN B

E2O64CEV2	USD	1,076,666.69	LIBOR	1.84000%	2.00000%	3.84000%	09/24/2004	10/25/2004	2,183.48	3,561.62
F1S585GNY	USD	0.00	BASE	4.75000%	1.25000%	6.00000%	01/06/2003		121.23	0.00

PERKIN ELMER Total (USD):

1,076,666.69 **2,304.71** **3,561.62**

PGT INDUSTRIES**TRANCHE A**

DW461D69G	USD	489,500.00	LIBOR	1.67000%	3.00000%	4.67000%	07/29/2004	10/29/2004	4,825.93	5,907.29
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

TRANCHE B

DW461D6XF	USD	600,000.00	LIBOR	1.67000%	6.25000%	7.92000%	07/29/2004	10/29/2004	10,032.00	12,144.00
-----------	-----	------------	-------	----------	----------	----------	------------	------------	-----------	-----------

PGT INDUSTRIES Total (USD):

1,089,500.00 **14,857.93** **18,051.29**

PIKE ELECTRIC, INC. 2**TERM B**

FGL64WUQB	USD	1,140,879.24	LIBOR	1.87500%	2.25000%	4.12500%	10/04/2004	11/04/2004	1,176.53	4,052.50
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	----------

PIKE ELECTRIC, INC. 2 Total (USD):

1,140,879.24 **1,176.53** **4,052.50**

PLASTECH ENGINEERED PRODUCTS**TERM B**

A3S5ZV5KZ	USD	0.00	LIBOR	1.59000%	2.75000%	4.34000%	06/30/2004	09/30/2004	10,976.38	0.00
-----------	-----	------	-------	----------	----------	----------	------------	------------	-----------	------

DGW64PP1Q	USD	979,310.34	LIBOR	1.98000%	2.75000%	4.73000%	09/30/2004	12/31/2004	1,672.72	11,837.69
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	-----------

PLASTECH ENGINEERED PRODUCTS Total (USD):

979,310.34 **12,649.10** **11,837.69**

PLY GEM INDUSTRIES**CANADIAN TERM**

F9R5ZPN1Y	USD	149,250.00	LIBOR	1.87000%	2.50000%	4.37000%	06/30/2004	12/31/2004	235.52	1,666.79
-----------	-----	------------	-------	----------	----------	----------	------------	------------	--------	----------

TERM

CWA64AKNH	USD	400,000.00	LIBOR	2.09000%	2.50000%	4.59000%	09/23/2004	03/31/2005	1,020.00	9,639.00
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

US TERM

F9R5ZPNGG	USD	845,750.00	LIBOR	1.87000%	2.50000%	4.37000%	06/30/2004	12/31/2004	1,334.64	18,890.30
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	-----------

PLY GEM INDUSTRIES Total (USD):

1,395,000.00 **2,590.16** **30,196.09**

PP ACQUISITION CORP/POLYPORE**TERM LOAN**

C3564M2WR	USD	561,093.75	LIBOR 1.87500%	2.25000%	4.12500%	09/30/2004	10/29/2004	835.80	1,864.47
PP ACQUISITION CORP/POLYPORE Total (USD):								835.80	1,864.47
								561,093.75	

PREMDOR/MASONITE INTERNATIONAL**TERM LOAN C**

G8E648KAE	USD	1,933,062.01	LIBOR 1.81250%	2.75000%	4.56250%	08/31/2004	11/30/2004	10,554.14	22,313.60
-----------	-----	--------------	----------------	----------	----------	------------	------------	-----------	-----------

PREMDOR/MASONITE INTERNATIONAL Total (USD):

								10,554.14	22,313.60
								1,933,062.01	

PRIMEDIA INC**TERM C**

DON63XYYM	USD	500,000.00	LIBOR 1.81250%	4.37500%	6.18750%	09/16/2004	10/18/2004	2,320.31	2,750.00
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

TERM LOAN B

7XY64E9RQ	USD	743,842.29	LIBOR 1.87500%	2.75000%	4.62500%	09/27/2004	10/27/2004	1,529.01	2,866.89
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

PRIMEDIA INC Total (USD):

								3,849.32	5,616.89
								1,243,842.29	

PRINTPACK**TERM LOAN C**

E2O64CI0Y	USD	1,746,406.31	LIBOR 1.87500%	2.25000%	4.12500%	09/24/2004	10/25/2004	3,802.07	6,203.38
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	----------

PRINTPACK Total (USD):

								3,802.07	6,203.38
								1,746,406.31	

PROGRESSIVE MOULDED**TERM B**

A4T5ZXAJ2	USD	935,735.36	LIBOR 1.37500%	3.50000%	4.87500%	06/30/2004	07/29/2004	13,304.98	11,657.70
-----------	-----	------------	----------------	----------	----------	------------	------------	-----------	-----------

DHN55ZQFF	USD	0.00	LIBOR 1.93750%	3.50000%	5.43750%	11/29/2002	01/31/2003	385.56	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	--------	------

HLT55U4PK	USD	0.00	LIBOR 1.93750%	3.50000%	5.43750%	11/27/2002	02/27/2003	323.19	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	--------	------

TERM B-2

94R5WUAIE	USD	0.00	LIBOR 1.12500%	3.50000%	4.62500%	05/04/2004	06/04/2004	1,792.19	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

DVK5H02QQ	USD	450,000.00	BASE 4.75000%	2.50000%	7.25000%	06/27/2003		6,503.13	7,965.63
-----------	-----	------------	---------------	----------	----------	------------	--	----------	----------

PROGRESSIVE MOULDED Total (USD):

								22,309.05	19,623.33
								1,385,735.36	

QUINTILES TRANSNATIONAL CORP.**TERM LOAN B**

C3564PBFM	USD	989,999.99	LIBOR 1.98000%	4.25000%	6.23000%	09/30/2004	12/31/2004	2,227.23	15,761.90
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	-----------

QUINTILES TRANSNATIONAL CORP. Total (USD):**989,999.99****2,227.23****15,761.90****RAINBOW MEDIA****TERM LOAN C**

HU3613YQX	USD	0.00	LIBOR	1.45000%	2.25000%	3.70000%	07/26/2004	08/26/2004	612.04	0.00
-----------	-----	------	-------	----------	----------	----------	------------	------------	--------	------

RAINBOW MEDIA Total (USD):**0.00****612.04****0.00****REDDY ICE****SUPPLEMENTAL TERM LOAN**

C3564M519	USD	124,685.14	LIBOR	1.84000%	2.50000%	4.34000%	09/30/2004	10/29/2004	195.41	435.91
-----------	-----	------------	-------	----------	----------	----------	------------	------------	--------	--------

TERM LOAN

C3564M3OV	USD	1,364,055.42	LIBOR	1.84000%	2.50000%	4.34000%	09/30/2004	10/29/2004	2,137.78	4,768.89
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	----------

REDDY ICE Total (USD):**1,488,740.56****2,333.19****5,204.80****REGAL CINEMAS (8/02)****TERM LOAN**

AP964NRMQ	USD	4,546.21	LIBOR	1.97500%	2.25000%	4.22500%	09/30/2004	12/31/2004	6.94	49.09
-----------	-----	----------	-------	----------	----------	----------	------------	------------	------	-------

C3564NOLL	USD	3,854,545.45	LIBOR	1.97500%	2.25000%	4.22500%	09/30/2004	12/31/2004	5,880.86	41,618.38
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

REGAL CINEMAS (8/02) Total (USD):**3,859,091.66****5,887.80****41,667.47****RENT A CENTER****TERM LOAN**

G9363ZW20	USD	1,995,000.00	LIBOR	1.89000%	1.50000%	3.39000%	09/17/2004	12/17/2004	4,884.42	17,101.61
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

RENT A CENTER Total (USD):**1,995,000.00****4,884.42****17,101.61****REXNORD CORP****REPLACEMENT TERM LOAN**

C3564K6K8	USD	49,285.72	LIBOR	2.01000%	3.00000%	5.01000%	09/30/2004	12/31/2004	89.17	631.02
-----------	-----	-----------	-------	----------	----------	----------	------------	------------	-------	--------

DHC60LEP9	USD	1,232,142.85	LIBOR	1.63000%	3.00000%	4.63000%	07/15/2004	10/18/2004	14,296.28	15,088.62
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	-----------	-----------

GMP64KART	USD	16,428.57	LIBOR	1.87000%	3.00000%	4.87000%	09/30/2004	10/29/2004	28.89	64.45
-----------	-----	-----------	-------	----------	----------	----------	------------	------------	-------	-------

GMP64KAWF	USD	0.00	BASE	4.75000%	1.75000%	6.50000%	09/30/2004		2.92	2.92
-----------	-----	------	------	----------	----------	----------	------------	--	------	------

REXNORD CORP Total (USD):**1,297,857.14****14,417.26****15,787.01**

RH DONNELLY INC**TRANCHE B-2 TERM LOAN**

95G5TWFKFP	USD	0.00	LIBOR 1.12000%	2.25000%	3.37000%	03/08/2004	06/08/2004	1,996.64	0.00
95H5VNTPI	USD	160,945.94	LIBOR 1.14000%	2.25000%	3.39000%	04/13/2004	07/09/2004	0.00	1,394.33
AWX60ADFP	USD	368,332.47	LIBOR 1.59000%	2.25000%	3.84000%	06/30/2004	09/30/2004	3,064.32	3,614.57
DHJ63XZO5	USD	0.00	LIBOR 1.38000%	2.25000%	3.63000%	06/08/2004	09/08/2004	1,501.23	0.00
DHJ63Y00W	USD	0.00	LIBOR 1.24000%	2.25000%	3.49000%	06/15/2004	07/15/2004	155.84	0.00
DHJ63Y00P	USD	53,653.40	LIBOR 1.55000%	2.25000%	3.80000%	07/15/2004	09/21/2004	509.70	515.37
DHJ63Y0VA	USD	402,313.26	LIBOR 1.38000%	2.25000%	3.63000%	07/15/2004	09/08/2004	3,650.99	3,691.56
HN060YBD7	USD	0.00	LIBOR 1.12000%	2.25000%	3.37000%	04/30/2004	06/08/2004	1,468.91	0.00

RH DONNELLY INC Total (USD):**985,245.07****12,347.63****9,215.83****ROCKWOOD****TRANCHE B TERM LOANS**

B4162YB6R	USD	2,600,000.00	LIBOR 1.71000%	2.50000%	4.21000%	08/31/2004	10/29/2004	13,074.39	17,939.28
-----------	-----	--------------	----------------	----------	----------	------------	------------	-----------	-----------

ROCKWOOD Total (USD):**2,600,000.00****13,074.39****17,939.28****ROPER INDUSTRIES****TERM**

AP964NTBU	USD	273,268.16	LIBOR 2.01000%	2.00000%	4.01000%	09/30/2004	12/31/2004	395.71	2,800.39
DW461CVD1	USD	111,731.84	LIBOR 1.66000%	2.00000%	3.66000%	07/28/2004	10/28/2004	874.68	1,045.07

ROPER INDUSTRIES Total (USD):**385,000.00****1,270.39****3,845.46****ROTECH HEALTHCARE INC****TERM LOAN B**

AP964NSHO	USD	213,903.06	LIBOR 1.98000%	3.00000%	4.98000%	09/30/2004	12/31/2004	384.67	2,722.27
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

ROTECH HEALTHCARE INC Total (USD):**213,903.06****384.67****2,722.27****SC JOHNSON****TERM LOAN A**

GGA60G4ZK	USD	254,629.83	LIBOR 1.13125%	3.25000%	4.38125%	06/04/2004	07/02/2004	4,059.54	2,850.97
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

TERM LOAN B

AQF5SBF6R	USD	0.00	LIBOR 1.13000%	2.25000%	3.38000%	02/03/2004	05/05/2004	0.48	0.00
DW560BV0O	USD	1,804,188.18	LIBOR 1.17875%	2.25000%	3.42875%	05/04/2004	08/03/2004	27,837.50	15,808.95
E225VLYLA	USD	0.00	LIBOR 1.09000%	2.25000%	3.34000%	04/02/2004	05/04/2004	329.50	0.00
GGA60G4CS	USD	152,639.75	LIBOR 1.13125%	2.25000%	3.38125%	06/04/2004	07/02/2004	1,878.08	1,318.96

SC JOHNSON Total (USD):

2,211,457.76

34,105.10

19,978.88

SCIENTIFIC GAMES 12/02**TERM C**

A3S5ZVWOH USD 0.00 LIBOR 1.34000% 2.75000% 4.09000% 06/30/2004 07/31/2004 565.22 0.00

TERM LOAN D

9Y164CIWS USD 0.00 LIBOR 1.34000% 2.50000% 3.84000% 07/02/2004 07/30/2004 5,837.33 0.00

C3564NJOS USD 2,481,250.00 LIBOR 1.84000% 2.50000% 4.34000% 09/30/2004 10/29/2004 3,888.67 8,674.73

SCIENTIFIC GAMES 12/02 Total (USD):

2,481,250.00

10,291.22

8,674.73

SEM CRUDE, LP**TERM B**

CVC639SHS USD 8,500.00 BASE 4.75000% 1.75000% 6.50000% 09/02/2004 1,733.58 138.88

DOR641FJD USD 841,500.00 LIBOR 1.77875% 3.25000% 5.02875% 09/16/2004 10/18/2004 3,102.47 3,680.57

SEM CRUDE, LP Total (USD):

850,000.00

4,836.05

3,819.45

SENSUS METERING**TERM LOAN B-1**

8XN6211WJ USD 716,956.52 LIBOR 1.92125% 3.00000% 4.92125% 08/20/2004 02/22/2005 5,292.48 9,212.84

9Y164C99F USD 739,130.43 LIBOR 1.89125% 3.00000% 4.89125% 07/20/2004 01/20/2005 8,536.06 9,239.03

TERM LOAN B-2

8XN6212JV USD 107,543.48 LIBOR 1.92125% 3.00000% 4.92125% 08/20/2004 02/22/2005 793.87 1,381.93

C3564JTG3 USD 110,869.56 LIBOR 1.89125% 3.00000% 4.89125% 07/20/2004 01/20/2005 1,280.40 1,385.85

SENSUS METERING Total (USD):

1,674,499.99

15,902.81

21,219.65

SILGAN HOLDING**TERM LOAN B**

AX15ZNWHL USD 0.00 LIBOR 1.35000% 1.75000% 3.10000% 06/28/2004 07/28/2004 9.42 0.00

DW461EZA8 USD 1,356,265.66 LIBOR 1.69000% 1.75000% 3.44000% 07/28/2004 10/29/2004 9,979.10 12,052.68

SILGAN HOLDING Total (USD):

1,356,265.66

9,988.52

12,052.68

SIX FLAGS THEME PARKS, INC.**REVOLVER (7/02)**

DOS4YSJK6 USD 49,999.99 BASE 4.75000% 1.50000% 6.25000% 07/08/2002 1,208.80 785.52

TERM B (7/02)

COZ650C8S USD 1,806,358.22 EURO 1.84000% 2.50000% 4.34000% 10/06/2004 11/08/2004 1,524.37 7,186.30

SIX FLAGS THEME PARKS, INC. Total (USD):**1,856,358.21****2,733.17****7,971.82****SOLO CUP COMPANY****TERM B**

7YJ6344N0	USD	153,846.15	LIBOR	1.71000%	2.50000%	4.21000%	08/31/2004	11/01/2004	773.63	1,115.47
7YJ6344S7	USD	984,615.39	LIBOR	1.71000%	2.50000%	4.21000%	08/31/2004	11/01/2004	4,951.25	7,139.01
AWT5ZXJA6	USD	0.00	LIBOR	1.59000%	2.50000%	4.09000%	06/30/2004	09/30/2004	2,146.73	0.00
C3564NPJP	USD	646,153.85	LIBOR	1.97500%	2.50000%	4.47500%	09/30/2004	12/30/2004	1,044.17	7,309.17
C3564NPX0	USD	5,000.00	LIBOR	1.90000%	2.50000%	4.40000%	09/30/2004	11/29/2004	7.95	36.67
C3564NQ2C	USD	200,384.61	LIBOR	1.84000%	2.50000%	4.34000%	09/30/2004	10/29/2004	314.05	700.57

SOLO CUP COMPANY Total (USD):**1,990,000.00****9,237.78****16,300.89****SOUTHERN WINE & SPIRITS****TERM B**

F9V64LUOK	USD	2,062,106.09	LIBOR	1.98000%	2.25000%	4.23000%	09/30/2004	12/31/2004	3,149.87	22,291.37
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

SOUTHERN WINE & SPIRITS Total (USD):**2,062,106.09****3,149.87****22,291.37****SP NEWSPRINT****TERM LOAN B**

BBG5UKKMA	USD	0.00	BASE	4.75000%	2.00000%	6.75000%	03/17/2004		0.41	0.00
E2O64CLEF	USD	174,027.78	LIBOR	1.83000%	3.00000%	4.83000%	09/23/2004	10/25/2004	466.98	747.16
E2O64CLSE	USD	0.00	BASE	4.75000%	2.00000%	6.75000%	09/23/2004		0.23	0.23
HN060Y7JE	USD	0.00	LIBOR	1.42000%	3.00000%	4.42000%	07/21/2004	08/23/2004	710.17	0.00

SP NEWSPRINT Total (USD):**174,027.78****1,177.79****747.39****SPECTRASITE COMMUNICATION****INCREMENTAL TERM LOAN**

DW461FBP6	USD	1,396,296.62	LIBOR	1.68000%	2.00000%	3.68000%	07/30/2004	10/29/2004	11,192.25	13,475.97
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	-----------	-----------

SPECTRASITE COMMUNICATION Total (USD):**1,396,296.62****11,192.25****13,475.97****SPX CORPORATION 7/02****TERM LOAN B-1**

94J5V70LH	USD	0.00	LIBOR	1.12500%	2.00000%	3.12500%	03/31/2004	06/30/2004	7,488.74	0.00
APR61O1MB	USD	0.00	BASE	4.75000%	1.00000%	5.75000%	07/30/2004		562.38	0.00
D3J5ZQ2S8	USD	0.00	LIBOR	1.37500%	2.00000%	3.37500%	06/30/2004	07/30/2004	2,462.62	0.00

DW461FFZG	USD	0.00	LIBOR 1.62500%	2.00000%	3.62500%	07/30/2004	09/30/2004	4,515.34	0.00
GMP64K9EG	USD	1,473,862.50	LIBOR 1.93750%	2.00000%	3.93750%	09/30/2004	11/30/2004	3,160.10	14,828.18

SPX CORPORATION 7/02 Total (USD):

1,473,862.50	18,189.18	14,828.18
---------------------	------------------	------------------

STANDARD AERO HOLDINGS**TERM LOAN**

7XY64E9ZZ	USD	875,000.00	LIBOR 1.84000%	2.50000%	4.34000%	09/27/2004	10/27/2004	1,687.78	3,164.58
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

STANDARD AERO HOLDINGS Total (USD):

875,000.00	1,687.78	3,164.58
-------------------	-----------------	-----------------

STERIGENICS**TERM B**

BAS5ZMNM	USD	1,745,625.00	LIBOR 1.86000%	3.00000%	4.86000%	06/22/2004	12/22/2004	25,215.55	41,711.71
BAS5ZMNRX	USD	4,375.00	LIBOR 1.55000%	3.00000%	4.55000%	06/22/2004	09/30/2004	59.17	100.64

STERIGENICS Total (USD):

1,750,000.00	25,274.72	41,812.35
---------------------	------------------	------------------

STEWART ENTERPRISES INC.**TERM LOAN B**

95M624OY4	USD	81,348.34	LIBOR 1.42750%	2.50000%	3.92750%	06/11/2004	09/10/2004	1,181.10	807.61
95M624P66	USD	191,407.86	LIBOR 1.42750%	2.50000%	3.92750%	06/11/2004	09/10/2004	2,589.38	1,900.27
95M624PE8	USD	191,407.86	LIBOR 1.42750%	2.50000%	3.92750%	06/11/2004	09/10/2004	2,589.38	1,900.27
HES5U9F9I	USD	117,285.17	LIBOR 1.15000%	2.50000%	3.65000%	03/11/2004	09/13/2004	2,238.87	2,176.13
HES5U9FVA	USD	0.00	LIBOR 1.11000%	2.50000%	3.61000%	03/11/2004	06/11/2004	1,765.84	0.00

STEWART ENTERPRISES INC. Total (USD):

581,449.23	10,364.57	6,784.28
-------------------	------------------	-----------------

STILLWATER MINING CO**TERM LOAN B**

C3564LUNL	USD	501,801.12	LIBOR 1.87500%	3.25000%	5.12500%	09/30/2004	10/29/2004	928.68	2,071.67
C3564LUR8	USD	11,180.12	LIBOR 1.87500%	3.25000%	5.12500%	09/30/2004	10/29/2004	20.69	46.16
C3564LUUV	USD	7,453.41	LIBOR 1.87500%	3.25000%	5.12500%	09/30/2004	10/29/2004	13.79	30.77

STILLWATER MINING CO Total (USD):

520,434.65	963.16	2,148.60
-------------------	---------------	-----------------

STONE CONTAINER 7/02**TERM LOAN B**

H8M64RN8D	USD	800,515.49	LIBOR 1.87500%	2.50000%	4.37500%	10/01/2004	10/29/2004	1,167.42	2,723.98
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

TERM LOAN C

H8M64RNIB	USD	105,232.67	LIBOR 1.87500%	2.50000%	4.37500%	10/01/2004	10/29/2004	153.46	358.08
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	--------

STONE CONTAINER 7/02 Total (USD):**905,748.16****1,320.88****3,082.06****SWIFT & CO.****TERM LOAN**

B4162YDHW	USD	500,000.00	LIBOR 1.78000%	2.50000%	4.28000%	08/31/2004	11/30/2004	2,691.52	5,544.86
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

C3564MBN1	USD	480,000.00	LIBOR 1.97000%	2.50000%	4.47000%	09/30/2004	12/31/2004	774.80	5,483.20
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

SWIFT & CO. Total (USD):**980,000.00****3,466.32****11,028.06****SYNAGRO TECHNOLOGIES, INC.****TERM LOAN**

6YZ5XGCWT	USD	0.00	LIBOR 1.25000%	3.00000%	4.25000%	05/17/2004	08/17/2004	8,783.30	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

8XN62G944	USD	682,441.73	LIBOR 1.72000%	3.00000%	4.72000%	08/17/2004	11/17/2004	5,100.11	8,231.76
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

9IQ526UJ5	USD	48,396.30	BASE 4.75000%	2.00000%	6.75000%	09/16/2002		536.92	285.62
-----------	-----	-----------	---------------	----------	----------	------------	--	--------	--------

SYNAGRO TECHNOLOGIES, INC. Total (USD):**730,838.03****14,420.33****8,517.38****TAPCO INTERNATIONAL CORP****TERM B**

D3J5ZPU32	USD	0.00	LIBOR 1.59000%	2.75000%	4.34000%	06/30/2004	09/30/2004	6,829.10	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

F9R5ZPUKW	USD	0.00	LIBOR 1.58000%	2.75000%	4.33000%	06/29/2004	09/29/2004	2,792.20	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

TERM C

9IW5ZQ98I	USD	0.00	LIBOR 1.59000%	3.00000%	4.59000%	06/30/2004	09/30/2004	4,333.49	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

F9R5ZPVEF	USD	0.00	LIBOR 1.58000%	3.00000%	4.58000%	06/29/2004	09/29/2004	2,953.41	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

TAPCO INTERNATIONAL CORP Total (USD):**0.00****16,908.20****0.00****TEKNI PLEX INC****REVOLVER**

AIZ5UVYF8	USD	322,500.00	LIBOR 1.09000%	3.50000%	4.59000%	03/23/2004	04/08/2004	8,388.23	3,782.93
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

AIZ5UVYGS	USD	285,000.00	LIBOR 1.09000%	3.50000%	4.59000%	03/23/2004	04/08/2004	7,412.85	3,343.05
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

FU15XHZLM	USD	7,500.00	BASE 4.75000%	2.50000%	7.25000%	05/14/2004		466.49	136.68
-----------	-----	----------	---------------	----------	----------	------------	--	--------	--------

TERM B

DW461FAYL	USD	255,593.60	LIBOR 1.68000%	4.00000%	5.68000%	07/30/2004	10/29/2004	3,024.53	3,669.76
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

DW461FB7B	USD	667.35	LIBOR 1.57750%	4.00000%	5.57750%	07/30/2004	09/30/2004	7.75	9.51
-----------	-----	--------	----------------	----------	----------	------------	------------	------	------

TEKNI PLEX INC Total (USD):**871,260.95****19,299.85****10,941.93**

TENNECO**TERM B1 CREDIT LINKED DEPOSIT**

B3T5TUK98	USD	217,241.38	LIBOR 1.36000%	3.25000%	4.61000%	02/02/2004	12/12/2010	2,052.89	862.39
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	--------

TERM LOAN B

G8X63Z9NV	USD	479,137.92	LIBOR 1.88000%	3.00000%	4.88000%	09/16/2004	12/16/2004	1,753.64	5,910.43
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

TENNECO Total (USD):

		696,379.30						3,806.53	6,772.82
--	--	-------------------	--	--	--	--	--	-----------------	-----------------

TEREX CORP**INCREMENTAL / TERM C LOAN**

6K15XWW1J	USD	303,160.13	LIBOR 1.39000%	2.50000%	3.89000%	05/10/2004	11/08/2004	2,129.28	2,980.99
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

AX15PKUSQ	USD	0.00	LIBOR 1.23063%	2.50000%	3.73063%	12/10/2003	06/07/2004	6,661.84	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	----------	------

D2X5YLEAL	USD	359,642.86	LIBOR 1.66000%	2.50000%	4.16000%	06/07/2004	12/07/2004	1,496.11	3,781.84
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

HMU5SS340	USD	0.00	LIBOR 1.21250%	2.50000%	3.71250%	12/31/2003	06/07/2004	17.53	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	-------	------

TERM B

94J5V7FKN	USD	133,333.33	LIBOR 1.16000%	2.00000%	3.16000%	03/31/2004	09/30/2004	1,228.89	2,153.48
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

BBF6344CM	USD	50,999.49	LIBOR 1.78125%	2.00000%	3.78125%	08/31/2004	11/30/2004	230.34	487.46
-----------	-----	-----------	----------------	----------	----------	------------	------------	--------	--------

DOV5WQHRO	USD	133,333.33	LIBOR 1.34000%	2.00000%	3.34000%	04/30/2004	10/29/2004	927.77	1,125.70
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

TEREX CORP Total (USD):

		980,469.14						12,691.76	10,529.47
--	--	-------------------	--	--	--	--	--	------------------	------------------

TITAN CORP (5/02)**TERM LOAN B**

A4U65BP4N	USD	857,142.86	LIBOR 1.86000%	2.75000%	4.61000%	10/12/2004	11/12/2004	109.76	3,402.62
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	----------

C4952T62A	USD	535.71	BASE 4.75000%	2.00000%	6.75000%	09/27/2002		0.24	9.08
-----------	-----	--------	---------------	----------	----------	------------	--	------	------

CPK62TBO7	USD	608,571.43	LIBOR 1.70000%	2.75000%	4.45000%	08/26/2004	10/26/2004	4,008.12	4,986.06
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

GNK6211XK	USD	0.00	LIBOR 1.62000%	2.75000%	4.37000%	08/12/2004	10/12/2004	476.19	0.00
-----------	-----	------	----------------	----------	----------	------------	------------	--------	------

TITAN CORP (5/02) Total (USD):

		1,466,250.00						4,594.31	8,397.76
--	--	---------------------	--	--	--	--	--	-----------------	-----------------

TNP ENTERPRISE 8/03**TERM LOAN**

GNS63OJB0	USD	0.00	BASE 4.75000%	4.12500%	8.87500%	09/13/2004		6.74	6.73
-----------	-----	------	---------------	----------	----------	------------	--	------	------

GNS63OJDI	USD	655,008.42	LIBOR 1.75000%	5.12500%	6.87500%	09/13/2004	10/13/2004	3,752.65	3,752.65
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

TNP ENTERPRISE 8/03 Total (USD):

		655,008.42						3,759.39	3,759.38
--	--	-------------------	--	--	--	--	--	-----------------	-----------------

TRANSCORE HOLDING**TERM B**

8XT59C1YB	USD	3,726.00	BASE 4.75000%	1.75000%	6.50000%	01/31/2003		28.36	20.86
-----------	-----	----------	---------------	----------	----------	------------	--	-------	-------

9QN64YLOT	USD	1,410,000.00	LIBOR 1.84000%	3.25000%	5.09000%	09/30/2004	10/29/2004	2,591.66	5,781.39
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	----------

TRANSCORE HOLDING Total (USD):**1,413,726.00****2,620.02****5,802.25****TRANSDIGM****TERM**

6YW652FIU	USD	1,113,542.10	EURO	1.84000%	2.25000%	4.09000%	10/07/2004	11/08/2004	759.06	4,048.34
GG2601ABI	USD	0.00	EURO	1.36000%	2.25000%	3.61000%	07/06/2004	08/06/2004	1.54	0.00

TRANSDIGM Total (USD):**1,113,542.10****760.60****4,048.34****TRANSWESTERN PIPELINE CO****TERM LOAN**

CW4654JFU	USD	498,750.00	LIBOR	1.84000%	2.25000%	4.09000%	10/08/2004	11/08/2004	283.32	1,756.57
-----------	-----	------------	-------	----------	----------	----------	------------	------------	--------	----------

TRANSWESTERN PIPELINE CO Total (USD):**498,750.00****283.32****1,756.57****TRANSWESTERN PUBLISHING CO****FIRST LIEN**

AWA5WF8QU	USD	375,000.00	LIBOR	1.68750%	2.25000%	3.93750%	04/26/2004	04/26/2005	3,240.24	3,773.44
C3564LZSY	USD	225,000.00	LIBOR	2.18750%	2.25000%	4.43750%	09/30/2004	03/31/2005	360.55	2,551.56
C3564M00J	USD	105,000.00	LIBOR	1.81250%	2.25000%	4.06250%	09/30/2004	10/29/2004	154.04	343.62
FV35V1AIO	USD	12,187.50	BASE	4.75000%	1.00000%	5.75000%	03/30/2004		37.63	176.15

SECOND LIEN

B4162YOV2	USD	11,250.00	LIBOR	1.65000%	4.50000%	6.15000%	08/31/2004	09/30/2004	82.64	176.81
F1F5VEAL8	USD	1,485,000.00	LIBOR	1.15000%	4.50000%	5.65000%	03/30/2004	09/30/2004	22,770.00	21,441.75

TRANSWESTERN PUBLISHING CO Total (USD):**2,213,437.50****26,645.10****28,463.33****TRAVELCENTERS OF AMERICA****TERM**

AX450OZR8	USD	2.83	BASE	4.75000%	2.25000%	7.00000%	08/13/2002		-0.03	0.05
EVH60N6YA	USD	817,465.36	LIBOR	1.87000%	3.25000%	5.12000%	07/16/2004	01/14/2005	10,347.30	10,463.56
F2W5W473H	USD	122,564.04	LIBOR	1.28000%	3.25000%	4.53000%	04/20/2004	10/20/2004	1,310.92	1,418.88
H1762G84X	USD	813,984.54	LIBOR	1.72000%	3.25000%	4.97000%	08/18/2004	11/18/2004	6,293.01	10,338.51

TRAVELCENTERS OF AMERICA Total (USD):**1,754,016.77****17,951.20****22,221.00****TRIAD HOSPITALS****TERM B**

C3564M5RA	USD	3,705,388.63	LIBOR	1.84000%	2.25000%	4.09000%	09/30/2004	10/29/2004	5,472.65	12,208.23
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

CHZ62WRY3	USD	0.00	LIBOR	1.64000%	2.25000%	3.89000%	08/31/2004	09/30/2004	12,054.57	0.00	
<hr/>											
TRIAD HOSPITALS Total (USD):											
									3,705,388.63	17,527.22	12,208.23
<hr/>											
TRW AUTOMOTIVE											
TERM D-1											
DAX60FUJ0	USD	1,874,637.69	LIBOR	1.87500%	2.25000%	4.12500%	07/14/2004	01/14/2005	19,547.00	19,803.90	
<hr/>											
TRW AUTOMOTIVE Total (USD):											
									1,874,637.69	19,547.00	19,803.90
<hr/>											
TUCSON ELECTRIC 11/25/02 USD 400 MM											
TERM B CREDIT LINKED											
G17610399	USD	1,000,000.00	LIBOR	1.58625%	2.25000%	3.83625%	06/30/2004	09/30/2004	1,385.31	9,803.75	
<hr/>											
TUCSON ELECTRIC 11/25/02 USD 400 MM Total (USD):											
									1,000,000.00	1,385.31	9,803.75
<hr/>											
UNITED COMPONENTS											
TERM C											
GNK6212AH	USD	856,666.67	LIBOR	1.67000%	2.75000%	4.42000%	08/11/2004	11/12/2004	6,626.32	9,781.71	
<hr/>											
UNITED COMPONENTS Total (USD):											
									856,666.67	6,626.32	9,781.71
<hr/>											
UNITED DEFENSE											
TERM B											
C3564LRUX	USD	687,255.98	LIBOR	1.84000%	2.00000%	3.84000%	09/30/2004	10/29/2004	952.99	2,125.91	
C3564LS66	USD	787,393.50	LIBOR	1.98000%	2.00000%	3.98000%	09/30/2004	12/31/2004	1,131.66	8,008.67	
<hr/>											
UNITED DEFENSE Total (USD):											
									1,474,649.48	2,084.65	10,134.58
<hr/>											
UNITED INDUSTRIES											
US TERM LOAN											
8K15X7CJS	USD	0.00	LIBOR	1.10000%	2.50000%	3.60000%	05/07/2004	05/28/2004	2,120.69	0.00	
8K15X7CM6	USD	990,149.25	LIBOR	1.34000%	2.50000%	3.84000%	05/07/2004	10/29/2004	7,921.20	9,611.05	
A3S5ZVTSH	USD	7,350.75	LIBOR	1.59000%	2.50000%	4.09000%	06/30/2004	09/30/2004	87.69	76.83	
<hr/>											
UNITED INDUSTRIES Total (USD):											
									997,500.00	10,129.58	9,687.88
<hr/>											
UNITED RENTALS											

INITIAL TERM LOAN

DW461CZS7	USD	1,045,659.72	LIBOR	1.46000%	2.25000%	3.71000%	07/28/2004	08/31/2004	8,297.60	9,806.25
FG65T6VVX	USD	1,451,388.89	LIBOR	1.13000%	2.25000%	3.38000%	02/19/2004	05/18/2004	32,295.83	12,536.77
FG65T6VZ9	USD	1,451,388.89	LIBOR	1.19000%	2.25000%	3.44000%	02/19/2004	08/18/2004	32,869.12	12,759.32
H1Q5Y4S6F	USD	0.00	LIBOR	1.10000%	2.25000%	3.35000%	05/28/2004	06/28/2004	3,044.98	0.00

TLB CREDIT LINKED DEPOSIT

C3M5VEAXC	USD	0.00	LIBOR	1.11000%	2.25000%	3.36000%	04/01/2004	07/01/2004	4,460.34	0.00
FG65T6W3A	USD	0.00	LIBOR	1.09375%	2.25000%	3.34375%	02/19/2004	04/01/2004	3,036.59	0.00
H92602W1Q	USD	791,666.67	LIBOR	1.36125%	2.25000%	3.61125%	07/01/2004	10/01/2004	5,084.04	7,306.09

UNITED RENTALS Total (USD):

4,740,104.17 **89,088.50** **42,408.43**

UPC DISTRIBUTION**TERM C**

GNK621J5N	USD	8,958.33	LIBOR	1.82500%	5.50000%	7.32500%	08/09/2004	12/30/2004	118.48	260.66
GNK621JJ9	USD	1,773,750.01	LIBOR	1.88130%	5.50000%	7.38130%	08/09/2004	01/07/2005	23,639.38	54,916.10

UPC DISTRIBUTION Total (USD):

1,782,708.34 **23,757.86** **55,176.76**

URS (8/22/02**TERM B**

7XY64EJ1X	USD	1,401,129.62	LIBOR	1.94125%	2.00000%	3.94125%	09/24/2004	12/31/2004	2,914.50	15,032.66
-----------	-----	--------------	-------	----------	----------	----------	------------	------------	----------	-----------

URS (8/22/02 Total (USD):

1,401,129.62 **2,914.50** **15,032.66**

US INVESTIGATION SERVICES**GLS USI HOLDINGS**

B3Q61GW50	USD	495,000.00	LIBOR	1.68000%	2.50000%	4.18000%	07/30/2004	10/29/2004	4,310.63	5,230.23
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	----------

TERM C

C3564JXV2	USD	982,408.70	LIBOR	1.91000%	3.50000%	5.41000%	09/20/2004	12/20/2004	3,395.59	13,434.71
-----------	-----	------------	-------	----------	----------	----------	------------	------------	----------	-----------

US INVESTIGATION SERVICES Total (USD):

1,477,408.70 **7,706.22** **18,664.94**

UTILI CORP/AQUILA**TERM ANCA**

HN05VI8Q3	USD	581,395.35	BASE	4.75000%	3.25000%	8.00000%	03/29/2004		16,754.83	11,691.45
-----------	-----	------------	------	----------	----------	----------	------------	--	-----------	-----------

TERM ANCC

HTC5VJY6D	USD	668,604.65	BASE	4.75000%	3.25000%	8.00000%	03/29/2004		19,268.05	13,445.16
-----------	-----	------------	------	----------	----------	----------	------------	--	-----------	-----------

UTILI CORP/AQUILA Total (USD):

1,250,000.00 **36,022.88** **25,136.61**

VAIL CORP**TERM B**

DW461F2BP	USD	1,282,257.56	LIBOR 1.68000%	2.25000%	3.93000%	07/30/2004	10/29/2004	10,498.48	12,738.16
-----------	-----	--------------	----------------	----------	----------	------------	------------	-----------	-----------

VAIL CORP Total (USD):

		1,282,257.56						10,498.48	12,738.16
--	--	---------------------	--	--	--	--	--	------------------	------------------

VENETIAN (LAS VEGAS SAND)**TERM B**

DGT63UAJU	USD	431,818.19	LIBOR 1.79000%	2.50000%	4.29000%	09/13/2004	12/01/2004	1,543.75	4,065.21
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

VENETIAN (LAS VEGAS SAND) Total (USD):

		431,818.19						1,543.75	4,065.21
--	--	-------------------	--	--	--	--	--	-----------------	-----------------

VIASYSTEMS INC**TERM B**

A4U65BUJG	USD	613,832.47	LIBOR 2.24000%	4.25000%	6.49000%	10/12/2004	04/12/2005	110.66	20,140.18
-----------	-----	------------	----------------	----------	----------	------------	------------	--------	-----------

A4U65BUN5	USD	1,567.53	LIBOR 2.06000%	4.25000%	6.31000%	10/12/2004	01/12/2005	0.27	25.28
-----------	-----	----------	----------------	----------	----------	------------	------------	------	-------

VIASYSTEMS INC Total (USD):

		615,400.00						110.93	20,165.46
--	--	-------------------	--	--	--	--	--	---------------	------------------

VULCAN ENERGY CORP/PLAINS RESOURCE**TERM**

C3564JTTE	USD	786,285.71	LIBOR 1.67000%	3.25000%	4.92000%	09/02/2004	10/04/2004	4,458.30	9,886.23
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

VULCAN ENERGY CORP/PLAINS RESOURCE Total (USD):

		786,285.71						4,458.30	9,886.23
--	--	-------------------	--	--	--	--	--	-----------------	-----------------

VWR INTERNATIONAL**USD TERM LOAN**

CWA64ANHY	USD	457,666.69	LIBOR 1.84000%	2.50000%	4.34000%	09/23/2004	10/21/2004	1,103.49	1,544.88
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

VWR INTERNATIONAL Total (USD):

		457,666.69						1,103.49	1,544.88
--	--	-------------------	--	--	--	--	--	-----------------	-----------------

WARNER MUSIC GROUP**TERM B**

8KA5WN2PK	USD	562,500.00	LIBOR 1.27500%	2.75000%	4.02500%	04/26/2004	10/22/2004	5,219.92	5,785.94
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

9IU5XV9YZ	USD	1,119,375.00	LIBOR 1.56875%	2.75000%	4.31875%	05/24/2004	11/30/2004	5,774.30	25,514.37
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

CVC63BAJ5	USD	556,875.00	LIBOR 1.78125%	2.75000%	4.53125%	08/31/2004	11/24/2004	3,013.99	5,957.89
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

WARNER MUSIC GROUP Total (USD):

2,238,750.00

14,008.21 37,258.20

WASTE CONNECTIONS**TERM**

8IY62YJG4	USD	62,500.00	LIBOR 1.62000%	1.75000%	3.37000%	09/01/2004	10/01/2004	245.73	538.26
AIL62JU4Y	USD	437,500.00	LIBOR 1.68000%	1.75000%	3.43000%	08/23/2004	10/22/2004	2,125.88	2,501.04

WASTE CONNECTIONS Total (USD):

500,000.00

2,371.61 3,039.30

WELLMAN, INC**1ST LIEN**

CWJ61O25C	USD	320,000.00	LIBOR 1.69375%	4.00000%	5.69375%	08/02/2004	11/01/2004	3,644.00	4,605.61
-----------	-----	------------	----------------	----------	----------	------------	------------	----------	----------

2ND LIEN

CWJ61O2HK	USD	832,000.00	LIBOR 2.00000%	6.75000%	8.75000%	08/02/2004	11/01/2004	14,560.00	18,402.22
-----------	-----	------------	----------------	----------	----------	------------	------------	-----------	-----------

WELLMAN, INC Total (USD):

1,152,000.00

18,204.00 23,007.83

WESTERN REFINING COMPANY**TERM B**

9IG5ZVN7L	USD	700,000.00	LIBOR 1.44625%	3.50000%	4.94625%	06/30/2004	08/31/2004	6,059.16	8,752.11
BI35V8H0P	USD	80,000.00	BASE 4.75000%	2.00000%	6.75000%	03/31/2004		1,545.35	1,357.38
F1F5VEN7X	USD	80,000.00	LIBOR 1.11000%	3.50000%	4.61000%	04/05/2004	07/05/2004	1,075.67	942.49

WESTERN REFINING COMPANY Total (USD):

860,000.00

8,680.18 11,051.98

WESTERN WIRELESS CORP**TERM B**

6YW652BD5	USD	871,794.87	LIBOR 1.84000%	3.00000%	4.84000%	10/07/2004	11/08/2004	703.25	3,750.66
DGW64POGG	USD	158,149.04	LIBOR 1.84000%	3.00000%	4.84000%	09/30/2004	10/29/2004	276.41	616.61
DW560BU15	USD	0.00	LIBOR 1.37000%	3.00000%	4.37000%	07/06/2004	08/05/2004	172.75	0.00
E3C61Q582	USD	217,948.72	LIBOR 1.63000%	3.00000%	4.63000%	07/28/2004	10/28/2004	2,158.36	2,578.82
G17610Q41	USD	217,948.72	LIBOR 1.67000%	3.00000%	4.67000%	07/21/2004	10/21/2004	2,373.46	2,599.64
HND64YVP9	USD	217,948.72	LIBOR 1.84000%	3.00000%	4.84000%	10/05/2004	11/05/2004	234.42	908.36
HND64YVU4	USD	435,897.44	LIBOR 2.03000%	3.00000%	5.03000%	10/05/2004	01/05/2005	487.24	5,603.22

WESTERN WIRELESS CORP Total (USD):

2,119,687.51

6,405.89 16,057.31

WILLIAM CARTER COMPANY**TERM LOAN C**

C3564LOIW	USD	1,833,913.94	LIBOR 1.98000%	2.25000%	4.23000%	09/30/2004	12/31/2004	2,801.30	19,824.61
-----------	-----	--------------	----------------	----------	----------	------------	------------	----------	-----------

WILLIAM CARTER COMPANY Total (USD):**1,833,913.94****2,801.30****19,824.61****WILLIAM PRODUCTION RMT CO.****TERM B**

8CV5FTHM4	USD	0.00	BASE	4.75000%	1.50000%	6.25000%	06/04/2003	2.04	0.00
G8X63ZBT6	USD	1,481,306.25	LIBOR	1.78000%	2.50000%	4.28000%	09/16/2004 10/15/2004	4,754.99	5,107.21

WILLIAM PRODUCTION RMT CO. Total (USD):**1,481,306.25****4,757.03****5,107.21****YANKEENETS LLC****YH TERM**

BAX647B88	USD	94,285.71	LIBOR	1.69375%	2.50000%	4.19375%	08/02/2004 11/02/2004	790.82	1,010.49
BAX647BC1	USD	94,285.72	LIBOR	1.98625%	2.50000%	4.48625%	08/02/2004 02/02/2005	845.98	1,080.97
C3C637IQK	USD	282,857.14	LIBOR	1.79000%	2.50000%	4.29000%	09/01/2004 12/01/2004	1,415.70	3,067.35

YN TERM

CPK62SV4Z	USD	102,857.15	LIBOR	1.74000%	2.50000%	4.24000%	08/23/2004 11/23/2004	617.83	1,114.51
E2O64C727	USD	102,857.14	LIBOR	1.83250%	2.50000%	4.33250%	09/23/2004 10/25/2004	247.57	396.11
E2O64CGBV	USD	137,142.86	LIBOR	1.84000%	2.50000%	4.34000%	09/24/2004 10/25/2004	314.13	512.53
E2O64CGET	USD	480,000.00	LIBOR	1.94125%	2.50000%	4.44125%	09/24/2004 12/24/2004	1,125.12	5,388.72
HU361406D	USD	205,714.28	LIBOR	1.65000%	2.50000%	4.15000%	07/23/2004 10/22/2004	1,944.57	2,158.00

YANKEENETS LLC Total (USD):**1,500,000.00****7,301.72****14,728.68****Fund Total (USD):****289,559,807.65****1,952,916.79 2,962,726.29****Grand Total (USD):****289,559,807.65****1,952,916.79 2,962,726.29****Principal & Interest: 10/12/2004**