

Past Due Interest Payments

As of: 10/12/2004

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

Deal/Facility	Currency	Pricing	Cycle Start	Cycle Due	Accrued	Pmt	Past Due	Days Due
Loan Services Client								
Loan Status : Accrual								
ACCREDITO HEALTH								
TERM B								
CHK628W42	USD	LIBOR	08/13/2004	09/30/2004	9,626.67	0.00	9,626.67	13
Deal Total (USD):							9,626.67	

ADELPHIA DIP

TERM B

E3C5QVJMH	USD	LIBOR	01/05/2004	02/05/2004	99.17	0.00	99.17	251
G1X5R8BSW	USD	LIBOR	01/12/2004	02/12/2004	100.05	0.00	100.05	244
85M5S3V9D	USD	LIBOR	01/20/2004	02/20/2004	1,432.45	0.00	1,432.45	236
EVA5S0EBP	USD	LIBOR	01/29/2004	02/27/2004	1,356.94	0.00	1,356.94	229
E3C5QVJMH	USD	LIBOR	02/05/2004	05/05/2004	287.91	0.00	287.91	161
G1X5R8BSW	USD	LIBOR	02/12/2004	05/12/2004	290.47	0.00	290.47	154
85M5S3V9D	USD	LIBOR	02/20/2004	05/20/2004	4,158.72	0.00	4,158.72	146
EVA5S0EBP	USD	LIBOR	02/27/2004	05/27/2004	4,211.18	0.00	4,211.18	139
G1X5R8BSW	USD	LIBOR	08/12/2004	06/25/2004	296.92	0.00	296.92	110
E3C5QVJMH	USD	LIBOR	08/05/2004	06/25/2004	294.31	0.00	294.31	110
EVA5S0EBP	USD	LIBOR	08/27/2004	06/25/2004	4,304.76	0.00	4,304.76	110
E3C5QVJMH	USD	LIBOR	05/05/2004	06/25/2004	294.31	0.00	294.31	110
EVA5S0EBP	USD	LIBOR	05/27/2004	06/25/2004	4,304.75	0.00	4,304.75	110

85M5S3V9D	USD	LIBOR	08/20/2004	06/25/2004	4,251.13	0.00	4,251.13	110
G1X5R8BSW	USD	LIBOR	05/12/2004	06/25/2004	296.91	0.00	296.91	110
85M5S3V9D	USD	LIBOR	05/20/2004	06/25/2004	4,251.13	0.00	4,251.13	110

TERM B (DIP)

6YZ5XGOMD	USD	BASE	05/12/2004	06/01/2004	1,502.73	0.00	1,502.73	134
6YZ5XGOO4	USD	BASE	05/12/2004	06/30/2004	3,681.69	0.00	3,681.69	105
6YZ5XGOMD	USD	BASE	06/01/2004	09/01/2004	7,196.04	0.00	7,196.04	42
6YZ5XGOO4	USD	BASE	06/30/2004	09/30/2004	7,421.45	0.00	7,421.45	13

TL B CREDIT LINKED ESCROW

BQ258B0S3	USD	FIXED	01/31/2003	07/31/2003	9,134.62	8,557.67	576.95	440
BQ258B0S3	USD	FIXED	07/31/2003	02/02/2004	9,490.70	2,041.99	7,448.71	254
BQ258B0S3	USD	FIXED	02/02/2004	03/05/2004	1,409.93	0.00	1,409.93	222
BQ258B0S3	USD	FIXED	03/01/2004	04/01/2004	1,560.99	0.00	1,560.99	195
BQ258B0S3	USD	FIXED	04/01/2004	05/03/2004	1,611.34	0.00	1,611.34	163
BQ258B0S3	USD	FIXED	05/03/2004	06/01/2004	1,460.28	0.00	1,460.28	134
BQ258B0S3	USD	FIXED	10/01/2004	06/25/2004	1,560.99	0.00	1,560.99	110
BQ258B0S3	USD	FIXED	09/01/2004	06/25/2004	1,510.63	0.00	1,510.63	110
BQ258B0S3	USD	FIXED	07/01/2004	06/25/2004	1,611.34	0.00	1,611.34	110
BQ258B0S3	USD	FIXED	06/01/2004	06/25/2004	1,510.62	0.00	1,510.62	110
BQ258B0S3	USD	FIXED	08/02/2004	06/25/2004	1,510.63	0.00	1,510.63	110

Deal Total (USD):**71,805.43****AGCO COMPANY****U.S. TERM LOAN**

D3J5ZPZKA	USD	LIBOR	06/30/2004	09/30/2004	1,590.70	1,581.45	9.25	13
-----------	-----	-------	------------	------------	----------	----------	------	----

Deal Total (USD):**9.25****AIMCO****TERM LOAN**

BIR4SRPLR	USD	BASE	06/29/2004	09/29/2004	169.99	0.00	169.99	14
FGT5ZX1LL	USD	LIBOR	07/01/2004	10/01/2004	11,295.56	0.00	11,295.56	12

Deal Total (USD):**11,465.55****ALDERWOODS****TERM B1**

9QF62WWE7	USD	BASE	08/26/2004	09/30/2004	160.11	0.00	160.11	13
-----------	-----	------	------------	------------	--------	------	--------	----

Deal Total (USD): **160.11**

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

CWI5S5NO2	USD	LIBOR	04/01/2004	07/07/2004	1,258.69	1,245.80	12.89	98
CWI5S5NO2	USD	LIBOR	07/07/2004	10/07/2004	1,193.81	0.00	1,193.81	6

Deal Total (USD): **1,206.70**

AMF BOWLING WORLDWIDE, INC.**TERM B**

D3J5ZQ29C	USD	BASE	06/30/2004	09/30/2004	191.13	38.62	152.51	13
-----------	-----	------	------------	------------	--------	-------	--------	----

Deal Total (USD): **152.51**

AMN HEALTHCARE, INC.**TERM LOAN**

A3S5ZVEQL	USD	LIBOR	06/30/2004	09/30/2004	7,797.36	849.59	6,947.77	13
-----------	-----	-------	------------	------------	----------	--------	----------	----

Deal Total (USD): **6,947.77**

ARDENT HEALTH**TERM LOAN**

86062RG96	USD	BASE	08/23/2004	09/30/2004	1,256.83	0.00	1,256.83	13
-----------	-----	------	------------	------------	----------	------	----------	----

Deal Total (USD): **1,256.83**

ASSOCIATE MATERIALS 8/03**USD TERM LOAN**

9IG5YUI83	USD	LIBOR	06/10/2004	07/12/2004	1,911.58	1,654.74	256.84	93
-----------	-----	-------	------------	------------	----------	----------	--------	----

Deal Total (USD): **256.84**

ATKINS NUTRITIONALS**FIRST LIEN**

A3S5ZVB8E	USD	LIBOR	06/30/2004	09/30/2004	12,299.65	0.00	12,299.65	13
-----------	-----	-------	------------	------------	-----------	------	-----------	----

Deal Total (USD): 12,299.65

ATRIUM COMPANIES**TERM LOAN**

F9R5ZPWVZ	USD	LIBOR	06/30/2004	09/30/2004	133.21	0.00	133.21	13
E2E64EKEG	USD	BASE	09/01/2004	09/30/2004	121.47	0.00	121.47	13

Deal Total (USD): 254.68

BLOCK COMMUNICATIONS**TERM B**

DVW5VI195	USD	LIBOR	03/31/2004	06/30/2004	4,549.03	0.00	4,549.03	105
DVW5VI195	USD	LIBOR	06/30/2004	09/30/2004	4,599.01	0.00	4,599.01	13

Deal Total (USD): 9,148.04

BORGATA/MARINA**TERM LOAN B**

76G5ZZCM2	USD	LIBOR	06/30/2004	09/30/2004	7,120.53	0.00	7,120.53	13
B3T5VNZZA	USD	LIBOR	06/30/2004	09/30/2004	6,332.16	0.00	6,332.16	13

Deal Total (USD): 13,452.69

BWAY CORPORATION**TERM LOAN B**

8Y461TVCI	USD	LIBOR	08/09/2004	10/12/2004	2,364.44	0.00	2,364.44	1
AQF63J9O0	USD	LIBOR	09/09/2004	10/12/2004	33.10	0.00	33.10	1
AQF63J96P	USD	LIBOR	09/09/2004	10/12/2004	132.41	0.00	132.41	1

Deal Total (USD): 2,529.95

CACI INTERNATIONAL**TERM LOAN**

8JM61S2QI	USD	LIBOR	08/09/2004	09/30/2004	19.25	0.00	19.25	13
-----------	-----	-------	------------	------------	-------	------	-------	----

Deal Total (USD): 19.25

CB RICHARD ELLIS SERVICES, INC. 3

TERM LOAN

9Q25ZD2TN	USD	LIBOR	06/18/2004	08/16/2004	926.73	0.00	926.73	58
-----------	-----	-------	------------	------------	--------	------	--------	----

TERMINATED TERM LOAN

F2X5PN1YC	USD	BASE	03/31/2004	06/30/2004	767.32	47.96	719.36	105
-----------	-----	------	------------	------------	--------	-------	--------	-----

Deal Total (USD):**1,646.09****CELANESE AG****TERM B FUNDED**

FO25YWICG	USD	LIBOR	06/09/2004	09/30/2004	910.96	910.53	0.43	13
-----------	-----	-------	------------	------------	--------	--------	------	----

FVD60F9PK	USD	LIBOR	07/08/2004	09/30/2004	2,100.26	2,099.28	0.98	13
-----------	-----	-------	------------	------------	----------	----------	------	----

BBP60BUFZ	USD	LIBOR	07/06/2004	09/30/2004	1,959.80	1,958.89	0.91	13
-----------	-----	-------	------------	------------	----------	----------	------	----

Deal Total (USD):**2.32****CENTENNIAL CELLULAR OPERATING CO****TERM LOAN**

F1F5VEI8N	USD	LIBOR	06/30/2004	09/30/2004	9,092.92	0.00	9,092.92	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD):**9,092.92****CENTENNIAL CELLULAR-PR-RM****TRANCHE B**

H1P5N02FP	USD	LIBOR	08/29/2003	12/01/2003	180.84	175.06	5.78	317
-----------	-----	-------	------------	------------	--------	--------	------	-----

GU15IYHX5	USD	LIBOR	08/06/2004	02/06/2004	10,913.75	0.00	10,913.75	250
-----------	-----	-------	------------	------------	-----------	------	-----------	-----

GU15IYHX5	USD	LIBOR	02/06/2004	02/06/2004	10,795.12	0.00	10,795.12	250
-----------	-----	-------	------------	------------	-----------	------	-----------	-----

GU15IYHX5	USD	LIBOR	08/07/2003	02/06/2004	10,905.09	0.00	10,905.09	250
-----------	-----	-------	------------	------------	-----------	------	-----------	-----

H1P5N02FP	USD	LIBOR	12/01/2003	02/09/2004	175.06	0.00	175.06	247
-----------	-----	-------	------------	------------	--------	------	--------	-----

F1F5VEHRW	USD	BASE	02/06/2004	05/06/2004	1,579.78	0.00	1,579.78	160
-----------	-----	------	------------	------------	----------	------	----------	-----

H1P5N02FP	USD	LIBOR	03/01/2004	06/01/2004	176.99	0.00	176.99	134
-----------	-----	-------	------------	------------	--------	------	--------	-----

F1F5VEHRW	USD	BASE	05/06/2004	08/06/2004	1,654.38	0.00	1,654.38	68
-----------	-----	------	------------	------------	----------	------	----------	----

H1P5N02FP	USD	LIBOR	06/01/2004	08/30/2004	173.14	0.00	173.14	44
-----------	-----	-------	------------	------------	--------	------	--------	----

TRANCHE C

H1P5N01N0	USD	LIBOR	08/29/2003	12/01/2003	265.97	257.48	8.49	317
-----------	-----	-------	------------	------------	--------	--------	------	-----

H1P5N01N0	USD	LIBOR	12/01/2003	02/27/2004	257.48	0.00	257.48	229
-----------	-----	-------	------------	------------	--------	------	--------	-----

H1P5N030H	USD	LIBOR	12/04/2003	03/04/2004	2,218.77	0.00	2,218.77	223
-----------	-----	-------	------------	------------	----------	------	----------	-----

H8A5L63JH	USD	LIBOR	12/18/2003	03/18/2004	5,259.15	0.00	5,259.15	209
-----------	-----	-------	------------	------------	----------	------	----------	-----

H1P5N01N0	USD	LIBOR	03/01/2004	06/01/2004	260.31	0.00	260.31	134
-----------	-----	-------	------------	------------	--------	------	--------	-----

H1P5N030H	USD	LIBOR	03/04/2004	06/04/2004	2,243.15	0.00	2,243.15	131
-----------	-----	-------	------------	------------	----------	------	----------	-----

H8A5L63JH	USD	LIBOR	03/18/2004	06/18/2004	5,316.94	0.00	5,316.94	117
H1P5N01N0	USD	LIBOR	06/01/2004	08/30/2004	254.65	0.00	254.65	44
H1P5N030H	USD	LIBOR	06/04/2004	09/07/2004	2,316.30	0.00	2,316.30	36
H8A5L63JH	USD	LIBOR	06/18/2004	09/20/2004	5,432.53	0.00	5,432.53	23

Deal Total (USD): **59,946.86**

CENTERPOINT ENERGY

TERM LOAN

CWL5VNNUU	USD	LIBOR	07/09/2004	10/08/2004	11,840.64	0.00	11,840.64	5
-----------	-----	-------	------------	------------	-----------	------	-----------	---

Deal Total (USD): **11,840.64**

CENTRAL GARDEN AND PET COMPANY

TERM B

CHZ62WV7J	USD	LIBOR	08/31/2004	09/30/2004	3,610.41	0.00	3,610.41	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): **3,610.41**

CKE RESTAURANTS

TERM

CWA64AWGR	USD	LIBOR	09/07/2004	10/07/2004	1,865.55	0.00	1,865.55	6
-----------	-----	-------	------------	------------	----------	------	----------	---

Deal Total (USD): **1,865.55**

CONNECTICARE

TERM LOAN

D2X5NQR9P	USD	LIBOR	04/30/2004	08/02/2004	4,796.77	4,643.69	153.08	72
7YJ633YX2	USD	LIBOR	08/31/2004	09/30/2004	2,526.56	0.00	2,526.56	13

Deal Total (USD): **2,679.64**

CONSOL ENERGY INC

TRANCHE B CREDIT LINKED

EGG602Z28	USD	LIBOR	07/01/2004	08/02/2004	1,980.37	0.00	1,980.37	72
9PV639HK8	USD	LIBOR	08/02/2004	09/01/2004	827.78	0.00	827.78	42
BIV63IRRF	USD	LIBOR	09/01/2004	10/01/2004	916.67	0.00	916.67	12

Deal Total (USD): 3,724.82

CROSS COUNTRY HEALTH**TERM B**

CHZ62X0P3	USD	LIBOR	08/31/2004	09/30/2004	130.40	0.00	130.40	13
-----------	-----	-------	------------	------------	--------	------	--------	----

Deal Total (USD): 130.40

CUMULUS MEDIA, INC**TERM E**

FU2610G88	USD	LIBOR	07/20/2004	08/16/2004	2,535.30	0.00	2,535.30	58
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 2,535.30

DAVITA (4/30/02)**NEW TERM B**

BI35V8MD8	USD	LIBOR	06/30/2004	09/30/2004	2,637.36	0.00	2,637.36	13
-----------	-----	-------	------------	------------	----------	------	----------	----

G2963W0QH	USD	LIBOR	06/30/2004	09/30/2004	3,229.93	0.00	3,229.93	13
-----------	-----	-------	------------	------------	----------	------	----------	----

G2963W0J3	USD	LIBOR	06/30/2004	09/30/2004	2,993.11	0.00	2,993.11	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 8,860.40

DAY INTNL GROUP**TERM C**

H1Q5Y4MQC	USD	BASE	05/28/2004	06/30/2004	255.96	0.00	255.96	105
-----------	-----	------	------------	------------	--------	------	--------	-----

TERM LOAN B

9JC5VAP1O	USD	LIBOR	03/31/2004	06/30/2004	1,168.75	0.00	1,168.75	105
-----------	-----	-------	------------	------------	----------	------	----------	-----

6Y35LBKKS	USD	BASE	03/31/2004	06/30/2004	357.96	0.00	357.96	105
-----------	-----	------	------------	------------	--------	------	--------	-----

Deal Total (USD): 1,782.67

DELMONTE CORP**TERM LOAN B**

AWT5ZXKCR	USD	LIBOR	06/30/2004	09/30/2004	3,710.83	0.00	3,710.83	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 3,710.83

DEXMEDIA EAST

TERM LOAN B

B3X5YZZJ5	USD	LIBOR	06/11/2004	07/12/2004	62.83	0.00	62.83	93
HMT5ZNOL0	USD	LIBOR	06/18/2004	07/19/2004	69.77	0.00	69.77	86
GG2601ATP	USD	LIBOR	06/30/2004	07/30/2004	106.39	0.00	106.39	75
B3X5YZZOR	USD	LIBOR	06/11/2004	08/09/2004	1,033.18	0.00	1,033.18	65
D9D60A8Y7	USD	LIBOR	07/08/2004	08/09/2004	73.96	0.00	73.96	65
GG2601AZ7	USD	LIBOR	06/30/2004	09/30/2004	324.56	0.00	324.56	13
B3X5YZZJ5	USD	LIBOR	07/12/2004	10/12/2004	186.46	0.00	186.46	1

Deal Total (USD):**1,857.15****DEXMEDIA WEST****TERM A**

GGD5ZXBS5	USD	LIBOR	06/11/2004	07/08/2004	974.02	0.00	974.02	97
GGD5ZXC0E	USD	LIBOR	06/11/2004	07/12/2004	566.74	0.00	566.74	93
CP05ZXSDL	USD	LIBOR	06/18/2004	07/19/2004	518.04	0.00	518.04	86
FGT5ZXRBO	USD	LIBOR	06/25/2004	07/26/2004	1,544.15	0.00	1,544.15	79
9Q960AK4G	USD	LIBOR	06/30/2004	07/30/2004	897.50	0.00	897.50	75
CP05ZXSLV	USD	LIBOR	06/18/2004	09/20/2004	1,419.31	0.00	1,419.31	23
9Q960AKB2	USD	LIBOR	06/30/2004	09/30/2004	2,934.86	0.00	2,934.86	13
GGD5ZXBS5	USD	LIBOR	07/08/2004	10/08/2004	3,650.99	0.00	3,650.99	5
GGD5ZXC0E	USD	LIBOR	07/12/2004	10/12/2004	1,826.66	0.00	1,826.66	1

TERM B

FU15XIC1T	USD	LIBOR	05/17/2004	06/18/2004	457.98	0.00	457.98	117
HM05ZVTOJ	USD	LIBOR	06/11/2004	07/08/2004	1,036.46	0.00	1,036.46	97
HM05ZVTW5	USD	LIBOR	06/11/2004	07/12/2004	697.72	0.00	697.72	93
CP05ZXRSM	USD	LIBOR	06/18/2004	07/19/2004	630.25	0.00	630.25	86
9Q960AMHJ	USD	LIBOR	06/25/2004	07/26/2004	1,644.93	0.00	1,644.93	79
9Q960AJMH	USD	LIBOR	06/30/2004	07/30/2004	953.58	0.00	953.58	75
CP05ZXS09	USD	LIBOR	06/18/2004	09/20/2004	1,221.03	0.00	1,221.03	23
9Q960AJAI	USD	LIBOR	06/30/2004	09/30/2004	3,127.94	0.00	3,127.94	13
HM05ZVTOJ	USD	LIBOR	07/08/2004	10/08/2004	3,886.80	0.00	3,886.80	5
HM05ZVTW5	USD	LIBOR	07/12/2004	10/12/2004	2,249.72	0.00	2,249.72	1

Deal Total (USD):**30,238.68****DOBSON****REVOLVER**

DW360R6PQ	USD	BASE	06/14/2004	06/30/2004	23.87	0.00	23.87	105
-----------	-----	------	------------	------------	-------	------	-------	-----

TERM B LOAN

9PU5NBVRW	USD	BASE	03/31/2004	06/30/2004	5.03	0.00	5.03	105
8C35XROUD	USD	LIBOR	05/20/2004	07/20/2004	4,482.17	0.00	4,482.17	85

Deal Total (USD): **4,511.07**

DR. PEPPER**TRANCHE B TERM LOAN**

G2963VV4X	USD	LIBOR	06/24/2004	07/26/2004	27.70	0.00	27.70	79
-----------	-----	-------	------------	------------	-------	------	-------	----

Deal Total (USD): **27.70**

DRESSER INC.**TERM LOAN C**

FO15Y86NX	USD	LIBOR	06/01/2004	07/01/2004	1,562.36	1,553.75	8.61	104
-----------	-----	-------	------------	------------	----------	----------	------	-----

Deal Total (USD): **8.61**

DS WATERS**TERM LOAN B**

F9R5ZPS82	USD	LIBOR	06/30/2004	09/30/2004	1,771.00	0.00	1,771.00	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): **1,771.00**

EAGLE PICHER**TRANCHE B TERM LOAN**

HM05U3ZJA	USD	LIBOR	03/10/2004	06/10/2004	10,617.26	10,452.26	165.00	125
-----------	-----	-------	------------	------------	-----------	-----------	--------	-----

Deal Total (USD): **165.00**

ENERSYS (FKA YUASA)**1ST LIEN**

94R5WUG4R	USD	LIBOR	05/05/2004	08/05/2004	2,365.94	0.00	2,365.94	69
CWL5VN8XB	USD	LIBOR	04/05/2004	08/05/2004	3,147.65	3,121.85	25.80	69
H92602TF9	USD	LIBOR	07/06/2004	08/06/2004	1,408.35	0.00	1,408.35	68

TERM B

HTT62YU63	USD	LIBOR	08/27/2004	09/20/2004	1,430.14	0.00	1,430.14	23
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 5,230.23

FAIRPOINT COMMUNICATIONS**TERM C**

G8H5P2T47	USD	BASE	06/01/2004	09/01/2004	1,853.57	0.00	1,853.57	42
-----------	-----	------	------------	------------	----------	------	----------	----

Deal Total (USD): 1,853.57

FLEMING COMPANIES (JUNE 2002)**TERM B**

84Z5MWU2P	USD	BASE	06/01/2004	08/30/2004	2,419.63	2,287.33	132.30	44
-----------	-----	------	------------	------------	----------	----------	--------	----

Deal Total (USD): 132.30

FLOWSERVE**TERM A**

CHK628MFA	USD	LIBOR	07/02/2004	07/22/2004	33.39	0.00	33.39	83
-----------	-----	-------	------------	------------	-------	------	-------	----

95M6231Q2	USD	LIBOR	07/22/2004	07/30/2004	544.06	0.00	544.06	75
-----------	-----	-------	------------	------------	--------	------	--------	----

CH460HOG7	USD	LIBOR	07/14/2004	09/13/2004	1,748.84	0.00	1,748.84	30
-----------	-----	-------	------------	------------	----------	------	----------	----

CHK628R69	USD	LIBOR	08/13/2004	09/30/2004	2,803.12	0.00	2,803.12	13
-----------	-----	-------	------------	------------	----------	------	----------	----

GG057MYMK	USD	BASE	06/30/2004	09/30/2004	57.35	0.00	57.35	13
-----------	-----	------	------------	------------	-------	------	-------	----

TERM C

95M623AV4	USD	LIBOR	08/13/2004	09/30/2004	206.85	0.00	206.85	13
-----------	-----	-------	------------	------------	--------	------	--------	----

H2157KRX5	USD	BASE	06/30/2004	09/30/2004	3.67	0.00	3.67	13
-----------	-----	------	------------	------------	------	------	------	----

Deal Total (USD): 5,397.28

GEORGIA GULF (8/14/02)**TERM D**

F9I5R2HRL	USD	BASE	03/31/2004	06/02/2004	131.49	0.00	131.49	133
-----------	-----	------	------------	------------	--------	------	--------	-----

H1Q5Y4KWE	USD	LIBOR	05/28/2004	06/30/2004	1,927.86	119.54	1,808.32	105
-----------	-----	-------	------------	------------	----------	--------	----------	-----

BAX64743R	USD	LIBOR	06/30/2004	07/29/2004	1,829.72	0.00	1,829.72	76
-----------	-----	-------	------------	------------	----------	------	----------	----

FH6647432	USD	LIBOR	07/29/2004	08/31/2004	1,850.06	0.00	1,850.06	43
-----------	-----	-------	------------	------------	----------	------	----------	----

FH66475J8	USD	LIBOR	08/31/2004	09/29/2004	1,330.78	0.00	1,330.78	14
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 6,950.37

GRAPHIC PACKAGING (8/8/03)

TERM B

GG2600T35	USD	LIBOR	07/01/2004	10/01/2004	3,260.15	0.00	3,260.15	12
GG2600THF	USD	LIBOR	07/01/2004	10/01/2004	24,195.80	0.00	24,195.80	12

Deal Total (USD): **27,455.95**

GRAY TELEVISION**INCREMENTAL TL**

FO15Y88MJ	USD	BASE	05/27/2004	06/30/2004	9,599.27	282.33	9,316.94	105
FO15Y890B	USD	BASE	05/27/2004	06/30/2004	1,548.27	45.54	1,502.73	105

Deal Total (USD): **10,819.67**

GREEN VALLEY RANCH**TERM B**

A3S5ZVRPP	USD	LIBOR	06/30/2004	09/30/2004	7,718.28	0.00	7,718.28	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): **7,718.28**

HANGER ORTHOPEDIC**TERM LOAN B**

A3S5ZVOET	USD	LIBOR	06/30/2004	09/30/2004	4,712.23	0.00	4,712.23	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): **4,712.23**

HELM HOLDING**REVOLVER**

9QL5RE6IL	USD	BASE	01/15/2004	03/31/2004	240.67	239.13	1.54	196
95G5XK8GU	USD	LIBOR	05/19/2004	06/18/2004	235.51	0.00	235.51	117
9QL5RE6IL	USD	BASE	03/31/2004	06/30/2004	345.57	341.20	4.37	105

TERM LOAN B

94T63KNAW	USD	LIBOR	09/09/2004	10/12/2004	4,698.67	0.00	4,698.67	1
-----------	-----	-------	------------	------------	----------	------	----------	---

TERM LOAN C

94T63KN24	USD	LIBOR	09/09/2004	10/12/2004	4,530.63	0.00	4,530.63	1
-----------	-----	-------	------------	------------	----------	------	----------	---

TERMINATED TERM A

BBG5UKT0Y	USD	LIBOR	03/19/2004	06/18/2004	5,443.24	0.00	5,443.24	117
-----------	-----	-------	------------	------------	----------	------	----------	-----

Deal Total (USD): **14,913.96**

HERCULES INC**TERM B LOAN**

9IW5ZQ7XG	USD	LIBOR	06/30/2004	09/30/2004	1,321.63	1,231.63	90.00	13
GMV5W2KF9	USD	LIBOR	07/08/2004	10/08/2004	18,468.75	17,062.50	1,406.25	5

Deal Total (USD):**1,496.25****HUNTSMAN INTL****TERMINATED TERM B**

95G5TWML9	USD	EURO	06/08/2004	09/08/2004	599.38	0.00	599.38	35
-----------	-----	------	------------	------------	--------	------	--------	----

Deal Total (USD):**599.38****ILC INDUSTRIES****SECOND LIEN**

D3J5ZPXD4	USD	LIBOR	06/30/2004	09/30/2004	9,374.10	0.00	9,374.10	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD):**9,374.10****INSIGHT HEALTH SERVICES****TERM B**

94J5V7CHK	USD	EURO	03/31/2004	06/30/2004	22,723.28	0.00	22,723.28	105
AWT5ZX15	USD	EURO	06/30/2004	09/30/2004	25,281.24	0.00	25,281.24	13

Deal Total (USD):**48,004.52****INVISTA****TERM B-1**

DW461D2US	USD	LIBOR	07/29/2004	09/30/2004	10,391.43	0.00	10,391.43	13
-----------	-----	-------	------------	------------	-----------	------	-----------	----

TERM B-2

DW461D7SE	USD	LIBOR	07/29/2004	09/30/2004	4,579.27	0.00	4,579.27	13
-----------	-----	-------	------------	------------	----------	------	----------	----

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

9IG5ZVWVA	USD	BASE	06/30/2004	09/30/2004	1,553.17	0.00	1,553.17	13
-----------	-----	------	------------	------------	----------	------	----------	----

Deal Total (USD): 1,553.17

ISLE OF CAPRI BLACK HAWK LLC**TERM LOAN C**

H0P60DVMH	USD	LIBOR	07/13/2004	10/12/2004	439.49	0.00	439.49	1
-----------	-----	-------	------------	------------	--------	------	--------	---

Deal Total (USD): 439.49

ISLE OF CAPRI CASINOS**TERM LOAN B**

95G5TWNF5	USD	LIBOR	03/08/2004	09/03/2004	4,276.11	2,173.89	2,102.22	40
DW461FC2I	USD	LIBOR	07/30/2004	09/30/2004	3,707.89	0.00	3,707.89	13

Deal Total (USD): 5,810.11

JEAN COUTU**TERM B**

7YJ633URK	USD	LIBOR	08/31/2004	09/30/2004	3,281.25	0.00	3,281.25	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 3,281.25

JUNO LIGHTING**TERM LOAN B**

H0J4TYC8H	USD	BASE	03/01/2004	05/28/2004	2,098.30	0.00	2,098.30	138
-----------	-----	------	------------	------------	----------	------	----------	-----

Deal Total (USD): 2,098.30

KENAN**TERM LOAN**

G17610N3E	USD	LIBOR	07/22/2004	09/30/2004	13,992.71	0.00	13,992.71	13
-----------	-----	-------	------------	------------	-----------	------	-----------	----

Deal Total (USD): 13,992.71

KEYSTONE FOODS INTERMEDIATE LLC**TERM B**

9QC62LDOD	USD	LIBOR	08/23/2004	09/30/2004	3,532.81	0.00	3,532.81	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 3,532.81

KOCH**LC FACILITY DEPOSITS**

HTX5XIFAC	USD	LIBOR	05/10/2004	06/01/2004	224.93	0.00	224.93	134
HTX5XIFAC	USD	LIBOR	06/01/2004	09/01/2004	306.72	0.00	306.72	42
C2X60EG7O	USD	LIBOR	07/01/2004	10/01/2004	1,018.59	0.00	1,018.59	12
C2X60EG7O	USD	LIBOR	10/01/2004	10/04/2004	34.53	0.00	34.53	9

TERM B

E2E64EMOJ	USD	LIBOR	06/30/2004	09/30/2004	4,698.77	0.00	4,698.77	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 6,283.54

LOEWS**CLOSING DATE TERM LOAN**

95M6237NV	USD	BASE	08/10/2004	09/30/2004	1,005.46	0.00	1,005.46	13
-----------	-----	------	------------	------------	----------	------	----------	----

Deal Total (USD): 1,005.46

MCC IOWA (MEDIACOM)**TERM B**

95G5TWFND	USD	LIBOR	03/08/2004	06/08/2004	16,189.44	0.00	16,189.44	127
-----------	-----	-------	------------	------------	-----------	------	-----------	-----

Deal Total (USD): 16,189.44

MICHAEL FOOD INC**FLOATER TERM LOAN**

C495ORPJ4	USD	LIBOR	05/20/2004	08/20/2004	6,662.01	0.00	6,662.01	54
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): 6,662.01

NALCO**TERM LOAN B**

9QX64AWDP	USD	BASE	09/23/2004	09/30/2004	43.49	0.00	43.49	13
-----------	-----	------	------------	------------	-------	------	-------	----

Deal Total (USD): 43.49

NEW FLYER, INC

TERM A CREDIT LINKED DEPOSIT

H92602YGF	USD	LIBOR	07/01/2004	10/01/2004	1,211.64	216.74	994.90	12
-----------	-----	-------	------------	------------	----------	--------	--------	----

Deal Total (USD): **994.90**

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

9Q960AT5T	USD	LIBOR	06/30/2004	09/30/2004	3,352.72	0.00	3,352.72	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): **3,352.72**

NORTEK**TERM LOAN**

HML63L0PN	USD	BASE	09/30/2004	09/30/2004	2,580.99	0.00	2,580.99	13
-----------	-----	------	------------	------------	----------	------	----------	----

Deal Total (USD): **2,580.99**

NRG ENERGY**CREDIT LINKED**

G2G5QVKVC	USD	FIXED	09/30/2004	03/23/2004	395.65	0.00	395.65	204
-----------	-----	-------	------------	------------	--------	------	--------	-----

G2G5QVKVC	USD	FIXED	03/31/2004	06/30/2004	292.27	265.94	26.33	105
-----------	-----	-------	------------	------------	--------	--------	-------	-----

G2G5QVKVC	USD	FIXED	06/30/2004	09/30/2004	395.65	0.00	395.65	13
-----------	-----	-------	------------	------------	--------	------	--------	----

Deal Total (USD): **817.63**

OLYMPUS CABLE HOLDINGS, LLC**TERM B**

FFV4YW6Z4	USD	BASE	07/01/2004	08/02/2004	21,857.92	21,065.57	792.35	72
-----------	-----	------	------------	------------	-----------	-----------	--------	----

FFV4YW6Z4	USD	BASE	08/02/2004	09/01/2004	20,491.80	0.00	20,491.80	42
-----------	-----	------	------------	------------	-----------	------	-----------	----

FFV4YW6Z4	USD	BASE	09/01/2004	10/01/2004	20,491.80	0.00	20,491.80	12
-----------	-----	------	------------	------------	-----------	------	-----------	----

Deal Total (USD): **41,775.95**

PANAMSAT CORP**TERM B1**

H1Q5Y4BIX	USD	BASE	05/28/2004	06/30/2004	9,852.05	3,582.56	6,269.49	105
-----------	-----	------	------------	------------	----------	----------	----------	-----

Deal Total (USD): **6,269.49**

PEABODY ENERGY**TERM B**

DW461F1EU	USD	LIBOR	07/30/2004	08/31/2004	424.69	0.00	424.69	43
-----------	-----	-------	------------	------------	--------	------	--------	----

Deal Total (USD):**424.69****PERKIN ELMER****TERM LOAN B**

F1S585GNY	USD	BASE	03/31/2004	06/30/2004	81.51	77.82	3.69	105
-----------	-----	------	------------	------------	-------	-------	------	-----

F1S585GNY	USD	BASE	06/30/2004	09/30/2004	117.54	0.00	117.54	13
-----------	-----	------	------------	------------	--------	------	--------	----

Deal Total (USD):**121.23****PLASTECH ENGINEERED PRODUCTS****TERM B**

A3S5ZV5KZ	USD	LIBOR	06/30/2004	09/30/2004	10,976.38	0.00	10,976.38	13
-----------	-----	-------	------------	------------	-----------	------	-----------	----

Deal Total (USD):**10,976.38****PROGRESSIVE MOULDED****TERM B**

DHN55ZQFF	USD	LIBOR	11/29/2002	01/31/2003	5,102.59	4,717.03	385.56	621
-----------	-----	-------	------------	------------	----------	----------	--------	-----

HLT55U4PK	USD	LIBOR	11/27/2002	02/27/2003	5,898.31	5,575.12	323.19	594
-----------	-----	-------	------------	------------	----------	----------	--------	-----

A4T5ZXAJ2	USD	LIBOR	06/30/2004	07/29/2004	3,674.71	0.00	3,674.71	76
-----------	-----	-------	------------	------------	----------	------	----------	----

TERM B-2

94R5WUAIE	USD	LIBOR	05/04/2004	06/04/2004	1,792.19	0.00	1,792.19	131
-----------	-----	-------	------------	------------	----------	------	----------	-----

DVK5H02QQ	USD	BASE	06/30/2004	08/02/2004	168.75	0.00	168.75	72
-----------	-----	------	------------	------------	--------	------	--------	----

Deal Total (USD):**6,344.40****RAINBOW MEDIA****TERM LOAN C**

HU3613YQX	USD	LIBOR	07/26/2004	08/26/2004	3,162.20	2,550.16	612.04	48
-----------	-----	-------	------------	------------	----------	----------	--------	----

Deal Total (USD):**612.04****RH DONNELLY INC**

TRANCHE B-2 TERM LOAN

HN060YBD7	USD	LIBOR	04/30/2004	06/08/2004	1,468.91	0.00	1,468.91	127
95G5TWKFP	USD	LIBOR	03/08/2004	06/08/2004	1,996.64	0.00	1,996.64	127
95H5VNTP1	USD	LIBOR	04/13/2004	07/09/2004	1,318.55	257.65	1,060.90	96
DHJ63Y00W	USD	LIBOR	06/15/2004	07/15/2004	155.84	0.00	155.84	90
DHJ63XZO5	USD	LIBOR	06/08/2004	09/08/2004	1,501.23	0.00	1,501.23	35
DHJ63Y0VA	USD	LIBOR	07/15/2004	09/08/2004	2,231.16	0.00	2,231.16	35
DHJ63Y0OP	USD	LIBOR	07/15/2004	09/21/2004	385.11	0.00	385.11	22
AWX60ADFP	USD	LIBOR	06/30/2004	09/30/2004	3,614.57	1,061.00	2,553.57	13
95H5VNTP1	USD	LIBOR	07/09/2004	10/12/2004	1,394.33	0.00	1,394.33	1

Deal Total (USD):**12,747.69****SC JOHNSON****TERM LOAN A**

GGA60G4ZK	USD	LIBOR	06/04/2004	07/02/2004	867.69	0.00	867.69	103
GGA60G4ZK	USD	LIBOR	07/02/2004	10/04/2004	2,850.97	0.00	2,850.97	9

TERM LOAN B

AQF5SBF6R	USD	LIBOR	02/03/2004	05/04/2004	16,360.80	16,360.32	0.48	162
E225VLYLA	USD	LIBOR	04/02/2004	05/04/2004	329.50	0.00	329.50	162
GGA60G4CS	USD	LIBOR	06/04/2004	07/02/2004	401.42	0.00	401.42	103
DW560BV0O	USD	LIBOR	05/04/2004	08/03/2004	15,637.11	0.00	15,637.11	71
GGA60G4CS	USD	LIBOR	07/02/2004	10/04/2004	1,318.96	0.00	1,318.96	9

Deal Total (USD):**21,406.13****SCIENTIFIC GAMES 12/02****TERM C**

A3S5ZVWOH	USD	LIBOR	06/30/2004	08/02/2004	565.22	0.00	565.22	72
-----------	-----	-------	------------	------------	--------	------	--------	----

TERM LOAN D

9Y164CIWS	USD	LIBOR	07/02/2004	07/30/2004	5,837.33	0.00	5,837.33	75
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD):**6,402.55****SEM CRUDE, LP****TERM B**

CVC639SHS	USD	BASE	09/02/2004	09/30/2004	1,713.96	0.00	1,713.96	13
-----------	-----	------	------------	------------	----------	------	----------	----

Deal Total (USD):**1,713.96**

SENSUS METERING**TERM LOAN B-1**

6KJ5T4UX8	USD	LIBOR	08/19/2004	08/20/2004	84.76	0.00	84.76	54
-----------	-----	-------	------------	------------	-------	------	-------	----

Deal Total (USD):**84.76****SILGAN HOLDING****TERM LOAN B**

AX15ZNWHL	USD	LIBOR	06/28/2004	07/28/2004	3,673.22	3,663.80	9.42	77
-----------	-----	-------	------------	------------	----------	----------	------	----

Deal Total (USD):**9.42****SIX FLAGS THEME PARKS, INC.****REVOLVER (7/02)**

DOS4YSJK6	USD	BASE	03/31/2004	06/30/2004	355.65	0.00	355.65	105
DOS4YSJK6	USD	BASE	06/30/2004	09/30/2004	786.66	44.51	742.15	13

Deal Total (USD):**1,097.80****SOLO CUP COMPANY****TERM B**

AWT5ZXJA6	USD	LIBOR	06/30/2004	09/30/2004	2,146.73	0.00	2,146.73	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD):**2,146.73****SP NEWSPRINT****TERM LOAN B**

HN060Y7JE	USD	LIBOR	07/21/2004	08/23/2004	710.17	0.00	710.17	51
BBG5UKKMA	USD	BASE	06/17/2004	09/17/2004	0.41	0.00	0.41	26

Deal Total (USD):**710.58****SPX CORPORATION 7/02****TERM LOAN B-1**

94J5V70LH	USD	LIBOR	03/31/2004	06/30/2004	19,199.92	11,711.18	7,488.74	105
D3J5ZQ2S8	USD	LIBOR	06/30/2004	07/30/2004	6,618.30	4,155.68	2,462.62	75
DW461FFZG	USD	LIBOR	07/30/2004	09/30/2004	12,699.42	8,184.08	4,515.34	13

APR61O1MB	USD	BASE	07/30/2004	09/30/2004	2,112.93	1,550.55	562.38	13
-----------	-----	------	------------	------------	----------	----------	--------	----

Deal Total (USD):							15,029.08	
--------------------------	--	--	--	--	--	--	------------------	--

STERIGENICS**TERM B**

BAS5ZMNRX	USD	LIBOR	06/22/2004	09/30/2004	51.98	0.00	51.98	13
-----------	-----	-------	------------	------------	-------	------	-------	----

Deal Total (USD):							51.98	
--------------------------	--	--	--	--	--	--	--------------	--

STEWART ENTERPRISES INC.**TERM LOAN B**

HES5U9FVA	USD	LIBOR	03/11/2004	06/11/2004	1,765.84	0.00	1,765.84	124
95M624P66	USD	LIBOR	06/11/2004	09/10/2004	1,900.27	0.00	1,900.27	33
95M624OY4	USD	LIBOR	06/11/2004	09/10/2004	939.17	50.94	888.23	33
95M624PE8	USD	LIBOR	06/11/2004	09/10/2004	1,900.27	0.00	1,900.27	33
HES5U9F9I	USD	LIBOR	09/11/2004	09/13/2004	2,176.13	0.00	2,176.13	30
HES5U9F9I	USD	LIBOR	03/11/2004	09/13/2004	3,146.46	1,288.12	1,858.34	30

Deal Total (USD):							10,489.08	
--------------------------	--	--	--	--	--	--	------------------	--

SYNAGRO TECHNOLOGIES, INC.**TERM LOAN**

9IQ526UJ5	USD	BASE	05/28/2004	07/01/2004	456.14	450.22	5.92	104
9IQ526UJ5	USD	BASE	07/01/2004	08/02/2004	71.39	0.00	71.39	72
6YZ5XGCWT	USD	LIBOR	05/17/2004	08/17/2004	8,783.30	0.00	8,783.30	57
9IQ526UJ5	USD	BASE	08/31/2004	09/30/2004	343.58	0.00	343.58	13

Deal Total (USD):							9,204.19	
--------------------------	--	--	--	--	--	--	-----------------	--

TAPCO INTERNATIONAL CORP**TERM B**

F9R5ZPUKW	USD	LIBOR	06/29/2004	09/29/2004	2,792.20	0.00	2,792.20	14
D3J5ZPU32	USD	LIBOR	06/30/2004	09/30/2004	6,829.10	0.00	6,829.10	13

TERM C

F9R5ZPVEF	USD	LIBOR	06/29/2004	09/29/2004	2,953.41	0.00	2,953.41	14
9IW5ZQ98I	USD	LIBOR	06/30/2004	09/30/2004	4,333.49	0.00	4,333.49	13

Deal Total (USD): **16,908.20**

TEKNI PLEX INC**REVOLVER**

AIZ5UVYGS	USD	LIBOR	03/23/2004	04/08/2004	581.40	0.00	581.40	188
AIZ5UVYF8	USD	LIBOR	03/23/2004	04/08/2004	657.90	0.00	657.90	188
FU15XHZLM	USD	BASE	05/14/2004	06/30/2004	317.01	0.00	317.01	105
AIZ5UVYGS	USD	LIBOR	04/08/2004	07/08/2004	3,306.71	0.00	3,306.71	97
AIZ5UVYF8	USD	LIBOR	04/08/2004	07/08/2004	3,741.81	0.00	3,741.81	97
FU15XHZLM	USD	BASE	06/30/2004	09/30/2004	130.17	0.00	130.17	13
AIZ5UVYF8	USD	LIBOR	07/08/2004	10/08/2004	3,782.93	0.00	3,782.93	5
AIZ5UVYGS	USD	LIBOR	07/08/2004	10/08/2004	3,343.05	0.00	3,343.05	5

TERM B

DW461FB7B	USD	LIBOR	07/30/2004	09/30/2004	6.41	0.00	6.41	13
-----------	-----	-------	------------	------------	------	------	------	----

Deal Total (USD): **15,867.39**

TENNECO**TERM B1 CREDIT LINKED DEPOSIT**

B3T5TUK98	USD	LIBOR	07/01/2004	08/02/2004	862.39	0.00	862.39	72
B3T5TUK98	USD	LIBOR	08/01/2004	09/01/2004	862.39	840.29	22.10	42
B3T5TUK98	USD	LIBOR	09/01/2004	10/01/2004	834.57	0.00	834.57	12

Deal Total (USD): **1,719.06**

TEREX CORP**INCREMENTAL / TERM C LOAN**

AX15PKUSQ	USD	LIBOR	12/10/2003	03/07/2004	3,256.90	0.00	3,256.90	220
AX15PKUSQ	USD	LIBOR	03/07/2004	03/08/2004	37.01	0.00	37.01	219
HMU5SS340	USD	LIBOR	03/31/2004	06/07/2004	17.53	0.00	17.53	128
AX15PKUSQ	USD	LIBOR	03/08/2004	06/07/2004	3,367.93	0.00	3,367.93	128

TERM B

94J5V7FKN	USD	LIBOR	06/30/2004	09/30/2004	2,153.48	0.00	2,153.48	13
-----------	-----	-------	------------	------------	----------	------	----------	----

Deal Total (USD): **8,832.85**

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

GNK6211XK	USD	LIBOR	08/12/2004	10/12/2004	7,073.10	6,596.91	476.19	1
-----------	-----	-------	------------	------------	----------	----------	--------	---

Deal Total (USD): 476.19

TRANSCORE HOLDING**TERM B**

8XT59C1YB	USD	BASE	08/31/2004	09/30/2004	19.61	0.00	19.61	13
-----------	-----	------	------------	------------	-------	------	-------	----

Deal Total (USD): 19.61

TRANSDIGM**TERM**

GG2601ABI	USD	EURO	07/06/2004	08/06/2004	3,470.27	3,468.73	1.54	68
-----------	-----	------	------------	------------	----------	----------	------	----

Deal Total (USD): 1.54

TRANSWESTERN PUBLISHING CO**FIRST LIEN**

FV35V1AIO	USD	BASE	06/30/2004	09/30/2004	12.74	0.00	12.74	13
-----------	-----	------	------------	------------	-------	------	-------	----

SECOND LIEN

B4162YOV2	USD	LIBOR	08/31/2004	09/30/2004	57.66	0.00	57.66	13
-----------	-----	-------	------------	------------	-------	------	-------	----

F1F5VEAL8	USD	LIBOR	06/30/2004	09/30/2004	19,740.19	0.00	19,740.19	13
-----------	-----	-------	------------	------------	-----------	------	-----------	----

Deal Total (USD): 19,810.59

TRIAD HOSPITALS**TERM B**

CHZ62WRY3	USD	LIBOR	08/31/2004	09/30/2004	12,054.57	0.00	12,054.57	13
-----------	-----	-------	------------	------------	-----------	------	-----------	----

Deal Total (USD): 12,054.57

UNITED INDUSTRIES**US TERM LOAN**

8K15X7CJS	USD	LIBOR	05/07/2004	05/28/2004	2,120.69	0.00	2,120.69	138
-----------	-----	-------	------------	------------	----------	------	----------	-----

A3S5ZVTSH	USD	LIBOR	06/30/2004	09/30/2004	76.83	0.00	76.83	13
-----------	-----	-------	------------	------------	-------	------	-------	----

Deal Total (USD): 2,197.52

UNITED RENTALS

INITIAL TERM LOAN

FG65T6VVX	USD	LIBOR	02/19/2004	05/18/2004	12,127.97	0.00	12,127.97	148
FG65T6VZ9	USD	LIBOR	02/19/2004	05/18/2004	12,343.26	0.00	12,343.26	148
FG65T6VVX	USD	LIBOR	05/18/2004	05/18/2004	136.27	0.00	136.27	148
FG65T6VZ9	USD	LIBOR	05/18/2004	05/18/2004	138.69	0.00	138.69	148
H1Q5Y4S6F	USD	LIBOR	05/28/2004	06/28/2004	3,044.98	0.00	3,044.98	107
FG65T6VVX	USD	LIBOR	05/19/2004	08/18/2004	12,400.51	0.00	12,400.51	56
FG65T6VZ9	USD	LIBOR	05/19/2004	08/18/2004	12,620.63	0.00	12,620.63	56
DW461CZS7	USD	LIBOR	07/28/2004	08/31/2004	3,663.88	0.00	3,663.88	43

TLB CREDIT LINKED DEPOSIT

FG65T6W3A	USD	LIBOR	02/19/2004	04/01/2004	3,036.59	0.00	3,036.59	195
C3M5VEAXC	USD	LIBOR	04/01/2004	07/01/2004	6,723.89	2,263.55	4,460.34	104
H92602W1Q	USD	LIBOR	07/01/2004	10/01/2004	7,306.09	3,175.02	4,131.07	12

Deal Total (USD):**68,104.19****UTILI CORP/AQUILA****TERM ANCA**

HN05VI8Q3	USD	BASE	03/31/2004	06/30/2004	10,480.21	6,564.52	3,915.69	105
HN05VI8Q3	USD	BASE	09/30/2004	07/29/2004	11,691.45	0.00	11,691.45	76
HN05VI8Q3	USD	BASE	06/30/2004	07/29/2004	11,187.09	0.00	11,187.09	76

TERM ANCC

HTC5VJY6D	USD	BASE	03/31/2004	06/30/2004	12,052.24	7,549.21	4,503.03	105
HTC5VJY6D	USD	BASE	06/30/2004	07/29/2004	12,865.16	0.00	12,865.16	76
HTC5VJY6D	USD	BASE	09/30/2004	07/29/2004	13,445.16	0.00	13,445.16	76

Deal Total (USD):**57,607.58****VULCAN ENERGY CORP/PLAINS RESOURCE****TERM**

C3564JTTE	USD	LIBOR	09/02/2004	10/04/2004	3,491.17	0.00	3,491.17	9
-----------	-----	-------	------------	------------	----------	------	----------	---

Deal Total (USD):**3,491.17****WASTE CONNECTIONS****TERM**

8IY62YJG4	USD	LIBOR	09/01/2004	10/01/2004	175.52	0.00	175.52	12
-----------	-----	-------	------------	------------	--------	------	--------	----

Deal Total (USD):**175.52**

WESTERN REFINING COMPANY**TERM B**

BI35V8H0P	USD	BASE	03/31/2004	06/30/2004	65.57	0.00	65.57	105
F1F5VEN7X	USD	LIBOR	04/05/2004	07/05/2004	932.24	881.02	51.22	100
9IG5ZVN7L	USD	LIBOR	06/30/2004	08/31/2004	5,962.98	0.00	5,962.98	43
BI35V8H0P	USD	BASE	06/30/2004	09/30/2004	1,287.98	0.00	1,287.98	13
F1F5VEN7X	USD	LIBOR	07/05/2004	10/05/2004	942.49	0.00	942.49	8

Deal Total (USD): **8,310.24**

WESTERN WIRELESS CORP**TERM B**

DW560BU15	USD	LIBOR	07/06/2004	08/05/2004	5,369.90	5,369.90	0.00	69
-----------	-----	-------	------------	------------	----------	----------	------	----

Deal Total (USD): **0.00**

WILLIAM PRODUCTION RMT CO.**TERM B**

8CV5FTHM4	USD	BASE	03/31/2004	06/30/2004	11.01	8.97	2.04	105
-----------	-----	------	------------	------------	-------	------	------	-----

Deal Total (USD): **2.04**

Accrual Total (USD): **1,070,583.99**

Fund Total (USD): **882,063.18**

Grand Total (USD): **882,063.18**

Past Due Interest Payments: 10/12/2004