



South Texas Project Electric Generating Station P.O. Box 289 Wadsworth, Texas 77483

**Attachment 1 Contains Personally Identifiable Information –
Withhold From Public Disclosure in Accordance With
10CFR2.390**

July 10, 2012
NOC-AE-12002879
File No.: D43.02
10 CFR 2.390

U. S. Nuclear Regulatory Commission
Document Control Desk
Washington, DC 20555-0001
ATTN: J. Keith Everly, Jr. (MS O-2D-15)

South Texas Project
Units 1 & 2
Docket Nos. STN 50-498, STN 50-499
Foreign Ownership, Control, or Influence (FOCI)

- References:
1. Bernard W. Stapleton to A. Wayne Harrison, request to update Foreign Ownership, Control, or Influence documentation, dated January 24, 2011
 2. A. Wayne Harrison, STP Nuclear Operating Company, to NRC Document Control Desk, "Foreign Ownership, Control, or Influence (FOCI)," dated May 19, 2011 (NOC-AE-11002657) (ML11179A011)
 3. A. Wayne Harrison, STP Nuclear Operating Company, to NRC Document Control Desk, "Foreign Ownership, Control, or Influence (FOCI)," dated September 6, 2011 (NOC-AE-11002713) (ML11256A072)

In response to Reference 1 above, STP Nuclear Operating Company (STPNOC) submitted documentation of the current status of Foreign Ownership, Control, or Influence (FOCI) for STPNOC and the three owners of the South Texas Project (References 2 and 3). A supplement to the FOCI documentation for one of the three owners, NRG Energy Inc., is attached. Also attached are the changes in the required form that identifies Owners, Officers, Directors, and Executive Personnel for STPNOC and NRG Energy Inc.

The attached forms for Owners, Officers, Directors, and Executive Personnel (ODEP) contain Personally Identifiable Information. STPNOC requests that the ODEP forms be withheld from public disclosure in accordance with 10 CFR 2.390.

There are no commitments included with this submittal.

If there are any questions, please contact Robyn Savage at (361) 972-7438.

Jamie Paul
for Mike Murray

Michael P. Murray
Manager, Regulatory Affairs

- Attachments: 1. Owners, Officers, Directors and Executive Personnel (OODEP) Form – **(PII)**
Not for Public Disclosure
2. Certificate Pertaining to Foreign Interests
3. Supplemental Information for Certificate Pertaining to Foreign Interests

cc:

(paper copy)

(electronic copy)

*transmittal letter only

*transmittal letter only

*Regional Administrator, Region IV
U. S. Nuclear Regulatory Commission
612 East Lamar Blvd., Suite 400
Arlington, Texas 76011-8064

*John Ragan
*Catherine Callaway
*Jim von Suskil
NRG South Texas LP

*Balwant K. Singal
Senior Project Manager
U.S. Nuclear Regulatory Commission
One White Flint North (MS 8B1)
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*A. H. Gutterman, Esquire
Morgan, Lewis & Bockius LLP

*Balwant K. Singal
U. S. Nuclear Regulatory Commission

*Senior Resident Inspector
U. S. Nuclear Regulatory Commission
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*Ed Alarcon
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Crain Caton & James, P.C.

*Richard A. Ratliff
Texas Department of State Health
Services

*Alice Rogers
Texas Department of State Health
Services

cc: with all Attachments

U.S. Department of Energy
Office of Safeguards and Security
ATTN: Peggy Jackson, FOCI Program Manager
Security and Emergency Management
P.O. Box 2001
Oak Ridge TN 37831

RMS with all Attachments

Attachment 2

Certificate Pertaining to Foreign Interests (2 pages)

CERTIFICATE PERTAINING TO FOREIGN INTERESTS

(Type or print all answers)

OMB No. 0704-0194
OMB approval expires
May 31, 2011

PLEASE DO NOT RETURN YOUR FORM TO THE ORGANIZATION IN THE PARAGRAPH BELOW. RETURN COMPLETED FORM TO YOUR RESPECTIVE COGNIZANT SECURITY OFFICE.

The public reporting burden for this collection of information is estimated to average 70 minutes per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing the burden, to the Department of Defense, Washington Headquarters Services, Executive Services Directorate, Information Management Division, 1155 Defense Pentagon, Washington, DC 20301-1155 (0704-0194). Respondents should be aware that notwithstanding any other provision of law, no person shall be subject to any penalty for failing to comply with a collection of information if it does not display a currently valid OMB control number.

PENALTY NOTICE

Failure to answer all questions or any misrepresentation (by omission or concealment, or by misleading, false or partial answers) may serve as a basis for denial of clearance for access to classified information. In addition, Title 18, United States Code 1001, makes it a criminal offense, punishable by a maximum of five (5) years imprisonment, \$15,000 fine

or both, knowingly to make a false statement or representation to any Department or Agency of the United States, as to any matter within the jurisdiction of any Department or Agency of the United States. This includes any statement made herein which is knowingly incorrect, incomplete or misleading in any important particular.

PROVISIONS

1. This report is authorized by the Secretary of Defense, as Executive Agent for the National Industrial Security Program, pursuant to Executive Order 12829. While you are not required to respond, your eligibility for a facility security clearance cannot be determined if you do not complete this form. The retention of a facility security clearance is contingent upon your compliance with the requirements of DoD 5220.22-M for submission of a revised form as appropriate.

2. When this report is submitted in confidence and is so marked, applicable exemptions to the Freedom of Information Act will be invoked to withhold it from public disclosure.

3. Complete all questions on this form. Mark "Yes" or "No" for each question. If your answer is "Yes" furnish in full the complete information under "Remarks."

QUESTIONS AND ANSWERS

	YES	NO
1. (Answer 1a. or 1b.) a. (For entities which issue stock): Do any foreign person(s), directly or indirectly, own or have beneficial ownership of 5 percent or more of the outstanding shares of any class of your organization's equity securities?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
b. (For entities which do not issue stock): Has any foreign person directly or indirectly subscribed 5 percent or more of your organization's total capital commitment?	<input type="checkbox"/>	<input type="checkbox"/>
2. Does your organization directly, or indirectly through your subsidiaries and/or affiliates, own 10 percent or more of any foreign interest?	<input checked="" type="checkbox"/>	<input type="checkbox"/>
3. Do any non-U.S. citizens serve as members of your organization's board of directors (or similar governing body), officers, executive personnel, general partners, regents, trustees or senior management officials?	<input checked="" type="checkbox"/>	<input type="checkbox"/>
4. Does any foreign person(s) have the power, direct or indirect, to control the election, appointment, or tenure of members of your organization's board of directors (or similar governing body) or other management positions of your organization, or have the power to control or cause the direction of other decisions or activities of your organization?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
5. Does your organization have any contracts, agreements, understandings, or arrangements with a foreign person(s)?	<input checked="" type="checkbox"/>	<input type="checkbox"/>
6. Does your organization, whether as borrower, surety, guarantor or otherwise have any indebtedness, liabilities or obligations to a foreign person(s)?	<input checked="" type="checkbox"/>	<input type="checkbox"/>
7. During your last fiscal year, did your organization derive: a. 5 percent or more of its total revenues or net income from any single foreign person?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
b. In the aggregate 30 percent or more of its revenues or net income from foreign persons?	<input type="checkbox"/>	<input checked="" type="checkbox"/>
8. Is 10 percent or more of any class of your organization's voting securities held in "nominee" shares, in "street names" or in some other method which does not identify the beneficial owner?	<input checked="" type="checkbox"/>	<input type="checkbox"/>
9. Do any of the members of your organization's board of directors (or similar governing body), officers, executive personnel, general partners, regents, trustees or senior management officials hold any positions with, or serve as consultants for, any foreign person(s)?	<input checked="" type="checkbox"/>	<input type="checkbox"/>
10. Is there any other factor(s) that indicates or demonstrates a capability on the part of foreign persons to control or influence the operations or management of your organization?	<input type="checkbox"/>	<input checked="" type="checkbox"/>

REMARKS (Attach additional sheets, if necessary, for a full detailed statement.)

Please see attached supplement.

CERTIFICATION

I CERTIFY that the entries made by me above are true, complete, and correct to the best of my knowledge and belief and are made in good faith.

WITNESSES:

June 29, 2012

(Date Certified)

By

(Signature of Authorized Contractor Representative)

Christopher O'Hara

(Typed Name of Contractor)

Interim General Counsel

(Title of Authorized Contractor Representative)

211 Carnegie Center

Princeton, NJ 08540

(Address)

NOTE: In case of a corporation, a witness is not required but the certificate below must be completed. Type or print names under all signatures.

NOTE: Contractor, if a corporation, should cause the following certificate to be executed under its corporate seal, provided that the same officer shall not execute both the Agreement and the Certificate.

CERTIFICATE

I, Brian Curci, certify that I am the Corporate Secretary
of the corporation named as Contractor herein; that Christopher C. O'Hara
who signed this certificate on behalf of the Contractor, was then Interim General Counsel
of said corporation; that said certificate was duly signed for and in behalf of said corporation by authority of its governing body, and
is within the scope of its corporate powers.

(Corporate Seal)

(Signature and Date)

Attachment 3

Supplemental Information for Certificate Pertaining to Foreign Interests (31 pages)

**NRG Energy, Inc.,
NRG Texas, LLC,
and
NRG South Texas LP**

**Supplemental Information for
Certificate Pertaining to Foreign Interests**

SF 328

June 29, 2012

**Supplemental Information for
Certificate Pertaining to Foreign Interests For**

NRG Energy, Inc., NRG Texas, LLC, and NRG South Texas LP

Question 1:

Do any foreign person(s), directly or indirectly, own or have beneficial ownership of 5% or more of the outstanding shares of any class of your organization's equity securities?

No. As of December 31, 2011, Orbis Investment Management Limited ("OIML") and Orbis Asset Management Limited ("OAML"), both located in Hamilton, Bermuda, together owned 5.3% of NRG Common stock. OIML and OAML have since reduced their position and own approximately 4.09% of NRG common stock, based upon their SEC Schedule 13F for the calendar year ending March 31, 2012.

Question 2:

Does your organization directly or indirectly through your subsidiaries and/or affiliates, own 10% or more of any foreign interest?

Yes. Attachment 1 provides a listing of NRG Energy, Inc.'s ("NRG Energy") foreign interests as of May 31, 2012, by name, country, and percentage owned or units held. In addition, Attachment 2 provides a listing of NRG Energy personnel who act as officers or directors of the foreign entities.

Question 3:

Do any non-U.S. citizens serve as members of your organization's board of directors (or similar governing body), officers, executive personnel, general partners, regents, trustees or senior management officials?

Yes. Mauricio Gutierrez, NRG's Executive Vice President and Chief Operating Officer, is a citizen of Mexico and a permanent resident of the United States.

Also, Glen Mackey, NRG's Chief Risk Officer, is a citizen of Canada, and is a resident alien of the United States.

Question 4:

Does any foreign person(s) have the power, direct or indirect, to control the election, appointment, or tenure of members of your organization's board of directors (or similar governing body) or other management positions of your organization, or have the power to control or cause the direction of other decisions or activities of your organization?

No.

Question 5:

Does your organization have any contracts, agreements, understandings, or arrangements with a foreign person(s)?

All foreign operations represent approximately 1.6% of the company's total operating revenues and approximately -5.3% of its gross income. The largest source of revenue and income from any single foreign country is the company's operations in Germany, which represent approximately 1.6% of year-to-date operating revenue (as of December 31, 2011) and approximately -3.9% of gross income.

NRG's subsidiary Nuclear Innovation North America, LLC (NINA) is a joint venture that is approximately 9.5% owned by Toshiba America Nuclear Energy Corporation (TANE), which is owned by Toshiba Corporation, a Japanese company. TANE is part of a consortium along with Stone & Webster Inc. (a Louisiana corporation which is wholly owned by The Shaw Group, Inc.) that has contracted to construct a two unit commercial nuclear power plant at the South Texas Project known as STP 3&4. TANE has provided a \$500 million credit facility to NINA in connection with the construction and Stone & Webster Inc. has provided a \$100 million credit facility to NINA.

Because the efforts at the South Texas Project involve controlled nuclear information, NINA has entered into contractual arrangements and obtained additional assurances in order to ensure compliance with the applicable export control requirements in 10 CFR Part 810.

In addition, NRG Energy has entered into various contracts for work, equipment and/or services in the United States from various companies that may be foreign owned.

Question 6:

Does your organization, whether as borrower, surety, guarantor or otherwise have any indebtedness, liabilities or obligations to a foreign person(s)?

Yes. NRG Energy maintains equity and debt ratios in the range of approximately 45% or more equity and 55% or less debt. However, the precise ratio varies from time to time. As of March 31, 2012, NRG Energy has debt in the range of \$10.2 billion, with approximately \$7.7 billion held pursuant to the terms of a Credit Agreement (approx.

\$1.6 billion) and Indenture (approximately \$6.1 billion) described in further detail below.

The remaining debt includes project level financings that include foreign debt secured by assets located outside of the United States. However, none of these financings individually involves 5% or more of the total debt of NRG Energy. Overall, NRG Energy's debt is held by more than 400 separate debt holders, domestic and foreign.

Based upon a reasonable review of lender and bondholder lists, NRG Energy estimates that all foreign debt is less than 17% of total debt, and we have not identified any single foreign lender or group under common control that holds 5% or more of the company's debt.

NRG Energy is indebted to lenders under an Amended and Restated Credit Agreement, dated as of July 1, 2011, among NRG Energy, the lending institutions parties thereto (the "Lenders"), and Citicorp North America Inc. ("Citicorp"). Citicorp is the administrative agent under the Credit Agreement. As such, Citicorp has been irrevocably designated and appointed by each Lender to act as administrative agent under the Credit Agreement. Each Lender has irrevocably authorized Citicorp to take such action on its behalf under the provisions of the Credit Agreement and to exercise such powers and perform such duties as are expressly delegated to the administrative agent by the terms of the Credit Agreement, along with such other powers as are reasonably incidental thereto. Citicorp is domiciled in the United States. Portions of the loans under the Credit Agreement may from time to time be held by foreign persons. The loan is secured by NRG Energy's equity interests in substantially all of our domestic and foreign subsidiaries, with certain exceptions. The Credit Agreement contains reporting, ratio and other standard covenants. A listing of lenders as of May 24, 2012 is provided as Attachment 3.

NRG Energy is an issuer of the notes issued under an Indenture, dated as of February 2, 2006 (as amended or supplemented from time to time, the "Indenture"), among NRG Energy, each of the guarantors party thereto and Law Debenture Trust Company of New York ("Law Debenture") as trustee. As trustee under the Indenture, Law Debenture is authorized to exercise such powers and perform such duties as are expressly delegated to the trustee by the terms of the Indenture. Law Debenture is domiciled in the United States. Portions of the notes issued under the Indenture may from time to time be held by foreign persons. The notes are unsecured obligations of NRG Energy, and the Indenture contains reporting and other standard covenants. A listing of bondholders as of February 18, 2011 is provided as Attachment 4 (NRG Energy is not aware of any material changes to this list since it was created).

NRG's subsidiary Nuclear Innovation North America, LLC (NINA) is a joint venture that is approximately 10.5% owned by Toshiba America Nuclear Energy Corporation (TANE), which is owned by Toshiba Corporation, a Japanese company. TANE is part of a consortium along with Stone & Webster Inc. (a Louisiana corporation which is wholly owned by The Shaw Group, Inc.) that has contracted to construct a two unit commercial nuclear power plant at the South Texas Project known as STP 3&4. TANE has provided a \$500 million credit facility to NINA in connection with the construction and Stone & Webster Inc. has provided a \$100 million credit facility to NINA.

Because the efforts at the South Texas Project involve controlled nuclear information, NINA has entered into contractual arrangements and obtained additional assurances in order to ensure compliance with the applicable export control requirements in 10 CFR Part 810.

Question 7:

During your last fiscal year, did your organization derive:

a. 5% or more of its total revenues or net income from any single foreign person.

No.

b. In the aggregate 30% or more of its revenues or net income from foreign persons?

No.

Question 8:

Is 10% or more of your organization's securities held in "nominee shares," in "street names" or in some other method which does not disclose the beneficial owner?

Yes. BlackRock, Inc. is the sole institutional investor that has disclosed holding 10% or more of the voting share. No investor has attempted to, or has exerted any control or influence over, appointments to management positions or influenced the policies of NRG Energy.

Question 9:

Do any of the members of your organization's board of directors (or similar governing body), officers, executive personnel, general partners, regents, trustees or senior management officials hold any positions with, or serve as consultants for, any foreign person(s)?

Yes, please see Attachment 2. In addition, NRG Energy Director Paul Hobby, a United States citizen, reports serving as a director of Saracen Offshore Ltd., an offshore hedge fund incorporated in the Cayman Island, with operations in the United States. Also, NRG Energy Director Kathleen McGinty, a United States citizen, reports serving as a director at Iberdrola USA, Inc. Iberdrola is a wholly owned subsidiary of Iberdrola SpA, an electric utility headquartered in Bilbao, Spain.

Question 10:

Is there any other factor(s) that indicates or demonstrates a capability on the part of foreign persons to control or influence the operations or management of your organization?

No.

ATTACHMENT 1

Name of NRG Foreign Entity	Domestic Jurisdiction	Name of Owner	Type	Owner Jurisdiction	Ownership Interest (%)
Kraftwerk Schkopau Betriebsgesellschaft mbH	Germany	Saale Energie GmbH	Entity	Germany	44.40
Kraftwerk Schkopau GbR	Germany	Saale Energie GmbH	Entity	Germany	41.90
Lambique Beheer B.V.	Netherlands	NRGenerating German Holdings GmbH	Entity	Switzerland	100.00
NRG Caymans-C	Cayman Islands	NRGenerating German Holdings GmbH	Entity	Switzerland	100.00
NRG Caymans-P	Cayman Islands	NRGenerating German Holdings GmbH	Entity	Switzerland	100.00
NRG Caymans Company	Cayman Islands	NRGenerating German Holdings GmbH	Entity	Switzerland	100.00
NRG Glastone Operating Services Pty Ltd	Australia	NRG Victoria I Pty Ltd	Entity	Australia	100.00
NRG Victoria I Pty Ltd	Australia	NRGenerating International B.V.	Entity	Netherlands	100.00
NRGenerating German Holdings GmbH	Switzerland	NRGenerating Luxembourg (No. 1) S.a.r.l.	Entity	Luxembourg	100.00
NRGenerating International B.V.	Netherlands	NRG International LLC	Entity	Delaware	100.00
NRGenerating Luxembourg (No. 1) S.a.r.l.	Luxembourg	NRGenerating International B.V.	Entity	Netherlands	100.00
NRGenerating Luxembourg (No. 2) S.a.r.l.	Luxembourg	NRGenerating Luxembourg (No. 1) S.a.r.l.	Entity	Luxembourg	100.00
Saale Energie GmbH	Germany	NRGenerating German Holdings GmbH	Entity	Switzerland	100.00
Saale Energie Services GmbH	Germany	NRGenerating German Holdings GmbH	Entity	Switzerland	100.00
Sachsen Holding B.V.	Netherlands	NRGenerating International B.V.	Entity	Netherlands	100.00
Sunshine State Power (No.2) BV	Netherlands	NRGenerating International B.V.	Entity	Netherlands	100.00
Sunshine State Power BV	Netherlands	NRGenerating International B.V.	Entity	Netherlands	100.00

ATTACHMENT 2

Name of NRG Foreign Entity	NRG Energy, Inc. Personnel Name	Position
Kraftwerk Schkopau Betriebsgesellschaft mbH	Bjorn Bauerfeind	Managing Director - Geschäftsführer
Lambique Beheer B.V.	Mauricio Gutierrez	Director, Supervisory Board Member
	Mauricio Gutierrez	Supervisory Board Member
NRG Gladstone Operating Services Pty Ltd	Mike Shevade	Director, Managing Director
NRGenerating German Holdings GmbH	Kevin P. Malcarney	Director
NRGenerating International B.V.	Kevin P. Malcarney	President; Managing Director, Class B; Manager
	Kevin P. Malcarney	Managing Director, Class B
NRGenerating Luxembourg (No. 1) S.a.r.l.	By NRGenerating International B.V.	Managing Director, B
NRGenerating Luxembourg (No. 2) S.a.r.l.	By NRGenerating International B.V.	Managing Director, B
Saale Energie GmbH	Kevin P. Malcarney	Managing Director
Sachsen Holding B.V.	Kevin P. Malcarney	Managing Director
Sunshine State Power (No.2) BV	Mike Shevade	Managing Director - Class B
Sunshine State Power BV	Mike Shevade	Managing Director - Class B

ATTACHMENT 3

Crifbank N.A.
Investor Contact Report (OC Report)
As Of: 24-MAY-2012
Ref No.: 0018TPR11160004
Reference Date: 05/24/2012

Tranche Ref No.: 0018TPR11160004

Tranche Name: NRG ENERGY TL B SENIOR

INVESTOR #	Investor Name	MEMORIC	Fund Manager	OTCC CODE	OPCID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CDY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057628	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1L150826		Investor Address 31 WEST 52ND STREET NEW YORK, NY 10019 DE 10019	MARKUS LANG	9045278553	7323403358	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
057858	BANK OF AMERICA N.A.	057858USD	BANK OF AMERICA N.A.	US1L000218		Investor Address 1550 GATEWAY BOULEVARD CONCORD CA 94520 US-94520	FAIR VALUE SERVING TEAM	9803864805	7046073632	USD	0.06	912,040.14	912,040.14	0.00	912,040.14
057751	WELLS FARGO BANK, N.A.	WELLSMB	Wells Fargo		1008419001	Investor Address 420 MONTGOMERY STREET SAN FRANCISCO, CA 94104 US-94104	LOAN TRADING SUPPORT	7045902871	7047150194	USD	2.80	44,421,856.15	44,421,856.15	0.00	44,421,856.15
058009	PHIC BANK, N.A.	ABYPHC	BANK			Investor Address 248 FIFTH AVENUE PITTSBURGH PA US-15222	REVETTE VICKERSTAFF	4405468870	8777187935	USD	0.13	1,994,974.87	1,994,974.87	0.00	1,994,974.87
058029	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	MMI002907	Babson Cap Mgt LLC	US1L020825		Investor Address 1295 STATE ST BOSTON, MA US-02111	CALLIE MOSES	7048057270	4132263370	USD	0.26	4,079,448.62	4,079,448.62	0.00	4,079,448.62
058033	SENIOR DEBT PORTFOLIO FORMALLY EATON VANCE PRIME FUND, INC. (EATON VANCE)	OPSDP	Eaton Vance			Investor Address 24 FEDERAL STREET BOSTON MA FOURTH FLOOR US-02110	RACHEL KATZ	6178728115	6176370635	USD	0.57	9,010,687.50	9,010,687.50	0.00	9,010,687.50
058225	EATON VANCE SENIOR INCOME TRUST (EATON VANCE)	HLEVISI	Eaton Vance			Investor Address 24 FEDERAL STREET BOSTON MA FOURTH FLOOR US-02110	RACHEL KIELY	6175988115	6179370631	USD	0.17	2,731,868.72	2,731,868.72	0.00	2,731,868.72
058251	INVESTCO VAN KAMPEN SENIOR LOAN FUND (FKA VAN KAMPEN SENIOR LOAN FUND) FKA SENIOR FLOATING RATE FUND (INVESTCO SENIOR SECURED MANAGEMENT INC)	LPVKSIL	Investco Senior Secured Mgt	US1L101529		Investor Address 11 GREENWAY PLAZA STE 2500 HOUSTON US-77048	TOM JOVIC	6306848389	2012443841	USD	0.10	1,552,253.96	1,552,253.96	0.00	1,552,253.96
058298	BELHURST CLO LTD (FKA AYALON CAPITAL LTD) (INVESTCO SENIOR SECURED MGMT INC)	ABCLT	Investco	KY1L037064	1007473156	Investor Address P.O BOX 1093GT GEORGETOWN KY	MYRTA CALVILLO	7134836224	2815427963	USD	0.14	2,186,486.82	2,186,486.82	0.00	2,186,486.82
058342	INVESTCO FLOATING RATE FUND (FKA AIM FLOATING RATE FUND)	KEAFRF	Investco Senior Secured Mgt	US1L185464	1003362052	Investor Address 11 GREENWAY PLAZA, STE. 100 SUITE 100 HOUSTON, TX US-77048	MICHELE MARION	7132144779	7138803358	USD	0.06	987,669.77	987,669.77	0.00	987,669.77
058343	EATON VANCE INSTITUTIONAL SENIOR LO FUND (EATON VANCE)	EATONAGY	Eaton Vance			Investor Address WALKER SECRETARY HOUSE, W.S WALKER CO. WALKER HOUSE GEORGE TOWN KY-02109	CHRISTOPHER BARY	0000000000	6176370628	USD	1.41	22,371,024.81	22,371,024.81	0.00	22,371,024.81
058347	MORGAN STANLEY SENIOR FUNDING INC. (MORGAN STANLEY INVESTMENT)	AMMSF	Morgan Stanley Investment	US1L227337	1002310879	Investor Address 1585 BROADWAY CO TAX DEPARTMENT 1803 BROADWAY, 25 TH FLOOR NEW YORK US-10018	MORGAN STANLEY	4436274332	7187353140	USD	0.31	4,906,510.80	4,906,510.80	0.00	4,906,510.80
058349	INVESTCO VAN KAMPEN SENIOR INCOME TRUST (FKA VAN KAMPEN SENIOR INCOME TRUST) (INVESTCO SENIOR SECURED MANAGEMENT)	IPGVKS	Investco Senior Secured Mgt	US1L020957		Investor Address 11 GREENWAY PLAZA STE 2500 HOUSTON US-77048	TOM JOVIC	6306848389	2012443842	USD	0.23	3,625,871.82	3,625,871.82	0.00	3,625,871.82
058386	EAST WEST BANK (EAST WEST)	EKEWB	EAST WEST BANK		1002013599	Investor Address 415 HUNTINGTON DRIVE SAN MARINO, CA US-91108	ANGELA LEE	6263718728	6262727088	USD	0.63	9,925,000.00	9,925,000.00	0.00	9,925,000.00
058442	EATON VA. GRAYSON & CO FUND (EATON VANCE)	ACCGR	Eaton Vance		1003265389	Investor Address 2 INTERNATIONAL PLACE 8TH FLOOR BOSTON US-02110	RACHEL KIELY	6176378189	6179370627	USD	2.19	34,757,449.75	34,757,449.75	0.00	34,757,449.75
058518	AFR - FIDELITY ADVISOR SERIES I: FIDELITY ADVISOR FLOATING RATE HIGH INCOME FUND (FIDELITY)	ACCFAS	Fidelity Investments	US1L012843		Investor Address 82 DEVONSHIRE ST BOSTON, MA US-02109	FIDELITY INVESTMENTS	0000000000	6173852818	USD	4.88	77,415,000.00	77,415,000.00	0.00	77,415,000.00
058528	DIVERSIFIED CREDIT PORTFOLIO LTD. (INVESTCO SENIOR SECURED MGMT INC)	ACROCP	Investco Senior Secured Mgt	KY1L201971		Investor Address WALKERS WALKERS HOUSE, MARY STREET GEORGE TOWN KY	MARK RYAN	6176624452	6176886665	USD	0.33	5,314,857.61	5,314,857.61	0.00	5,314,857.61
058570	NATIONWIDE MUTUAL FIRE INSURANCE CO. (NATIONWIDE LIFE INSURANCE COMPANY)	IPNATM	Nationwide Life Insurance Company			Investor Address 2 PENNS WAY US	ANGELA FARRIS	8142493398	2017192453	USD	0.63	9,925,000.00	9,925,000.00	0.00	9,925,000.00
058619	NEW YORK LIFE INSURANCE AND ANNUITY (NEW YORK LIFE INVESTMENT MGMT, LLC)	NYLIACORP	NEW YORK LIFE INVESTMENT	US1L115696	1001176476	Investor Address 51 MADISON AVENUE NEW YORK, NY 10010 US-10010	HAROLD GOLD	2125755407	2142184332	USD	0.85	10,347,487.40	10,347,487.40	0.00	10,347,487.40
058620	NEW YORK LIFE INSURANCE CO. (NEW YORK LIFE INVESTMENT MGMT, LLC)	NYLICTI	NEW YORK LIFE INVESTMENT	US1L022968	9990188123	Investor Address 51 MADISON AVENUE NEW YORK, NY 10010 US-10010	HAROLD GOLD	2125755407	2142184332	USD	0.33	5,161,317.80	5,161,317.80	0.00	5,161,317.80
058671	BILL & MELINDA GATES FOUNDATION TRUST	OPPMG	Babson	US1L037889		Investor Address 2365 CARILLON POINT KIRKLAND, WA US-98033	URSULA HAMMAN	6176621363	6174514927	USD	0.13	1,994,974.87	1,994,974.87	0.00	1,994,974.87
058718	RIVERSOURCE LIFE INSURANCE COMPANY IDS LIFE INSURANCE COMPANY	ACBIDS	RIVERSOURCE INVESTMENTS		0000861244	Investor Address 100 N SEPULVEDA BLV, SUITE 90245 EL SEGUNDO, CA 90245 US	CYNTHIA SCOTT	486-477-1947	2012443675	USD	0.11	1,712,082.50	1,712,082.50	0.00	1,712,082.50
058787	SARATOGA CLO, LIMITED (INVESTCO SENIOR SECURED MGMT INC)	AMCSAR	Investco Senior Secured Management Inc	KY1L014366	1007289614	Investor Address P.O BOX 1093GT GEORGE TOWN KY-11102	MYRTA CALVILLO	7134836224	7134378196	USD	0.08	1,312,055.23	1,312,055.23	0.00	1,312,055.23
058788	GULF STREAM-RASHINBAN CLO 2006-1 LT. (APOLLO GLOBAL MANAGEMENT LLC)	058788USD	APOLLO GLOBAL MGMT LLC	KY1L031664	1008070365	Investor Address QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY	COURTNEY DOWLING	6176036527	6863501887	USD	0.08	1,229,375.00	1,229,375.00	0.00	1,229,375.00
058804	EATON VANCE VT FLOATING-RATE INCOME FUND (EATON VANCE)	058804USD	Eaton Vance		9999999167	Investor Address 255 STATE STREET, 8TH FLOOR BOSTON, MA 02108 US	CHRISTOPHER BARRY	6179373318	6176370633	USD	0.28	4,431,587.31	4,431,587.31	0.00	4,431,587.31
058817	HEWITT'S ISLAND CLO I.R. LTD (HIGHLAND CAPITAL MANAGEMENT L.P.)	HWTISL CLO	HIGHLAND CAP MGT L.P.	KY1L005257	1003749548	Investor Address UGLAND HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY	MAX WAGENBERG	2126247783	2018223744	USD	0.03	496,250.00	496,250.00	0.00	496,250.00
058887	PIMCO PRIVATE HIGH YIELD PORTFOLIO (PIMCO)	PIMCOGP	PIMCO	US1L147803		Investor Address 842 NEWPORT CENTER DRIVE NEWPORT BEACH, CA US-92660	BANK LOAN ACCOUNTING	9499373005	1849440806	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
058941	UBS AG, STAMFORD BRANCH (UBS)	ACUBS	UBS STAMFORD BRANCH TRS	CH1L157118	1001985541	Investor Address 677 WASHINGTON BOULEVARD STAMFORD, CT CT-06907	RAYAD YADALI	2037182637	2037184541	USD	0.13	2,000,000.01	2,000,000.01	0.00	2,000,000.01
059052	EATON VANCE SENIOR FLOATING-RATE TR. (EATON VANCE)	RAEVSF	Eaton Vance			Investor Address 200 CLARENDON STREET, 5TH FLOOR BOSTON, MA 02116 US	RACHEL KATZ	6178728115	6176370630	USD	0.28	4,391,812.50	4,391,812.50	0.00	4,391,812.50

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Citibank N.A. Investor Contact Report (OC Report) As Of: 24-MAY-2012 Tranche Ref No: 001817PR111860004 Reference Date: 05/24/2012															
Tranche Ref No: 001817PR111860004 Tranche Name: WFG ENERGY TL B SENIOR															
INVESTOR #	Investor Name	MNEW/OC	Fund Manager	DTCC_CODE	SPCID	INVESTOR DETAILS	ENTITY NAME	ENTRY PHONE #	ENTRY FAX #	OCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057628	DEUTSCHE BANK AG, NEW YORK (BRANCH, DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1115826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 US-10019	MARKUS LANG	904578553	7323803359	USD	0.06	1,002,512.58	1,002,512.58	0.00	1,002,512.58
059139	WESTERN ASSET FLOATING RATE HIGH IN FUND LLC (WESTERN ASSET MANAGEMENT)	ACDWAJ	Western Asset Management Company	US1L050685		Investor Address: 117 E. COLORADO BLVD PASADENA, CA 91105 US-	SYNDICATED LOAN SERVICING	9724018521	8667009967	USD	0.25	3,970,000.00	3,970,000.00	0.00	3,970,000.00
059171	MAINSTAY FLOATING RATE FUND, A SERIES OF MAINSTAY FUNDS TRUST	AMMAIN	New York Life Insurance Company		100426362	Investor Address: 51 MADISON AVE NEW YORK, NY 10010	KEVIN CEDORCHUK	8179373520	8179370678	USD	0.64	10,163,200.00	10,163,200.00	0.00	10,163,200.00
059196	MACQUARIE FIRST TRUST GLOBAL INFRASTRUCTURE UTILITIES DIVIDEND & INCOME FUND (FOUR CORNERS)	DMFTG	Four Corners Capital Management LLC		9999942595	Investor Address: 1001 WARRENVILLE RD., SUITE 300 LISLE, IL 60532	EMILDA VALEZA	7132334444	7132334470	USD	0.12	1,980,012.56	1,980,012.56	0.00	1,980,012.56
059203	FIRST TRUST SENIOR FLOATING RATE INCOME FUND II (FKA FIRST TRUST FOUR CORNERS SENIOR FLOATING RATE INCOME FUND II) (FIRST TRUST ADVISORS LP)	FTIFR	FIRST TRUST ADVISORS LP			Investor Address: 120 E. LIBERTY DRIVE, SUITE 400 WILMINGTON, DE 19801	JEFFERY MCKEAN	5088713125	5088718004	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
059217	EATON VANCE FLOATING RATE INCOME TR (EATON VANCE)	ACCEVF	Eaton Vance			Investor Address: 255 STATE STREET 8TH FLOOR BOSTON, MA 02109	RACHEL KIELY	0000000000	8179370626	USD	0.31	4,937,687.50	4,937,687.50	0.00	4,937,687.50
059227	CM LIFE INSURANCE COMPANY	MWCM	Babson Cap Mgt LLC	US1L104830	1001101795	Investor Address: 1295 STATE STREET MIDFIELD, MA 01041 US-01111	CALLIE MOSES	7048057270	4132263370	USD	0.06	895,458.72	895,458.72	0.00	895,458.72
059270	PUTNAM FLOATING RATE INCOME FUND (PUTNAM INVESTMENTS)	PUTFLRHC	Putnam Investments		1004380955	Investor Address: ONE POST OFFICE SQUARE BOSTON, MA 02109	JOHANNA BENSMON	7127506701	8668758277	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
059287	AZORA BANK LTD	GPAOZ	Azora			Investor Address: 1-3-1, KUDAN, MINAMI CHIKUO-KU, TOKYO JP-22	MAYU SUZUKI	011813420204	011813200677	USD	1.88	29,839,836.89	29,839,836.89	0.00	29,839,836.89
059296	EATON VANCE LIMITED DURATION INCOME FUND (EATON VANCE)	EVLUSD	Eaton Vance			Investor Address: 255 STATE STREET 8TH FLOOR BOSTON, MA 02109	RACHEL KIELY	8179728115	8179370629	USD	0.30	4,714,375.00	4,714,375.00	0.00	4,714,375.00
059339	PIMCO FLOATING INCOME FUND (PIMCO)	PNLF3-US	PIMCO	US1L050919		Investor Address: CIO PACIFIC INV MGMT. CO. LLC 840 NEWPORT CENTER DR. NEWPORT BEACH, CA 92660	BANK LOAN ACCOUNTING	9499323005	8173300831	USD	0.53	8,436,250.00	8,436,250.00	0.00	8,436,250.00
059353	BALLANTYNE FUNDING LLC (BANK OF AMERICA)	ABALL	Bank Of America		1007540732	Investor Address: 401N TYRON STREET, NC-1021-03-09 CHARLOTTE, NC 28255 US-	BALLANTYNE FUNDING LLC	704-388-2548	7044990399	USD	0.31	4,962,500.00	4,962,500.00	0.00	4,962,500.00
059390	VIRTUS MULTI-SECT SHRT TERM BND FKA PRNK MULTI-SECT SHRT TERM BND FOUNFLEET ASSET MANAGEMENT	NOFDLO	NEW FLEET ASSET MGMT LLC	US1L060139	1007782522	Investor Address: 58 PROSPECT STREET HARTFORD, CT 06115	AMY KEITH	8607805815	2144425214	USD	0.28	4,486,250.00	4,486,250.00	0.00	4,486,250.00
059429	SCODGIN WORLDWIDE FUND, LTD (SCODGIN CAPITAL MANAGEMENT)	SCODG042	Scodgin Cap Mgt, LP	KY1L000499	1012290819	Investor Address: THIRD FLOOR, HARBOUR CENTRE, PO BOX 1348 GEORGETOWN KY-	BD TRADES	8662014859	8666073287	USD	0.44	6,982,412.06	6,982,412.06	0.00	6,982,412.06
059431	PIONEER FLOATING RATE TRUST (PIONEER INVESTMENT MANAGEMENT LLC)	ACCPFR	Pioneer Investment Mgt. I	US1L051047	1004512576	Investor Address: 80 STATE STREET BOSTON, MA 02109	PHILIP COLBURN	8174224565	2012443745	USD	0.05	853,550.00	853,550.00	0.00	853,550.00
059451	RACE POINT III, CLO LIMITED	AARP3	Sankaty Advisors LLC	IE1L010386		Investor Address: AIB INTERNATIONAL CENTRE (FSC DUBLIN) IE-1	PATRICK MITCHELL	3123327333	8669403858	USD	0.28	4,084,062.50	4,084,062.50	0.00	4,084,062.50
059478	BABSON CLO LTD 2005-I (BABSON CAPITAL)	CAPB05	Babson	KY1L005133	1004583952	Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY-	AMANDA LASKEY	4122348373	2018223712	USD	0.23	3,578,158.15	3,578,158.15	0.00	3,578,158.15
059491	EATON VANCE SHORT DURATION DIVERSIFIED INCOME FUND (EATON VANCE)	EVSURAT	Eaton Vance			Investor Address: 255 STATE STREET 8TH FLOOR BOSTON, MA 02109	RACHEL KIELY	8179378189	8179370651	USD	0.05	866,437.50	866,437.50	0.00	866,437.50
059493	LCM IV LTD (LYON CAPITAL MANAGEMENT LLC)	LCMIVLTD	Lyon Capital Management LLC		1004749876	Investor Address: BOUNDARY HALL, CRICKET SQUARE GEORGETOWN KY-	CLO ADMINISTRATION	7142478551	8667199298	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
059502	CENTURION CDO & LIMITED	ACCCE8	COLUMBIA MGMT INV ADVIS		1004585907	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY-	BRYAN PATRICK	713-483-4385	0	USD	0.29	4,836,937.50	4,836,937.50	0.00	4,836,937.50
059527	MALIBU CBNA LOAN FUNDING LLC	ACCMAL	Aegion Cap		1004881858	Investor Address: 390 GREENWICH ST NY NY US-10013	MALIA BAYNES	3123327323	8669403674	USD	0.31	4,962,500.00	4,962,500.00	0.00	4,962,500.00
059554	VERITAS CLO II, LTD (ALCENTRA LIMITED)	LPV2	Alcentra Inc	KY1L029778		Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY-	NANCY WAYNE	8179036533	8663509182	USD	0.18	2,481,250.00	2,481,250.00	0.00	2,481,250.00
059583	IOWA PUBLIC EMPLOYEES RETIREMENT SYSTEM	IPERS	Principal Financial Group	US1L177024		Investor Address: 2 HANSON PLACE 7TH FLOOR BROOKLYN, NY 11217	MACKENZIE VO	5153622450	2017192491	USD	0.02	331,840.76	331,840.76	0.00	331,840.76
059600	MAINSTAY VP FLOATING RATE PORTFOLIO, A SERIES OF MAINSTAY VP SERIES FUND INC	ARMVP	NEW YORK LIFE INVESTMENT	US1L026783	1006296714	Investor Address: 51 MADISON AVENUE NEW YORK, NY 10010	KEVIN CEDORCHUK	8179373520	8179370677	USD	0.41	6,555,028.80	6,555,028.80	0.00	6,555,028.80
059620	ARES ENHANCED LOAN INVESTMENT STRATEGY II LTD (ARES)	ARESENHCO	Ares	KY1L018015	1004882848	Investor Address: ELIZABETHAN SQUARE GEORGETOWN KY-	ANDRES LASSO	7122506202	8665302741	USD	0.09	1,386,500.00	1,386,500.00	0.00	1,386,500.00
059632	HAUTIQUE FUNDING LTD (INVESCO SENIOR SECURED MGMT INC)	ACSNF	Invesco Senior Secured Management Inc	KY1L021643		Investor Address: WALKER HOUSE, MARY STREET GEORGETOWN KY-	RAMON ZOLETA	7134838358	2815827373	USD	0.15	2,446,215.87	2,446,215.87	0.00	2,446,215.87
059658	CHATHAM LIGHT II CLO LTD	LPCL2	Sankaty	KY1L005695	1004864747	Investor Address: JOHN HANCOCK TOWER 200 CLARENDON STREET BOSTON, MA 02116	RENEE MERITZ	4122986772	2815826301	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
059704	APIDOS CDO II (APIDOS)	ACCAP2	Apidos		1005225548	Investor Address: QUEENS GATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY-	LOAN TRAN	7134837032	2815827841	USD	0.08	1,290,250.00	1,290,250.00	0.00	1,290,250.00
059715	BABSON CLO LTD 2005-II (BABSON CAPITAL)	S-B052	Babson	KY1L001783		Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY-	JESSICA HANSEN	4122348322	2815827827	USD	0.06	994,987.47	994,987.47	0.00	994,987.47

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Citibank N.A. Investor Contact Report (OC Report) As Of : 24-MAY-2012 Tranche Ref No : 00181PR11180004 Reference Date : 05/24/2012															
Tranche Ref No : 00181PR11180004															
Tranche Name : NRG ENERGY LTD B SENIOR															
INVESTOR #	Investor Name	MEMO/ORG	Fund Manager	DTCC CODE	OFFID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057626	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE11156826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 OE10019	MARKUS LANG	0045278553	7323603359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
059733	SILVERADO CLO 2006-I LTD	SLVRD061	Wells Cap Mgt		1007867821	Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY.	CLO ADMINISTRATION	7142478551	8665652772	USD	0.20	3,176,000.00	3,176,000.00	0.00	3,176,000.00
059751	APIDOS CDO II (APIDOS)	ACCAP3	Apidos		1007762212	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	JASON CALLEJA	7134836708	2815827937	USD	0.06	982,500.00	982,500.00	0.00	982,500.00
059755	ROCKWALL CDO LTD (HIGHLAND)	ROCK100207	Highland Capital Management LP	KY1L012717	1007473206	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	DATA TEAM	972 416-2526	12145404776	USD	0.31	4,962,500.00	4,962,500.00	0.00	4,962,500.00
059759	EATON VANCE CDO VII PLC (EATON VANCE)	059759USD	Eaton Vance		1004724854	Investor Address: 5 HARBORMASTER PLACE, I.F.S.C. DUBLIN 1, IRELAND IE1	LOUISE SEYMOUR	2078648866	2815827935	USD	0.29	4,600,287.37	4,600,287.37	0.00	4,600,287.37
059762	NANTUCKET CLO I LTD (FORTIS)	NVAN	Fortis Investment Management Inc.		1008143702	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	SYNDICATED LOAN SERVICING	8724018543	8724018555	USD	0.16	2,982,474.94	2,982,474.94	0.00	2,982,474.94
059788	CAVALRY CLO I LTD (REGIMENT CAPITAL)	ARMCAV	Regiment Capital	KY1L009775	1005252101	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	ERIC DONAGHEY	6176309516	8663508445	USD	0.19	2,979,987.47	2,979,987.47	0.00	2,979,987.47
059770	MT WILSON CLO LTD (WESTERN ASSET MANAGEMENT)	ACBMTW	Western Asset Management Company	KY1L021973		Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	JOE CHRISTIANSON	7134837878	7134378174	USD	0.09	1,488,750.00	1,488,750.00	0.00	1,488,750.00
059800	CENT CDO XI LIMITED	CHCE11	COLUMBIA MGMT INVT ADVS		1007762336	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	LETICIA LICONA	7134837070	2815827943	USD	0.25	4,044,437.50	4,044,437.50	0.00	4,044,437.50
059832	PACIFICA CDO V LTD (ALCENTRA LIMITED)	PACV082707	Alcentra Inc.	KY1L003625	1006224418	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	SAM L HUI	713 483-6236	2815827939	USD	0.15	2,372,250.00	2,372,250.00	0.00	2,372,250.00
059844	CARLYLE HIGH YIELD PARTNERS IX, LTD (CARLYLE PARTNERS)	ACHY	Carlyle Investment Management LLC			Investor Address: WALKER HOUSE 87 GEORGETOWN KY.	KARL LICHMAN	7134835481	2815827948	USD	0.21	3,377,961.21	3,377,961.21	0.00	3,377,961.21
059857	US BANK LOAN FUND(M) MASTER TRUST	EXUS	Alcentra Inc.	KY1L056058	1008544871	Investor Address: P O BOX 1003 GT GEORGETOWN KY.	SYNDICATED LOAN SERVICING	8724018543	8662250214	USD	0.02	297,750.00	297,750.00	0.00	297,750.00
059861	FRASER SULLIVAN CLO I LTD	FRASERS	Fraser Sullivan Investment Management			Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	PATRICK MITCHELL	3123327333	8666400415	USD	0.30	4,764,000.00	4,764,000.00	0.00	4,764,000.00
059862	VENTURE V CDO LTD	AMCVV	ALX Asset Management LLC	KY1L000589	1007530966	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	CHRISTINE XU	2127055340	2815829020	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
059897	ACA CLO 2006-1, LIMITED (APIDOS CAPITAL)	ACAC2	Apidos Cap Mgt LLC		1007527205	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	JASON CALLEJA	7134836708	2816579036	USD	0.06	1,191,000.00	1,191,000.00	0.00	1,191,000.00
059902	FOUR CORNERS CLO B LTD	ALFC2	FOREIGN INVESTOR			Investor Address: WALKER HOUSE, MARY STREET GEORGETOWN KY.	PATRICK MITCHELL	3123327333	8666403530	USD	0.13	1,886,243.73	1,886,243.73	0.00	1,886,243.73
059905	DRYDEN IX SENIOR LOAN FUND 2005 PLC (PRUDENTIAL)	059905USDIX	Prudential	IE1L034741	1004771792	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH ST GEORGETOWN, GRAND CAYMAN KY.	MAXUM TOMASZEWSKI	3126278613	2816673969	USD	0.11	1,712,062.50	1,712,062.50	0.00	1,712,062.50
059906	1778 CLO I	SJ1778	IWR, Hull Asset Management		1006225503	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	CHRIS CONRADY	4122348242	2815827961	USD	0.59	9,431,243.72	9,431,243.72	0.00	9,431,243.72
059907	KINGSLAND II LTD	ACSKL2	Kingland Capital Management		1007560616	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	TROY D SIMMONS	7134835856	2815827938	USD	0.23	3,725,615.58	3,725,615.58	0.00	3,725,615.58
059908	NOB HILL CLO LTD	HONOB	SCM Advisors LLC SF			Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	SARAH PRUCHA	7134838106	2815827466	USD	0.14	2,233,125.00	2,233,125.00	0.00	2,233,125.00
059911	PINEBRIDGE BANK LOAN FUND LTD (PINEBRIDGE BANK LOAN FUND LTD)(PINEBRIDGE INVESTMENTS LLC)	AIAGARA	PINEBRIDGE INVT LLC		1008114427	Investor Address: THE CIBC BUILDING, 5TH FLOOR, CIBC FINANCIAL CENTRE, 11 ROY'S DRIVE GEORGETOWN KY.	JEK CHOBUNHONG	7134836178	2815827963	USD	0.02	248,125.00	248,125.00	0.00	248,125.00
059923	DUANEI STREET CLO II LTD	ACDS82	DiMacq Altman		1007560624	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	GRANT BARFUS	7134836720	2815827970	USD	0.08	1,240,825.00	1,240,825.00	0.00	1,240,825.00
059925	280 FUNDING I	E280F1	GSO Blackstone	KY1L005372		Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	RAYMOND MOORE	7134836055	2815827971	USD	0.89	14,103,947.37	14,103,947.37	0.00	14,103,947.37
059940	GENERAL ELECTRIC PENSION TRUST	HGEPT	GE Asset Mgt		1001001074	Investor Address: 3003 SUMMER ST STAMFORD CT US-069025	NANCY GAROFALO	2036212062	2144815452	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
059943	WG HORIZONS CLO I	ACSWH	West Gate Horizons Advisors LLC		1007867021	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	ROBERT COHEN	2136213750	2136213795	USD	0.07	1,042,125.00	1,042,125.00	0.00	1,042,125.00
060011	BAKER STREET FUNDING CLO 2005-I LTD (SBX INVESTMENT ADVISORS LLC)	HBB5F	Sbx		1005252055	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	JEFF HARRISON	4122348219	2815829023	USD	0.26	4,664,750.00	4,664,750.00	0.00	4,664,750.00
060019	FAIRWAY LOAN FUNDING COMPANY (PMCO)	AESFAI	PMCO	KY1L012083	1007631562	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	BANK LOAN ACCOUNTING	8499373005	8494408260	USD	0.38	5,955,000.00	5,955,000.00	0.00	5,955,000.00
060021	JERSEY STREET CLO I LTD	EMJS	Massachusetts Financial		1007527582	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	TRACY HING	7134836174	0000000000	USD	0.16	2,524,697.22	2,524,697.22	0.00	2,524,697.22
060026	LANDMARK VII CDO LTD (ALADDIN CAPITAL)	AMLV8	Aladdin Capital	KY1L015789	1007527493	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	SU MAN LUIE	6178036459	8663508443	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00

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Citibank N.A. Investor Contact Report (OC Report) As Of: 24-MAY-2012 Tranche Ref No.: 00187PR111860004 Reference Date: 05/24/2012															
Tranche Ref No.: 00187PR111860004 Tranche Name: NRG ENERGY TL 5 SENIOR															
INVESTOR #	Investor Name	MEMORIC	Fund Manager	DTCC CODE	DFCID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LC OUTSTANDING	TOTAL OUTSTANDING
057826	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1155826		Investor Address: 31 WEST 52ND STREET, NEW YORK, NY 10019 DE-10019	MARKUS LANG	904527653	7323803359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
060327	QUALCOMM GLOBAL TRADING INC	AMCOGT	Investco Senior Secured Mgt	VG1L009991		2ND FLOOR 333 WATERFRONT WICKHAM S CAY ROAD TOWN, TORTOLA BRITISH VIRGIN ISLANDS KY.	RYAN SKIRRO	2122758895	2012443548	USD	0.65	10,345,633.95	10,345,633.95	0.00	10,345,633.95
060329	HAMLET II LTD (OCTAGON CREDIT INVESTORS)	ACCHM2	Octagon Credit Investors LLC	KY1L039663	1007638542	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	MARY SANTIANO	6178036776	8663503142	USD	0.06	866,759.42	866,759.42	0.00	866,759.42
060333	US HIGH YIELD BOND FUND I	EKUSHY	PMCO	KY1L152216		MANAGEMENT(CAYMAN) LTD ANCHORAGE CENTRE P.O. BOX 2634 GEORGETOWN, GRAND CAYMAN KY.	BANK LOAN ACCOUNTING	8496323005	8494408090	USD	0.03	496,250.00	496,250.00	0.00	496,250.00
060337	EATON VANCE CDO VII, LTD (EATON VANCE)	ARAEV8	Eaton Vance		1007628494	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	JOHN DANIEL	4122341685	3475778438	USD	0.39	6,285,218.59	6,285,218.59	0.00	6,285,218.59
060338	CARLYLE HIGH YIELD PARTNERS VIII L	CHYPM3007	Carlyle Investment Management LLC			Investor Address: WALKER HOUSE, MARY STREET, GEORGETOWN KY.	KARL LICHMAN	7134836481	2815829048	USD	0.21	3,328,366.21	3,328,366.21	0.00	3,328,366.21
060339	ROSEDALE CLO LTD	AMCROS	Precision Advisory Group Inc.		1007714927	Investor Address: WALKER HOUSE, MARY STREET, GEORGETOWN KY.	ANDREA MABASA	7132454017	7047150290	USD	0.17	2,729,375.00	2,729,375.00	0.00	2,729,375.00
060344	DRYDEN XI - LEVERAGED LOAN CDO 2006 (PRUDENTIAL)	060344/USD	Prudential	KY1L034807	1005193583	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	MICHAEL LUEHRING	3128278862	2816673960	USD	0.30	4,786,812.50	4,786,812.50	0.00	4,786,812.50
060349	LIGHTPOINT CLO V, LTD (NEUBERGER BERMAN)	ACSL5	Neuberger Berman Fixed Income LLC		1008326777	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	PATRICK MITCHELL	3123327333	8669402745	USD	0.19	3,076,750.00	3,076,750.00	0.00	3,076,750.00
060350	HEWITT'S ISLAND CLO IV LTD (LCM ASSET MANAGEMENT LLC)	HEWV42	LCM ASSET MGMT LLC	KY1L001876	1007321644	Investor Address: WALKER HOUSE, MARY STREET, GEORGETOWN, KY-19002	DEBBIE SANFIORENZO	2123567418	2123567401	USD	0.05	794,000.00	794,000.00	0.00	794,000.00
060354	MOUNTAIN CAPITAL CLO V LTD (CARLYLE INVESTMENT MANAGEMENT LLC)	ARBM05	CARLYLE INVY MGMT LLC	KY1L028697		Investor Address: 3RD FLOOR ROYAL BANK OF CANADA BUILDING, SHEDDEN ROAD, GEORGETOWN KY.	LINDA PACE	2128154968	2128134950	USD	0.10	1,538,375.00	1,538,375.00	0.00	1,538,375.00
060356	WELLS CAPITAL MANAGEMENT - 18665500	ACRWEL	Wells Capital Management			Investor Address: 525 MARKET STREET 10TH FL SAN FRANCISCO, CA 94105	WELLS CAPITAL MANAGEMENT	6172102230	2149885848	USD	0.10	1,563,187.50	1,563,187.50	0.00	1,563,187.50
060368	NACM CLO I	AANC101007	Nicholas Applegate Capital Management		1007528801	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	MARY PETERS	7134838073	2815825355	USD	0.19	2,975,012.54	2,975,012.54	0.00	2,975,012.54
060378	MACKAY SHORT DURATION ALPHA FUND (MACKAY SHIELDS LLC)	ACMSD0	Mackay Shields	KY1L020967		Investor Address: UGLAND HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	HUNZIA MAZZOCCHI	2127363832	2127350406	USD	0.04	595,500.00	595,500.00	0.00	595,500.00
060383	CITIBANK N.A. - SECONDARY TRADING	CROTDAS11	Capitol Global Markets	US1L027740		Investor Address: 2 PENNS WAY U.S.	JULIO C VELASCO	3028049038	2129040675	USD	0.02	307,043.80	307,043.80	0.00	307,043.80
060395	PHOENIX CLO I, LTD (PKA AVENUE CLO IV, LTD)	ACSA4	ING Investments LLC	KY1L005794	1007589568	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	AUDREY BAILEY	7134836362	2816673402	USD	0.13	1,885,000.00	1,885,000.00	0.00	1,885,000.00
060396	RED RIVER CLO LTD	REDUSD	Highland Capital Management LP	KY1L008638	1007529739	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	TRAVIS PUCKETT	8725605327	2145404789	USD	0.38	5,955,000.00	5,955,000.00	0.00	5,955,000.00
060401	NEW YORK LIFE INSURANCE CO. (GUARANTEED PRODUCT(S) (MACKAY SHIELDS)	ACSNYL	Mackay Shields	US1L156136	9499188129	Investor Address: 51 MADISON AVENUE, NEW YORK, NY 10010 US-10010	HUNZIA MAZZOCCHI	2127363832	2127350406	USD	0.04	694,750.00	694,750.00	0.00	694,750.00
060413	GALAXY VI CLO, LTD	AAGVI	PINEBRIDGE INVESTMENTS LLC			Investor Address: 113 SOUTH CHURCH ST, QUEENSGATE HOUSE, GEORGETOWN KY.	JACQUELINE SUAREZ	7134836181	2815825345	USD	0.03	493,756.28	493,756.28	0.00	493,756.28
060418	HALCYON S A M LBSU 2007-1 LTD (PKA HALCYON S A M LBSU CLO II LTD)	HHSL	Halcyon Restructuring Fund LP		1006956083	Investor Address: C/O WALKERS SPV LIMITED, WALKER HOUSE, 87 MARY STREET, GEORGETOWN, GRAND CAYMAN KY-115002	MALIA BAYNES	3123327323	8669407621	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
060424	BLACK DIAMOND CLO 2006-1 (CAYMAN) L (BLACK DIAMOND CAPITAL MGMT)	AMSD06102	Black Diamond Cap Mgt LLC	KY1L035452	1006252071	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	PAUL RAJ	7134836112	2815827815	USD	0.63	9,925,000.00	9,925,000.00	0.00	9,925,000.00
060433	COLUMBIA FUNDS SERIES TRUST II COLUMBIA FLOATING RATE FUND(COLUMBIA MANAGEMENT INVESTMENT ADVISORS LLC)	ACSAXP	COLUMBIA MGMT INVY ADVS			Investor Address: 145 AMERIPRISE FINANCIAL CENTER MINNEAPOLIS US-55474	CYNTHIA SCOTT	4684771947	3479623470	USD	0.10	1,612,812.50	1,612,812.50	0.00	1,612,812.50
060443	PROSPERO CLO II B V. (ALCENTRA LIMITED)	PRO2CH	Alcentra Inc.	NL1L051625	1007746721	Investor Address: FREDERIK ROESKESTRAAT 123 AMSTERDAM NL-1078EE	RAWZABA BOUDIAH	7134836228	2816673411	USD	0.07	1,091,750.00	1,091,750.00	0.00	1,091,750.00
060448	LANDMARK VII CLO LTD	DL7	Abacus Capital	KY1L015765		Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GRAND CAYMAN KY.	SU MAN LUIE	6178236459	8663508443	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
060456	PACIFICA CDO VI LTD (ALCENTRA LIMITED)	PV082607	Alcentra Inc.	KY1L001686	1005224442	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGETOWN KY.	JAY KWAN	7134836332	2815825283	USD	0.41	6,550,500.00	6,550,500.00	0.00	6,550,500.00
060460	NYLIM FLATIRON CLO 2006-1 LTD. (NEW YORK LIFE INVESTMENT MGMT, LLC)	SPNYC8	NEW YORK LIFE INVESTMENT	KY1L024374	1005208988	Investor Address: WALKER HOUSE, MARY STREET, GEORGETOWN KY.	JAN PARTLE	7134836105	2815825578	USD	0.37	5,915,300.00	5,915,300.00	0.00	5,915,300.00
060470	JOHN HANCOCK FUNDS II REAL RETURN BOND FUND (PMCO)	SPJF	PMCO	US1L156333		Investor Address: 601 CONGRESS STREET, BOSTON US-02210	BANK LOAN SETTLEMENTS	0000000000	6173300116	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
060477	TRANSAMERICA PMCO REAL RETURN TIPS (PMCO)	PMCCOTAX	PMCO	US1L032732		Investor Address: 570 CARILLON PARKWAY ST PETERSBURG FL US-33716	BANK LOAN SETTLEMENTS	8496323005	8494408092	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
060478	PVIT REAL RETURN PORTFOLIO	GPRRP	PMCO	US1L147779		Investor Address: 840 NEWPORT CENTER DRIVE US-92660	BANK LOAN ACCOUNTING	84949323005	19494408090	USD	0.44	6,947,500.00	6,947,500.00	0.00	6,947,500.00

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Tranche Name: NRG ENERGY, L.B. SENIOR															
INVESTOR #	Investor Name	MEMO	Fund Manager	DTCC CODE	SPCID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057828	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1L150826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	904527653	7323803359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
000182	PIMCO FUNDS: GIS PLC GLOBAL INVESTM. GRADE CREDIT FUND(PHICCO)	GPPG	PIMCO	IE1L147873		Investor Address: NATIONS HOUSE, 1ST FLOOR 103 WIGMORE STREET GB-22	BANK LOAN SETTLEMENTS	9499323005	9494408090	USD	1.00	16,872,500.00	16,872,500.00	0.00	16,872,500.00
000185	PIMCO FUNDS: GIS PLC GLOBAL REAL RE FUND	GPGRFF	PIMCO	IE1L147899		Investor Address: NATIONS HOUSE, 1ST FLOOR 103 WIGMORE STREET GB-22	BANK LOAN ACCOUNTING	9499323005	19494408090	USD	0.25	3,970,000.00	3,970,000.00	0.00	3,970,000.00
000186	PIMCO COMMODITY REAL RETURN STRATEGY	GPPC	PIMCO	US1L050577		Investor Address: 840 NEWPORT CENTER DRIVE US-92660	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.75	11,910,000.00	11,910,000.00	0.00	11,910,000.00
000187	PIMCO DIVERSIFIED INCOME FUND	GPPD	PIMCO	US1L050601		Investor Address: 840 NEWPORT CENTER DRIVE NEWPORT BEACH, CA US-92660	BANK LOAN ACCOUNTING	9499323005	6173300932	USD	0.83	9,825,000.00	9,825,000.00	0.00	9,825,000.00
000221	TRIMARAN CLO VI LTD	GPTCB	Trimaran Advisors LLC		1007636491	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	VAN NGHIEM	7134836188	2815825571	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
000234	ING INVESTMENT MANAGEMENT CLO II LTD	ARRIN2	ING INVESTMENT MANAGEMENT CO	KYL021254		Investor Address: 113 S CHURCH ST QUEENSGATE HOUSE GEORGETOWN KY.	CORPORATE TRUST SERVICES	8178038715	8603502099	USD	0.22	3,473,750.00	3,473,750.00	0.00	3,473,750.00
000235	ING INVESTMENT MANAGEMENT CLO III, LTD (ING INVESTMENTS)	ACING4	ING INVESTMENT MANAGEMENT CO	KYL021262		Investor Address: 113 S CHURCH STREET QUEENSGATE HOUSE, GEORGETOWN KY.	CORPORATE TRUST SERVICES	8178038735	8603508101	USD	0.13	1,988,731.20	1,988,731.20	0.00	1,988,731.20
000249	KINGSLAND II LTD	ARK3	Kingland Capital Management		1007589634	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	TROY D SIMMONS	7134838858	2816673400	USD	0.23	3,725,615.58	3,725,615.58	0.00	3,725,615.58
000253	LATITUDE CLO II LTD	ALC2	Lufkin Advisors LLC		1007861106	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH ST GEORGETOWN KY.	MICHAEL FRENETTE	8178038728	8603949323	USD	0.03	498,250.00	498,250.00	0.00	498,250.00
000290	GRAYSON CLO LTD	G.CLOUD	Highland Capital Management LP	KYL033705		Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	DATA TEAM	9724194427	2145404771	USD	0.56	8,932,500.00	8,932,500.00	0.00	8,932,500.00
000327	RIDGEMOUNT FUNDS - SEIX FLOATING RATE HIGH INCOME FUND FKA STI CLASSIC - SEIX FLOATING RATE HIGH INCOME FUND	ALPSFR	Seix Advisors		1007553434	Investor Address: C/O CITI 3435 STALZER RD COLUMBUS, OH US-43219	CHRIS ENNIS	6176621164	6173303296	USD	0.50	7,906,751.73	7,906,751.73	0.00	7,906,751.73
000347	ACAS CLO 2007-1 LTD (FKA ACAS CLO 2006-1)	ACSS2107	American Capital Management LLC		1007631495	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	AUDREY BAILEY	7134838382	2816673428	USD	0.31	4,962,500.00	4,962,500.00	0.00	4,962,500.00
000354	ONE WALL STREET CLO V LTD FKA OWS II LTD (ALCENTRA LIMITED)	AGWOS2	BNY MELLON	KYL025529	1008402743	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	SCOTT DUBICKI	7134836780	2816673965	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
000382	APIDOS CDO IV	ACCAD4	Apidos			Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET PO BOX 1093 GRAND CAYMAN KY.	CRAIG SCHILLING	7134836850	2816673429	USD	0.07	1,178,593.75	1,178,593.75	0.00	1,178,593.75
000370	ING (L) FLEX-SENIOR LOANS (FKA ING INTERNATIONAL (L) - SENIOR LOANS)	RING2	ING INVESTMENT MANAGEMENT CO	LUL021177		Investor Address: 3 RUE JEAN PRET LUXEMBOURG LUX-2350	LOAN SERVICING UNIT	6178624456	6178859908	USD	1.00	16,865,037.58	16,865,037.58	0.00	16,865,037.58
000378	GULF STREAM - SEXTANT CLO 2006-1 LT (APOLLO GLOBAL MANAGEMENT LLC)	000378USD	APOLLO GLOBAL MGMT LLC	KYL033287		Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	COURTNEY DOWLING	6176038527	8603501887	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
000379	VENTURE VI CDO LIMITED	ARAVE6	MUX Asset Management LLC	KYL004328	1007530674	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	CHRISTINE XU	2127055340	2816673418	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
000408	AIRLIE CLO 2006-1 LTD	ANPAC6	NEUBERGER BERENSON		1007636292	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GRAND CAYMAN KY.	PETER VUONG	7134836158	2816673417	USD	0.19	3,076,750.00	3,076,750.00	0.00	3,076,750.00
000428	SILVERADO CLO 2006-1 LTD (NEW YORK LIFE INVESTMENT MGMT. LLC)	WELSCP5LRD	NEW YORK LIFE INVESTMENT	KYL001181	1007994571	Investor Address: WALKER HOUSE, MARY STREET GEORGETOWN KY.	CLO ADMINISTRATION	7142479551	2145416374	USD	0.24	3,884,645.00	3,884,645.00	0.00	3,884,645.00
000444	OCTAGON INVESTMENT PARTNER X LTD (OCTAGON CREDIT INVESTORS)	GPO4	Octagon Credit Investors LLC	KYL025073	1007636534	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	YAROSLAV CHENHUTA	6176036510	8603506435	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
000469	EASTLAND CLO LTD	ESTLAND	Highland	KYL020852	1007529704	Investor Address: WALKER HOUSE, MARY STREET GEORGETOWN KY.	DATA TEAM	9724194427	9726284155	USD	0.88	13,895,000.00	13,895,000.00	0.00	13,895,000.00
000476	ARES ENHANCED CREDIT OPPORTUNITIES FUND LTD (ARES ENHANCED LOAN MGMT II R.B LP)	ARESHWPG	Ares	KYL018007	1006108373	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	JONATHAN LONG	6179375513	6179370438	USD	0.31	4,962,500.00	4,962,500.00	0.00	4,962,500.00
000477	MOUNTAIN VIEW FUNDING CLO 2006-1, L	ALPMVF	Seix Advisors		1007762352	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	DARA KOTZKER	2018022356	2013886701	USD	0.34	5,458,750.00	5,458,750.00	0.00	5,458,750.00
000482	APIDOS CDO V	DYAPV	Apidos			Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	MODUPE OYEDE	7134836869	2815625488	USD	0.07	1,178,593.75	1,178,593.75	0.00	1,178,593.75
000484	WESTBROOK CLO LTD (SHENKMAN)	SKWEST	Shenckman Capital Management Inc.	KYL000019	1007530052	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	DANA PECORELLA	2033483500	2144615478	USD	0.25	3,970,000.00	3,970,000.00	0.00	3,970,000.00
000496	WESTWOOD CDO LTD (ALCENTRA LIMITED)	AW-082807	Alcentra Inc.	KYL000027		Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	JAY KWAN	7134836332	2816673449	USD	0.21	3,374,500.00	3,374,500.00	0.00	3,374,500.00
000501	CARLYLE VEYRON CLO LTD (FKA STANFIELD VEYRON CLO LTD)(CARLYLE INVESTMENT MANAGEMENT LLC)	AESSVC	CARLYLE INV MGMT LLC		1006789877	Investor Address: P O BOX 109361, BOUNDARY HALL CRICKET SQUARE GEORGETOWN KY-11102	KRISTOPHER KUEHL	7134836340	7135775285	USD	0.17	2,678,750.00	2,678,750.00	0.00	2,678,750.00
000513	INWOOD PARK CDO LTD	NNWP	Blackstone Debt Advisors		1005204441	Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY.	VIRTUS GROUP	7139634300	8606470742	USD	0.18	2,835,714.43	2,835,714.43	0.00	2,835,714.43

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Tranche Ref No : 00181PR111860004															
Tranche Name : NRG ENERGY II B SENIOR															
INVESTOR #	Investor Name	MNEWIC	Fund Manager	OTCC CODE	OFICID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	COY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057428	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1L156826		Investor Address 31 WEST 52ND STREET NEW YORK, NY 10019 DE 10019	MARKUS LANG	9045276553	7323903359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
049522	HILLMARK FUNDING LTD	PHHLL	Hillmark Capital Management LP		1008288115	Investor Address BOUNDARY HALL CRICKET SQUARE GEORGETOWN KY, KY11102	REBECCA WILLIAMS	4122548292	2816673433	USD	0.09	1,488,750.00	1,488,750.00	0.00	1,488,750.00
080523	WASATCH CLO LTD (INVESCO SENIOR SECURED MGMT INC)	ACRW4	Invesco Senior Secured Management Inc	KYL028101	1007530178	Investor Address P O BOX 106307 GEORGE TOWN KY, KY11102	JYOTHI JAKKARAJU	7134839099	2816673447	USD	0.18	2,886,203.50	2,886,203.50	0.00	2,886,203.50
080524	AIRLE CLO 2006-11 LTD	FRMR2	Aerie Opportunity		1007635292	Investor Address QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	KELLY ANDERSON	9725816493	2816579001	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
080525	WHITEHORSE IV LTD (WHITEHORSE CAPITAL)	EMWHT4	Whitehorse Capital Partners LP	KYL1000084	1007911021	Investor Address QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	SAM L HUI	7134836122	2816579005	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
080537	CREDIT SUISSE LOAN FUNDING LLC	AMCCSL	SELF MANAGED	US10151572	1005125533	Investor Address 11 MADISON AVE. CORP TAX DEPT. 4TH F NEW YORK, NY 10019 US 10019	JEANNETTE CRESPO	6199945374	8664663871	USD	0.26	4,083,888.57	4,083,888.57	0.00	4,083,888.57
080538	NAVIGATOR CDO 2006, LTD	ACNA06	GE Asset Management		1007544983	Investor Address BOUNDARY HALL CRICKET SQUARE GEORGE TOWN KY, KY11102	BARIS AKKAYA	3128278520	2816673443	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
080550	ARES XXI CLO LTD (ARES CLO MANAGEMENT)/KKA CLO/ESDALE CLO 2006 LTD	CLYSD6.06	Ares Mgt. L.P.	KYL1003872	1007639488	Investor Address QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	KEVIN LEAKES	3102014150	8667196290	USD	0.27	4,228,696.74	4,228,696.74	0.00	4,228,696.74
080552	VENTURE VII CDO LIMITED	ACSV17	WJX Asset Management LLC	KYL1000593	1007530082	Investor Address QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	CHRISTINE XU	2127055308	2816578014	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
080553	FOUR CORNERS CLO II LTD	FRCRNRSII	FOUR CORNERS CAP MGMT LLC			Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	CLO ADMINISTRATION	7142478551	8662481822	USD	0.09	1,488,750.00	1,488,750.00	0.00	1,488,750.00
080554	GALLATIN CLO II 2007-1 LTD FKA GALLATIN CLO III 2006-1, LTD	GEO3	Unimare Credit Advisors LLC		1007610538	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	ANTHONY STARK	2126019186	2816673438	USD	0.38	5,955,000.00	5,955,000.00	0.00	5,955,000.00
080585	PHOENIX CLO II LTD (FKA AVENUE CLO I LTD)	AVENUECLOS	ING INVESTMENT MGMT CO	KYL1225012	1007590608	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	GREGORY HANCOCK	7134838377	2816673740	USD	0.11	1,736,875.00	1,736,875.00	0.00	1,736,875.00
080570	CLEAR LAKE CLO LTD (BABSON CAPITAL MANAGEMENT LLC)	ACCL	Babson Cap Mgt LLC		1007661185	Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	BUCK TONEY	7132434027	7047150283	USD	0.08	1,240,625.00	1,240,625.00	0.00	1,240,625.00
080572	HALCYON LOAN INVESTORS CLO I LTD (ESTORS CLO I LTD)	HALHAL	Halcyon Restructuring Fund LP		1007527752	Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	HANNAH BELK	7134839885	2144316406	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
080583	BRENTWOOD CLO LTD (HIGHLAND CAPITAL MANAGEMENT)	BRENTWOOD	Highland	KYL1038280	1007730428	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	DATA TEAM	8726284100	8726284155	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
080587	NASH POINT CLO	NASHUSD	Santaly Advisors LLC	E1L020663		Investor Address JOHN HANCOCK TOWER 200 CLARENDON STREET BOSTON MA 02116	PATRICK MITCHELL	3123377333	2673852558	USD	0.38	5,955,000.00	5,955,000.00	0.00	5,955,000.00
080599	CANNINGTON FUNDING LTD (SILVERMINE CAPITAL)	ACFL	Silver Point		1007448801	Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	KEISHA GRAY	7134838273	2816578024	USD	0.31	4,972,474.87	4,972,474.87	0.00	4,972,474.87
080616	FRASER SULLIVAN CLO II LTD	DANFS	Fraser Sullivan Investment Management			Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	PATRICK MITCHELL	3123277333	8669400478	USD	0.30	4,784,000.00	4,784,000.00	0.00	4,784,000.00
080623	KATONAH IX CLO LTD	GPXK19	Katonah Debt Advisors LLC		1007544908	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	JOHN DELANEY JR	8176038491	8663508427	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
080627	TRALEE CDO I LTD	TRALEE1	ParFour Investment Managers LLC		1007661173	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	KIMBERLY GIBSON	7134839053	2144516163	USD	0.08	992,500.00	992,500.00	0.00	992,500.00
080638	OCEAN TRAILS CLO I	ACSOCE	West Gate Horizons Advisors LLC		1007970587	Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	STACEY ALEXANDER	2136213731	2816673745	USD	0.06	883,250.00	883,250.00	0.00	883,250.00
080642	SAPPHIRE VALLEY CDO I, LTD (BABSON CAPITAL)	CCIBAP	Babson Capital Management LLC	KYL1004649		Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	KEVIN CEDORCHUK	8179373520	8179370485	USD	0.08	992,500.00	992,500.00	0.00	992,500.00
080643	BABSON CLO LTD 2007-I (BABSON CAPITAL)	SMBC8	Babson	KYL1000505	1007527353	Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	DAVID ELKINS	7048057223	8179370484	USD	0.12	1,875,083.67	1,875,083.67	0.00	1,875,083.67
080644	BABSON CLO LTD 2006-II (BABSON CAPITAL)	USB82	Babson	KYL1000274	1007527337	Investor Address WALKER HOUSE, MARY STREET GEORGE TOWN KY, KY11102	DAVID ELKINS	7048057223	4132263378	USD	0.13	1,987,487.47	1,987,487.47	0.00	1,987,487.47
080660	LIGHTPOINT CLO VII LTD (NEUBERGER BERMAN)	ACSL97	Neuberger Berman Fixed Income LLC		1007970451	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY, KY11102	PATRICK MITCHELL	3123277333	8669407745	USD	0.10	1,588,000.00	1,588,000.00	0.00	1,588,000.00
080685	EATON VANCE CDO X PLC	GPEVX	Eaton Vance		1005250224	Investor Address 85 MERRION SQUARE DUBLIN E2 2	VALMIR PRESENDO	0000000000	2816578020	USD	0.41	6,441,399.81	6,441,399.81	0.00	6,441,399.81
080686	GALAXY VII CLO, LTD (PINEBRIDGE INVESTMENTS LLC)	AAGAL7	AIG Investments		1007752441	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	MANDY HO	7134838175	2816578029	USD	0.11	1,687,250.00	1,687,250.00	0.00	1,687,250.00
080673	COLE BROOK CBNA LOAN FUNDING LLC	GPCOLE	Pinecoast Advisory Group		1008185448	Investor Address 390 GREENWICH ST NY NY US 10013	MALIA BAYNES	3123327323	8669400304	USD	0.08	1,240,625.00	1,240,625.00	0.00	1,240,625.00
080674	DUANE STREET CLO III LTD	ACDUA	Calgroup Alternative Inv		1007590683	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY, KY11102	GRANT BARFUSS	7134838720	2816578034	USD	0.09	1,488,750.00	1,488,750.00	0.00	1,488,750.00

ATTACHMENT 3

Citibank N.A. Investor Contact Report (OC Report) As Of: 24-MAY-2012 Tranche Ref No.: 0018TPR111860004 Reference Date: 05/24/2012														
Tranche Ref No.: 0018TPR111860004 Tranche Name: MRO ENERGY II B SENIOR														
INVESTOR #	Investor Name	MEMORIC	Fund Manager	OTOC_CODE	OTOC_ID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LC OUTSTANDING
057828	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE11156829		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045278553	7323803359	USD	0.06	1,002,512.56	1,002,512.56	0.00
060677	MAYPORT CLO LTD (PIMCO)	AESMAY	PIMCO	KY11039075	1008019961	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	BANK LOAN ACCOUNTING	9496323005	9494408090	USD	0.18	2,927,875.00	2,927,875.00	0.00
060686	LANDMARK IX CDO LTD (ALADDIN CAPITAL)	AMLAN9	Aladdin Capital	KY11015678	1007806409	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	CHRISTINA KWAN	7134837914	2816579030	USD	0.13	1,985,000.00	1,985,000.00	0.00
060987	INVECO ZODIAC FUNDS-INVECO US SENIOR LOAN FUND/FKA INVECO FUNDS II-INVECO US SENIOR)	ZODIMSUSLF	Inveco Senior Secured Mgt	LUL1029412	1007618194	Investor Address: 19 RUE DE BITBOURG LUXEMBOURG LUL-11273	TOM JOVIC	2122789563	2012443845	USD	0.10	1,661,434.05	1,661,434.05	0.00
060691	GRANT GROVE CLO LTD	060691USD	Tall Tree Investment Management LLC		1007810749	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	BRIAN BUSCHER	3122247810	8807537754	USD	0.06	1,489,682.80	1,489,682.80	0.00
060703	RADE POINT IV CLO LIMITED (SANKATY ADVISORS)	ACSR44	Sankaty Advisors LLC	KY11012352		Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY.	ROBERT COOK	4122348235	2144425203	USD	0.26	4,094,062.50	4,094,062.50	0.00
060711	LIMEROCK CLO I (INVECO SENIOR SECURED MGMT INC)	CRCL1	Inveco Senior Secured Management Inc	KY11019051	1007529771	Investor Address: P O BOX 1063GT GEORGETOWN KY-11102	MYRTA CALVILLO	7134830224	2816579023	USD	0.14	2,191,811.18	2,191,811.18	0.00
060712	LATITUDE CLO III LTD	LFKNLATB	Lufton Advisors LLC		1007544994	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	ICLO ADMINISTRATION	7142478551	8863811885	USD	0.06	1,489,750.00	1,489,750.00	0.00
060717	TRIMARAN CLO VII LTD	ACST47	Trimaran Advisors LLC		1007639496	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	VAN NGHIEM	7134836188	2816579047	USD	0.13	1,985,000.00	1,985,000.00	0.00
060737	SEI INSTITUTIONAL MANAGED TRUST ENHANCED INCOME FUND	AASEIM	Ares Mgt. L.P.	US11162987	1006799071	Investor Address: ONE FREEDOM VALLEY DRIVE DAX, PA US-19456	SUB ADVISOR	3102014132	2012443899	USD	0.04	694,750.00	694,750.00	0.00
060746	GREYWOLF CLO I LTD	060746USD	Greywolf Capital			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	VIRTUS GROUP, LP	7139934300	8882406289	USD	0.50	7,940,000.00	7,940,000.00	0.00
060755	AMMC VI LTD (AMERICAN MONEY MANAGEMENT CORP)	ACBAM7	American Money Management		1005528336	Investor Address: 4TH FLOOR BOUNDARY HALL DROCKET SQUARE GEORGETOWN KY-11102	VIRTUS GROUP, LP	7139934300	8886678830	USD	0.22	3,473,750.00	3,473,750.00	0.00
060756	MOUNTAIN VIEW CLO II LTD	AGMV2	See Advisors		1007994628	Investor Address: PO BOX 1063GT QUEENSGATE HOUSE GEORGETOWN KY.	DARA KOTZKER	2018022256	2013368701	USD	0.33	5,280,250.00	5,280,250.00	0.00
060761	BAKER STREET CLO II LTD (SEIX INVESTMENT ADVISORS LLC)	ACBAK2	See			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	DARA KOTZKER	2018022256	2013368701	USD	0.28	4,367,000.00	4,367,000.00	0.00
060763	ACA CLO 2006-2 LTD (APIDOS CAPITAL)	AGAC62	Apidos Cap Mgt LLC		1007527213	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	KHALID EL HELJALI	7134836130	2816579008	USD	0.08	1,191,000.00	1,191,000.00	0.00
060778	CARLYLE DAYTONA CLO LTD (FKA STANFIELD DAYTONA CLO LTD/CARLYLE INVESTMENT MANAGEMENT LLC)	AESSDC	CARLYLE INVY MGMT LLC		1007530001	Investor Address: P O BOX 1063, GT GEORGETOWN KY-11102	AARON ALMARAZ	7134836320	2816579044	USD	0.22	3,477,490.58	3,477,490.58	0.00
060782	PPM GRAYHAWK CLO LTD (PPM AMERICA)	EDPGC	PPM America Inc.	KY11051426	1007529852	Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY.	LENA FIALKO	3128278588	2816579067	USD	0.13	1,985,000.00	1,985,000.00	0.00
060783	ING INVESTMENT MANAGEMENT CLO IV LT (ING INVESTMENTS)	LRNGI	ING INVESTMENT MANAGEMENT CO	KY11021268	1007910988	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	KORPORATE TRUST SERVICES	6179039711	8863502099	USD	0.11	1,736,875.00	1,736,875.00	0.00
060789	KINGSLAND IV LTD	ARM5	Kingsland Capital Management		1007589537	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	TROY D SIMMONS	7134836856	2816579042	USD	0.23	3,725,615.58	3,725,615.58	0.00
060790	OCEAN TRAILS CLO II	OTCLOH	West Gate Horizons Advisors LLC		1008020408	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	STACEY ALEXANDER	2136213731	2816579084	USD	0.07	1,042,125.00	1,042,125.00	0.00
060808	MOUNTAIN VIEW CLO III LTD	MVCL03	See Advisors		1007970478	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	DARA KOTZKER	2018022256	2013368701	USD	0.37	5,855,750.00	5,855,750.00	0.00
060809	ARES XI CLO LTD	ACCALF	Ares	KY11016155	1007908515	Investor Address: MAPLES FINANCE LIMITED QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGETOWN KY.	DANIEL SCULLY	6178035491	8969108852	USD	0.21	3,278,493.73	3,278,493.73	0.00
060812	REGATTA FUNDING LTD	REGA125	Cedgroup Alternative Investments, LLC		1007545386	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	MARC FORANT	6179036780	8967719471	USD	0.13	1,985,000.00	1,985,000.00	0.00
060830	FOOTHILL CLO I LTD (CARLYLE INVESTMENT MANAGEMENT LLC)	ACCFH	CARLYLE INVY MGMT LLC	KY11040213		Investor Address: WALKER HOUSE 87 MARY STREET GEORGETOWN KY-11102	MELANIE REZA	7132434955	7047150299	USD	0.31	4,962,500.00	4,962,500.00	0.00
060832	MARLBOROUGH STREET CLO LTD	ACSMBS	Massachusetts Financial		1007527804	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	TRACY HING	7134836174	2816579056	USD	0.09	1,450,290.22	1,450,290.22	0.00
060836	WT WILSON CLO II LTD (WESTERN ASSET MANAGEMENT)	GPWW2	Western Asset Management Company	KY11027904		Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	JOE CHRISTIANSON	7134837878	2816579058	USD	0.06	1,488,750.00	1,488,750.00	0.00
060838	OAK PARK AVENUE CLO I LTD (OAK HILL)	FDHA	Oak Hill Credit Partners		KY11000456	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	JASON J PEREZ	7134836232	2816579055	USD	0.44	6,987,200.00	6,987,200.00	0.00
060878	LCM V LTD	LCMVTD	Lyon Capital Management LLC		1007540414	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	CLO ADMINISTRATION	7142478551	8967189298	USD	0.30	4,764,000.00	4,764,000.00	0.00
060921	COA CAERUS CLO LTD FKA APIDOS CDO VI (FRASER SULLIVAN)	AP6GP	Fraser Sullivan Investment Management		1008379073	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	KORY BURLESON	7134838064	2816579037	USD	0.15	2,332,375.00	2,332,375.00	0.00

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Citibank N.A. Investor Contact Report (OC Report) As Of: 24-MAY-2012 Tranche Ref No.: 001BTPR11180004 Reference Date: 05/24/2012															
Tranche Ref No.: 001BTPR11180004															
Tranche Name: MFG CMRGY TL B SENIOR															
INVESTOR #	Investor Name	MEMORIC	Fund Manager	OTOC_CODE	OFCD	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057628	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1L156826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045278553	7323803359	USD	0.08	1,002,512.56	1,002,512.56	0.00	1,002,512.56
006222	KATONAH X CLO LTD	PKX	Katonah Debt Advisors LLC		1007636126	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	JOHN DELANEY JR	6176036491	6065649300	USD	0.29	3,970,000.00	3,970,000.00	0.00	3,970,000.00
006224	CARLYLE HIGH YIELD PARTNERS X LTD	USCH10	Carlyle Investment Management LLC			Investor Address: WALKER HOUSE MARY STREET GRAND CAYMAN KY.	TATIANA MARTINEZ	7134837396	2816673710	USD	0.16	2,533,818.09	2,533,818.09	0.00	2,533,818.09
006227	SATURN CLO LTD (PINEBRIDGE INVESTMENTS LLC)	ACBAT	AIG Investments		1006020392	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	LEK CHOBUTHONG	7134839178	2818579029	USD	0.18	2,878,250.00	2,878,250.00	0.00	2,878,250.00
006035	APIDOS QUATTRO	AAOCMG	Apidos			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	MODUPE OYEDE	7134839869	2818579068	USD	0.07	1,178,583.75	1,178,583.75	0.00	1,178,583.75
006036	CENT CDO 12 LTD	NCCDDO	RiverSource Investments, LLC		1007638804	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	CLO ADMINISTRATION	7142476551	8666114792	USD	0.22	3,473,750.00	3,473,750.00	0.00	3,473,750.00
006042	MOUNTAIN CAPITAL CLO VI LTD (CARLYLE INVESTMENT MANAGEMENT LLC)	ACSM08	CARLYLE INVT MGMT LLC		KYL1029689	Investor Address: 3RD FLOOR ROYAL BANK OF CANADA SHEDDEN ROAD GEORGETOWN KY-11006	DAVID RAMSEY	7134838318	2816673714	USD	0.13	2,034,825.00	2,034,825.00	0.00	2,034,825.00
006043	SAN JOAQUIN COUNTY EMPLOYEE RETIREMENT ASSOCIATION (STONE HARBOR)	FSJCE	Stone Harbor Investment Partners LP		US1L10076	Investor Address: S S ELDORADO STREET SUITE 700 STOCKTON, CA US-95202	STONE HARBOR INVEST PTNRS	2125481041	7142614400	USD	0.02	242,658.77	242,658.77	0.00	242,658.77
006050	HALCYON LOAN INVEST CLO II LTD AN INVEST CLO II LIMITED	ARAH12	Halcyon Restructuring Fund LP		1007527779	Investor Address: WALKER HOUSE 87 MARY STREET GEORGETOWN KY.	LEMY HOANG	7134837092	7144516407	USD	0.18	2,877,500.00	2,877,500.00	0.00	2,877,500.00
006062	ARES NF CLO XIV LTD (FKA NAVIGARE FUNDING II CLO LTD)(ARES MANAGEMENT LP)	RMKNV	Ares Mgt. L.P.		KYL1001074	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	ASHOK NATRAJ	3123327318	8899454016	USD	0.09	1,389,500.00	1,389,500.00	0.00	1,389,500.00
006066	GREENS CREEK FUNDING LTD (SILVERMINE CAPITAL)	HBGCF	Silvermine Capital		1007631665	Investor Address: 87 MARY ST WALKER HOUSE GEORGETOWN KY-19002	RONALD RAJEH	7134838227	2816673737	USD	0.38	5,974,824.75	5,974,824.75	0.00	5,974,824.75
006091	CENT CDO 14 LTD	CENTCDO14	RiverSource Investments, LLC		1007608612	Investor Address: 113 SOUTH CHURCH QUEENSGATE HOUSE GEORGETOWN KY.	CLO ADMINISTRATION	7142476551	8666114793	USD	0.18	2,803,812.50	2,803,812.50	0.00	2,803,812.50
006092	HARCH CLO III LIMITED (HARCH CAPITAL MGMT)	HRCHIII	Harch Capital Management		KYL1037102	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	CLO ADMINISTRATION	7142476551	8666114795	USD	0.17	2,878,750.00	2,878,750.00	0.00	2,878,750.00
061002	PIONEER US - PIONEER STRATEGIC INCC ME FUND	APSF	Pioneer Investment Management Inc.		US1L051138	Investor Address: 80 STATE STREET BOSTON US-02109	PHILIP COLBURN	6174224565	2149855863	USD	0.30	4,808,862.50	4,808,862.50	0.00	4,808,862.50
061010	LIGHTPOINT CLO VII LTD (NEUBERGER BERMAN)	GPLB3007	Neuberger Berman Fixed Income LLC		1007636225	Investor Address: WALKER HOUSE, 87 MARY STREET GEORGETOWN KY-19002	PATRICK MITCHELL	3123327333	8666407745	USD	0.19	3,076,750.00	3,076,750.00	0.00	3,076,750.00
061019	WESTCHESTER CLO LTD FKA AMHERST CLO LTD	AMCCRC	Highland Capital Management LP		KYL1059643	Investor Address: QUEENSGATE HOUSE SHOUTH CHURCH STREET GEORGETOWN KY.	DATA TEAM	9726284100	7149885967	USD	0.75	11,910,000.00	11,910,000.00	0.00	11,910,000.00
061028	CARLYLE MCLAREN CLO LTD (FKA STANFIELD MCLAREN CLO LTD)(CARLYLE INVESTMENT MANAGEMENT LLC)	ARASTC	CARLYLE INVT MGMT LLC		1007610714	Investor Address: P O BOX 1063, GT GEORGETOWN KY.	CHARLES JANZ	7134835339	2816673735	USD	0.23	3,576,740.58	3,576,740.58	0.00	3,576,740.58
061031	STONEY LANE FUNDING I LTD	EMSLF	Hilmark Capital Management LP			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	REBECCA WILLIAMS	4122348292	2816579010	USD	0.09	1,488,750.00	1,488,750.00	0.00	1,488,750.00
061033	PHOENIX CLO III LTD (FKA AVENUE CLO VI LTD)	AVENUEV	ING INVESTMENT MGMT CO		KYL1000630	Investor Address: P O BOX 1063 GT GEORGETOWN, KY.	GREGORY HANCOCK	7134835377	2816673740	USD	0.14	2,183,500.00	2,183,500.00	0.00	2,183,500.00
061034	SHASTA CLO I LTD (APIDOS CAPITAL MANAGEMENT LLC)	ARSCI	Apidos Cap Mgt LLC		KYL1011347	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	RUBEN LUNA	7134835456	2816673732	USD	0.10	1,662,437.50	1,662,437.50	0.00	1,662,437.50
061037	HALCYON S A M LBSU 2007.3 LTD	SOLHSA	Halcyon Restructuring Fund LP		1008958113	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	AZENETH OLIVERA	7134836711	2812140581	USD	0.16	2,977,500.00	2,977,500.00	0.00	2,977,500.00
061058	LCM VI LTD	LCMV1TD	Lyon Capital Management LLC		1007540449	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	CLO ADMINISTRATION	7142476551	8667169268	USD	0.15	2,382,000.00	2,382,000.00	0.00	2,382,000.00
061064	KATONAH 2007-I CLO LTD FKA BRIARCLIFF I CLO LTD	FRBIC	Katonah Debt Advisors LLC		1007544866	Investor Address: BOUNDARY HALL CRICKET SQUARE GEORGETOWN KY.	JOHN DELANEY JR	6176035491	6066111216	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
061077	ON BEHALF OF ONE OR MORE SEPARATE ACCOUNTS (PRINCIPAL LIFE INSURANCE COMPANY - DBA BOND & MORTGAGE SEPARATE ACCOUNT)	PLUCACCT	Principal Financial Group		US1L178784	Investor Address: 2 PENNS WAY US.	MACKENZIE VO	3153822450	2016380879	USD	0.07	1,106,637.50	1,106,637.50	0.00	1,106,637.50
061086	STRATFORD CLO LTD	ARASCL	Highland Capital Management LP		KYL1031485	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	DATA TEAM	6724194427	2145404818	USD	0.25	3,970,000.00	3,970,000.00	0.00	3,970,000.00
061103	GALE FORCE 3 CLO LTD	GALEF3	Blackstone Debt Advisors (GSO Capital Partners)		KYL1022582	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	SUSANNE MICKLES	2125032147	8176373568	USD	0.07	1,134,285.58	1,134,285.58	0.00	1,134,285.58
061110	APIDOS CINCO CDO	ACSACC	Apidos			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	MODUPE OYEDE	7134839869	2815827214	USD	0.07	1,178,583.75	1,178,583.75	0.00	1,178,583.75
061138	ROCKWALL CDO II LTD	ROK WALL2CLO	Highland Capital Management LP		KYL1012683	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN KY.	DATA TEAM	9726284100	9726284147	USD	0.44	6,947,500.00	6,947,500.00	0.00	6,947,500.00
061144	ST. JAMES RIVER CLO LTD (BABSON CAPITAL MANAGEMENT LLC)	CRCSJR	Babson Cap Mgt LLC		1007681149	Investor Address: WALKER HOUSE MARY STREET GEORGETOWN KY.	BUCKNER TONEY	7132434027	7047150295	USD	0.03	496,250.00	496,250.00	0.00	496,250.00

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Citibank N.A. Investor Contact Report (OC Report) As of: 24-MAY-2012 Tranche Ref No.: 001BTPR111860004 Reference Date: 05/24/2012															
Tranche Ref No.: 001BTPR111860004															
Tranche Name: NRG ENERGY, TL B SENIOR															
INVESTOR #	Investor Name	MEMORIC	Fund Manager	DTCC CODE	OFCD	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057626	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AABAG	Deutsche Bank	DE1L156826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045278553	7323803359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
061155	FLAGSHIP CLO VI (DEUTSCHE ASSET MGMT)	ACCF56	DEUTSCHE INVESTMENT MANAGEMENT AMERICAS INC.	KY1L013756	1007714686	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	LIZ DELGADO	2124541945	8668317661	USD	0.18	2,977,500.00	2,977,500.00	0.00	2,977,500.00
061182	NEW YORK LIFE INSURANCE COMPANY (P-PORTABLE ALPHAMACKAY SHIELDS)	NYLICPPORTA	Mackay Shields	US1L142549	0699188123	Investor Address: 51 MADISON AVENUE NEW YORK, NY 10010 US-10010	NUNZIA MAZZOCCHI	2127203832	2127350406	USD	0.04	694,750.00	694,750.00	0.00	694,750.00
061185	EATON VANCE CDO IX LTD (EATON VANCE)	EDEV9	Eaton Vance		1007545041	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	WILLIAM HAAS	4122341681	7132264922	USD	0.17	2,630,125.00	2,630,125.00	0.00	2,630,125.00
061174	CANARAS SUMMIT CLO LTD (CANARAS CAPITAL MGMT)	GPCANA	Canaras	JE1L002779	1007730264	Investor Address: 2 PENNS WAY ER Z2	CANARAS SUMMIT CLO LTD	2123737425	2815826156	USD	0.06	1,488,750.00	1,488,750.00	0.00	1,488,750.00
061189	BRYCE FUNDING (FKA BABSON BLUE CHIP MULTI-STRATEGY LOAN FUNDING)(BANK OF NOVA SCOTIA)	ARABAB	BANK			Investor Address: IFSC HOUSE CUSTOM HOUSE QUAY DUBLIN IE-1	SAAD ATHAR	4166464096	2016380894	USD	0.12	1,870,000.00	1,870,000.00	0.00	1,870,000.00
061192	FLAGSHIP CLO V	RMKFL5	DEUTSCHE INVESTMENT MANAGEMENT AMERICAS INC.	KY1L013749		Investor Address: BOUNDARY HALL CRICKET SQUARE GEORGE TOWN KY.	LIZ DELGADO	2124541945	8663860152	USD	0.24	3,771,500.00	3,771,500.00	0.00	3,771,500.00
061194	FLATIRON CLO 2007-1 LTD	ARAFET	NEW YORK LIFE INVESTMENT	KY1L014200	1006143563	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	CLO ADMINISTRATION	7142478551	2145723374	USD	0.16	2,826,640.00	2,826,640.00	0.00	2,826,640.00
061199	ACA CLO 2007-1 LTD (APIDOS CAPITAL)	ACEACT	Apidos Cap Mgt LLC		1007527221	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	AZRA ASHRAFI	7134837067	2816673741	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
061215	VENTURE VII CDO LTD	ARAV8	MLX Asset Management LLC	KY1L004797	1007531006	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	MALIA BAYNES	312327323	2142914171	USD	0.25	3,970,000.00	3,970,000.00	0.00	3,970,000.00
061230	GULF STREAM : SEXTANT CLO 2007-1 (T DIAPLOLO GLOBAL MANAGEMENT LLC)	KG57	APOLLO GLOBAL MGMT LLC	KY1L033036		Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	COURTNEY DOWLING	6176065127	6663501887	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
061239	PIONEER BOND FUND	ARBP6	Pioneer Investment Management Inc.	US1L051005		Investor Address: 60 STATE STREET BOSTON, MA US-02109	PHILIP COLBURN	6174224565	2146885670	USD	0.06	1,356,725.00	1,356,725.00	0.00	1,356,725.00
061240	KINGSLAND V LTD	ARKV	Kingsland Capital Management		1007589618	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	TROY D SIMMONS	7134836856	281567810	USD	0.23	3,725,615.58	3,725,615.58	0.00	3,725,615.58
061241	MET INVESTORS SERIES TRUST- PIONEER FUND PORTFOLIO	061241USD	Pioneer Investment Management Inc.	US1L180671	1006361645	Investor Address: 60 STATE STREET BOSTON, MA 02106-1820 US	PHILIP COLBURN	6174224565	2142914367	USD	0.06	918,062.50	918,062.50	0.00	918,062.50
061249	ING INVESTMENT MANAGEMENT CLO V LTD (ING INVESTMENTS)	INGMCLV	ING INVESTMENT MANAGEMENT CO	KY1L021296	1007610684	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	CORPORATE TRUST SERVICES	6176036711	8663502069	USD	0.16	2,481,250.00	2,481,250.00	0.00	2,481,250.00
061258	TRE HY FUNDS LLC	061258USD	PMCO	US1L123747		Investor Address: TAUNUSAN AGE 12 90323 FRANKFURT AM MAIN DE	SIMI TANNER	2015632221	7323803359	USD	0.12	1,895,226.12	1,895,226.12	0.00	1,895,226.12
061264	WESTWOOD CDO II LTD (ALCENTRA LIMITED)	WCD0062607	Alcentra Inc	KY1L000035	1007715066	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	JAY KWAN	7134836332	2815672716	USD	0.15	2,382,000.00	2,382,000.00	0.00	2,382,000.00
061272	MSM PECONIC BAY LTD (INVESCO SENIOR SECURED MANAGEMENT)	MSM82407	Invesco Senior Secured Mgt	KY1L002148	1010452461	Investor Address: QUEENSGATE HOUSE 113 SOUTH CHURCH STREET GEORGE TOWN KY.	RAMON ZOETA	7134836358	2816673719	USD	0.11	1,716,844.50	1,716,844.50	0.00	1,716,844.50
061288	LIBRA GLOBAL LIMITED (STONE HARBOR)	ALIBRA	Stone Harbor Investment Partners LP	VD1L019807		Investor Address: 2 PENNS WAY VE-	STONE HARBOR INVEST PTNRS	2125481082	6176886275	USD	0.01	129,025.00	129,025.00	0.00	129,025.00
061302	DUANE STREET CLO IV LTD	ARAD54	Cagnum Alternative Inv		1007545066	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	NOBLE KALLUKUZYH	9727855268	2815627775	USD	0.14	2,233,125.00	2,233,125.00	0.00	2,233,125.00
061314	FORE CLO LTD 2007-1	FORECLO071	Fore Research and Management LP			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	LARRY XIN	2126843651	2126843646	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
061345	BABSON MID MARKET CLO LTD 2007-1 (BABSON CAPITAL)	061345USD	Babson	KY1L002163		Investor Address: WALKER HOUSE 87 MARY STREET GEORGE TOWN KY.	KEVIN CEDORCHUK	6176373520	6176370572	USD	0.13	1,987,487.47	1,987,487.47	0.00	1,987,487.47
061422	CENT CDO 15 LTD	ACET15627	Virtus Partners LLC		1005918256	Investor Address: 113, QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	VIRTUS GROUP	7139934300	8666072494	USD	0.22	3,448,937.50	3,448,937.50	0.00	3,448,937.50
061669	SAN GABRIEL CLO LTD (APIDOS CAPITAL MANAGEMENT LLC)	EMSG1	Apidos Cap Mgt LLC	KY1L010559	1006913132	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	VIRTUS GROUP	7139634320	8663584774	USD	0.07	1,178,593.75	1,178,593.75	0.00	1,178,593.75
061217	MUIR GROVE CLO LTD	MUIR110807	Tall Tree Investment Management LLC		1007529617	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	JEFFREY STONE	6176036536	8665886518	USD	0.18	2,482,804.67	2,482,804.67	0.00	2,482,804.67
061015	CARLYLE ARNAGE CLO LTD (FKA STANFIELD ARNAGE CLO LTD)(CARLYLE INVESTMENT MANAGEMENT LLC)	STANKS	CARLYLE INVT MGMT LLC		1007530036	Investor Address: P.O. BOX 1063, GT GEORGE TOWN KY.	ELDAD SIMON	7134836208	2816673802	USD	0.25	4,023,864.32	4,023,864.32	0.00	4,023,864.32
061306	VENTURE IX CDO LTD	061306USD	MLX Asset Management LLC	KY1L007466	1007530607	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY.	MALIA BAYNES	3123237323	2142914287	USD	0.16	2,481,250.00	2,481,250.00	0.00	2,481,250.00
060534	ARES NF CLO XV LTD (FKA NAVIGARE FUNDING II CLO LTD) (ARES MANAGEMENT L.P.)	060534USD	Ares Mgt. L.P.	KY1L004847	1006060241	Investor Address: QUEENSGATE HOUSE, SOUTH CHURCH STREET, GEORGE TOWN KY.	VLADIMIR LADOUCEUR	3123237334	8669404531	USD	0.06	1,386,500.00	1,386,500.00	0.00	1,386,500.00
060754	ARES ENHANCED LOAN INVESTMENTS I.R. LTD (FKA ARES ENHANCED LOAN INVESTMENT STRATEGY I.R. TRUST)	ARESIR	Ares Management, L.P.		1004425207	Investor Address: 1063 GT QUEENSGATE HOUSE, SOUTH CHURCH STREET,GEORGE TOWN KY.	JONATHAN LONG	6176370513	6176370368	USD	0.31	4,970,584.27	4,970,584.27	0.00	4,970,584.27

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Citibank N.A. Investor Contact Report (OC Report) As of: 24-MAY-2012 Tranche Ref No: 0018TPR11186004 Reference Date: 05/24/2012															
Tranche Ref No: 0018TPR11186004															
Tranche Name: NRC ENERGY 3L B SENIOR															
INVESTOR #	Investor Name	MEMORIC	Fund Manager	DTCC CODE	OFCD	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057626	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE11156826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045278553	7323803359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
066430	PACIFIC SELECT FUND - FLOATING RATE LOAN PORTFOLIO	PCFSLCTFND	Elton Vance	US1L010161	1007813179	Investor Address: 700 NEWPORT CENTER DRIVE NEWPORT BEACH, CA 92660	MATT ASHLEY	6178624456	6179505691	USD	0.36	5,756,500.00	5,756,500.00	0.00	5,756,500.00
070486	GREEN ISLAND CBNA LOAN FUNDING (LICANARAS CAPITAL MANAGEMENT)	KSGICLF	Canaras Cap Mgt. LLC		1010547012	Investor Address: 390 GREENWICH STREET NEW YORK, NY 10013	VIRTUS GROUP LP	7139634300	8773865800	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
071280	SILVER CREST CBNA LOAN FUNDING (SILVERMINE CAPITAL)	SILVERCCBNA	Silvermine Cap		1006317576	Investor Address: 390 GREENWICH STREET NEW YORK, NY 10013	MALIA BAYNES	312-832-3996	312-873-3749	USD	0.18	2,779,000.00	2,779,000.00	0.00	2,779,000.00
085707	ARES HIRAVR CLO LTD	ARESIR	Ares	KY1L016072	1008098979	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN, KY	RONALD CHAN	2121537112	2816579071	USD	0.36	6,237,887.37	6,237,887.37	0.00	6,237,887.37
087276	PIMCO INVESTMENT GRADE CORPORATE BOND FUND	PIMGCB	PIMCO	US1L147767	1003385668	CENTER DRIVE SUITE 530 NEWPORT BEACH, CA 92660	BANK LOAN ACCOUNTING	9499323005	6173300360	USD	0.83	13,200,250.00	13,200,250.00	0.00	13,200,250.00
087313	GSA UK PENSION TRUST LIMITED (FKA CIBA SPECIALTY CHEMICALS UK PENSION)(PIMCO)	CSCUK13	PIMCO	GB1L151222	9099999999	Investor Address: CHARTER WAY MACCLESFIELD CHESHIRE GB-SK10 2NX	BANK LOANS ACCOUNTING	9499323005	9494408090	USD	0.94	595,500.00	595,500.00	0.00	595,500.00
087667	FOUNTAIN COURT MASTER FUND	FNTHRTLTFD	Deutsche Bank		1007534201	Investor Address: ST PAUL'S GATE NEW STREET ST HELENS JE-4422B	RADUEL SCOTT	2122504064	8866634864	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
088455	PIMCO CAYMAN BANK LOAN FUND (PIMCO)	PCBL455	PIMCO	KY1L151440	1006243106	Investor Address: 140 BROADWAY NEW YORK, NY 10005	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
091671	GALAXY X CLO, LTD (FKA GALAXY XI CLO, LTD)	091671USD	PINEBRIDGE INVT LLC		1008238991	Investor Address: MAPLES FINANCE LTD BOUNDARY HALL, CRICKET SQUARE GEORGETOWN, KY	THANH TRUONG	7134837264	2812140599	USD	0.15	2,332,375.00	2,332,375.00	0.00	2,332,375.00
091712	GULF STREAM COMPASS CLO 2007, LTD (APOLLO GLOBAL MANAGEMENT LLC)	GSC081707	APOLLO GLOBAL MGMT LLC	KY1L032558	9099999999	Investor Address: 4TH FLOOR BOUNDARY HALL CRICKET SQUARE GEORGETOWN, KY	COURTNEY DOWLING	6178036527	8863501887	USD	0.06	1,488,750.00	1,488,750.00	0.00	1,488,750.00
094134	HALCYON S A M LPSU 2007-2 LIMITED	HSA2002007	Halcyon Restructuring Fund LP		1008713965	Investor Address: WALKER HOUSE, 87 MARY STREET GEORGETOWN, KY KY19002	AZENETH OLVERA	713-483-8711	2812140581	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
094302	OAK HILL CREDIT PARTNERS V, LIMITED (OAK HILL)	OACHILLV	Oak Hill Credit Partners	KY1L001132	1006372135	Investor Address: BOUNDARY HALL CRICKET SQUARE GEORGETOWN, KY	VIRTUS GROUP, LP	7139634300	8773542067	USD	0.52	8,327,075.00	8,327,075.00	0.00	8,327,075.00
095569	ARES XI CLO LTD	AREXUSD	Ares	KY1L016163	1007808523	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGETOWN, KY	JONATHAN LONG	3120201418	6176370564	USD	0.15	2,431,625.00	2,431,625.00	0.00	2,431,625.00
096930	COLUMBIA STRATEGIC INCOME FUND	COLS1101	COLUMBIA MGMT INVT ADVS			Investor Address: ONE FINANCIAL CENTER BOSTON, MA 02111	ANTHONY PANETTA	6177723357	6173102788	USD	0.04	645,125.00	645,125.00	0.00	645,125.00
099127	JHF II - SPECTRUM INCOME FUND (T. ROWE PRICE ASSOCIATES)	JOHN1105	T. Rowe Price	US1L177198		Investor Address: 601 CONGRESS STREET BOSTON, MA 02210-2805	JOHN BOWRIGHT	4103452531	6179689241	USD	0.01	148,875.00	148,875.00	0.00	148,875.00
099521	PRINCIPAL FUNDS, INC. BOND & MORTGAGE SECURITIES FUND (FKA PRINCIPAL INVESTORS FUND, INC. BOND & MORTGAGE SECURITIES FUND) (PRINCIPAL)	PIFBMSF11907	Principal Financial Group	US1L110397		Investor Address: 711 HIGH STREET DES MOINES, IA 50392-2080	LUKE WALKER	5152251340	8865066646	USD	0.03	446,625.00	446,625.00	0.00	446,625.00
099546	PRINCIPAL VARIABLE CONTRACTS FUND INC BOND AND MORTGAGE SECURITIES ACCOUNT	PRVARIDCT	Principal Financial Group	US1L051542		Investor Address: 711 HIGH STREET DES MOINES, IA 50392	MACKENZIE VO	5153627450	2017192491	USD	0.00	39,700.00	39,700.00	0.00	39,700.00
099554	LOS ANGELES COUNTY EMPLOYEES RETIREMENT ASSOCIATION	LACIRA	Principal Financial Group	US1L176749	1002340068	Investor Address: 300 NORTH LAKE AVENUE PASADENA, CA 91101	MACKENZIE VO	5153627450	2017192491	USD	0.07	267,750.00	267,750.00	0.00	267,750.00
099667	ILLINOIS STATE BOARD OF INVESTMENT	MCDONUSD	MCDONNELL ALT CRED STR			LASALLE ST SUITE 2015 CHICAGO, IL 60601	CHRIS ENNIS	6178621164	6179886969	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
100379	GREENBRIAR CLO, LTD (HIGHLAND CAPITAL MANAGEMENT)	HIGH1115	Highland Capital Management LP	KY1L032632		Investor Address: BOUNDARY HALL CRICKET SQUARE GEORGETOWN, KY	DATA TEAM	9726264100	9726264155	USD	0.13	1,965,000.00	1,965,000.00	0.00	1,965,000.00
101611	CORTINA FUNDING (SHENKMAN CAPITAL MANAGEMENT)	CORFUND	Shenkman Cap Mgt. Inc.	IE1L015563	1007616224	Investor Address: IFSC HOUSE, CUSTOM HOUSE QUAY DUBLIN 1, IE	MOBASHARUL ISLAM	4189335322	2012152377	USD	0.18	2,476,275.06	2,476,275.06	0.00	2,476,275.06
102743	PORTOLA CLO, LTD.	POR1212	PIMCO	KY1L051327	1007631622	Investor Address: WALKER HOUSE 87 MARY STREET GEORGETOWN, KY KY19002	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
106272	JOHN HANCOCK FUND II - FLOATING RATE INCOME FUND WESTERN ASSET MANAGEMENT	106272USD	Western Asset Management Company	US1L166613		Investor Address: 601 CONGRESS STREET BOSTON, MA 02210	JOSEPH SMITH	6178621229	6179887877	USD	0.41	6,451,250.00	6,451,250.00	0.00	6,451,250.00
106733	BAC INVESTMENT CORP. CLO 2007, LTD (BLACK DIAMOND CAPITAL MANAGEMENT LLC)	GSCGRD07LTD	Black Diamond Cap Mgt. LLC	KY1L002973		Investor Address: 535 MADISON AVENUE 4TH FLOOR NEW YORK, NY 10022	ANDREW SCHAEFFER	7043364575	2144818560	USD	0.25	3,970,000.00	3,970,000.00	0.00	3,970,000.00
107685	ECF CLO 2008-1, LTD (SILVERMINE CAPITAL)	107685USD	Silvermine Capital			Investor Address: WALKER HOUSE 87 MARY STREET GEORGETOWN, KY	KRISHA GRAY	7134836223	2815627202	USD	0.26	4,166,500.00	4,166,500.00	0.00	4,166,500.00
109546	T. ROWE PRICE INSTITUTIONAL FLOATING RATE FUND (T. ROWE)	109546USD	T. Rowe Price	US1L032880		Investor Address: 100 EAST PRATT STREET BALTIMORE, MD 21202	JAIME KLEMA	4103452480	2017202914	USD	0.80	9,526,000.00	9,526,000.00	0.00	9,526,000.00
109575	VIRTUS SENIOR FLOATING RATE FUND (FKA PHOENIX SENIOR FLOATING RATE FUND NEW FLEET ASSET MANAGEMENT)	109575USD	NEW FLEET ASSET MGMT LLC	US1L006147	1007619421	Investor Address: 101 MUNSON STREET GREENFIELD, MA 01301	AMY KEITH	8607805615	2144818248	USD	0.09	1,488,750.00	1,488,750.00	0.00	1,488,750.00
110251	NEPTUNE FINANCE CCS, LTD (APOLLO GLOBAL MANAGEMENT LLC)	110251USD	APOLLO GLOBAL MGMT LLC	KY1L022757	1007715303	Investor Address: BOUNDARY HALL CRICKET SQUARE GEORGETOWN, KY	COURTNEY DOWLING	6178036527	8863501887	USD	0.11	1,736,875.00	1,736,875.00	0.00	1,736,875.00

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Citibank N.A. Investor Contact Report (OC Report) As Of : 24-MAY-2012 Tranche Ref No : 001BTPR11180004 Reference Date : 05/24/2012														
Tranche Ref No : 001BTPR11180004														
Tranche Name : NRG ENERGY FL B SENIOR														
INVESTOR #	Investor Name	MEMORIC	Fund Manager	OTCC CODE	OFCD	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LC OUTSTANDING
057828	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1104829		Investor Address 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045278553	7323003359	USD	0.06	1,002,512.56	1,002,512.56	0.00
111974	ABERDEEN LOAN FUNDING, LTD. (HIGHLAND CAPITAL)	111974USD	Highland	KY1112205	1007540672	Investor Address WALKER HOUSE 87 MARY STREET GEORGE TOWN KY-KY19002	TRAVIS PUCKETT	8724184427	2145404818	USD	0.19	2,977,500.00	2,977,500.00	0.00
112414	STICHTING PENSIOENFONDUS MEDISCHE SPECIALISTEN	112414USD	Pension Investment Management Inc	NL11180655		Investor Address PO BOX 85344 3508 AH UTRECHT NETHERLANDS NL	PHILIP COLBURN	8174224565	2144614180	USD	0.04	679,862.50	679,862.50	0.00
112742	3023 - VRS BANK LOAN PORTFOLIO (WESTERN ASSET MANAGEMENT)	112742USD	Western Asset Management Company	US11214106		Investor Address 1200 E MAIN ST RICHMOND, VA US-23219-3628	KYLE MILLER	7135534448	2012635880	USD	0.09	1,488,750.00	1,488,750.00	0.00
112848	ARES ENHANCED LOAN INVESTMENT STRATEGY III, LTD	112848USD	Ares	KY11016023	1007933041	Investor Address 1063GT, BOUNDARY HALL, CRICKER SQUARE GEORGE TOWN, GRAND CAYMAN KY	ROBERT LAZANO	7134836402	2815825757	USD	0.22	3,473,750.00	3,473,750.00	0.00
117070	STONE HARBOR GLOBAL FUNDS PLC STONE HARBOR LEVERAGED LOAN PORTFOLIO (SEA STONE HARBOR LEVERAGED LOAN PORTFOLIO)(STONE HARBOR)	STNHRBLVRG	Stone Harbor Investment Partners LP	IE11031178	1007912214	Investor Address ARTHUR COX EARLSFORT CENTRE EARLSFORT TERRACE DUBLIN 2 IE	STONE HARBOR INVESTMENT PARTNERS LP	2125481082	6176370279	USD	0.08	1,221,265.03	1,221,265.03	0.00
117506	GALAXY VII CLO, LTD. (PINEBRIDGE INVESTMENTS LLC)	GALAXYVII	PINEBRIDGE INVT LLC		1006084307	Investor Address QUEENSGATE HOUSE, SOUTH CHURCH STREET GEORGE TOWN KY	BRANDY ADKINS	7134836703	2816673748	USD	0.12	1,885,750.00	1,885,750.00	0.00
119123	PACIFIC LIFE FUNDS - PL FLOATING RATE LOAN FUND (EATON VANCE MANAGEMENT)	119123USD001	Eaton Vance	US11006367	1007667627	Investor Address 700 NEWPORT CENTER DRIVE NEWPORT BEACH, CA US-92660	STEVE LUPACCHINO	5088713663	2018177561	USD	0.03	521,062.50	521,062.50	0.00
120596	HUDSON CANYON FUNDING II, LTD (HVESCO SENIOR SECURED MGMT INC)	120596USD	Investco Senior Secured Management Inc	KY11038807		Investor Address WALKER HOUSE 87 MARY STREET GEORGETOWN KY-KY11-9002	MALIA BAYNES	3123327323	8666407641	USD	0.12	1,932,010.48	1,932,010.48	0.00
121742	LEVERAGESOURCE V S R L	121742USD	APOLLO GLOBAL MGMT LLC	LU11100633		Investor Address 7 VAL STE CROIX LUXEMBOURG L-1371 LU	VIRTUS GROUP LP	7139643000	8864686064	USD	0.60	9,478,375.00	9,478,375.00	0.00
121791	VIRGINIA RETIREMENT SYSTEM	121791USD	PIMCO	US11152175	1001703397	Investor Address 1200 EAST MAIN STREET RICHMOND, VA US-23219	BANK LOAN ACCOUNTING	9499372005	9494408060	USD	0.16	2,977,500.00	2,977,500.00	0.00
121801	BLACKSTONE SPECIAL FUNDING (IRELAND)	121801USD	Blackstone Debt Advisors (GSO Capital Partners)	IE111036241		Investor Address ARTHUR COX BUILDING EARLSFORT TERRACE DUBLIN 2, IRELAND IE	USA BALTAGE	7132434180	2012443518	USD	1.84	26,013,847.36	26,013,847.36	0.00
125593	GLOBAL LOAN OPPORTUNITY FUND B.V. (ARES MANAGEMENT LLC)	GLDUSD	Ares Mgt. L.P.	NL11027468	1007612954	Investor Address PARNASSUSSTOREN, LOCATELLIKAD E 1 1075 A2 AMSTERDAM NL	JONATHAN LONG	3102014132	6178370478	USD	0.13	2,084,250.00	2,084,250.00	0.00
125572	QAKTREE SENIOR LOAN FUND, L.P. (QAKTREE CAPITAL MANAGEMENT, L.P.)	QAKUSD	Qaktree Capital Management LP	US11024863		Investor Address 333 SOUTH GRAND AVENUE 28TH FLOOR LOS ANGELES, CA US-90071	BILL SANTANGELO	2138308620	2012835953	USD	0.30	4,714,375.00	4,714,375.00	0.00
125606	LFSDXG LLC (HIGHBRIDGE CAPITAL MANAGEMENT LLC)	LFUSD	HIGHBRIDGE PRIN STRAT LLC	US11213720		Investor Address 540 MADISON AVENUE, SUITE 21A NEW YORK, NY US-10022-3244	CHARLES CHRISTY	2122878818	2016223648	USD	0.11	1,789,336.58	1,789,336.58	0.00
130761	HARTFORD LIFE INSURANCE COMPANY	HARTUSD	Hartford Investment Management Company	US11287963		Investor Address P O BOX 1744 HARTFORD CT US-06144	BANK LOAN OPERATIONS GROUP	0000000000	2144614469	USD	0.01	186,522.61	186,522.61	0.00
132031	T. ROWE PRICE CORPORATE INCOME FUND, INC. (T ROWE)	TROWUSD	T. Rowe Price	US11123432		Investor Address 100 EAST PRATT STREET BALTIMORE, MD US-21202	JAMIE KLEMA	4103452480	2012152302	USD	0.12	1,860,937.50	1,860,937.50	0.00
132082	AMERICAN HALLMARK INSURANCE CO OF TX	AMER/CANUSD	Newcastle Investment Corp			Investor Address 777 MAIN STREET SUITE 1000 FT WORTH, TX US-76102	DUSTY WILSON	8173481637	8173481679	USD	0.06	992,500.00	992,500.00	0.00
133966	GOLDMAN SACHS LENDING PARTNERS LLC	GLSPUSD	Goldman Sachs Asset Mgt	US11033506	1004414213	Investor Address CIO GOLDMAN, SACHS, AND CO. 85 BROAD STREET-TAX DEPT. NEW YORK, NY US-10004	GOLDMAN SACHS	2126021099	6457897700	USD	0.00	0.01	0.01	0.01
137214	ARES INSTITUTIONAL LOAN FUND B.V.	ALFUSD	Ares Mgt. L.P.	NL11016009	1006040156	Investor Address 2000 AVENUE OF THE STARS 12TH FLOOR LOS ANGELES, CA NL-90067	JONATHAN LONG	3102014132	6178370302	USD	0.16	2,476,262.56	2,476,262.56	0.00
140303	COLUMBIA STRATEGIC INCOME FUND VARIABLE SERIES	COLUSD	COLUMBIA MGMT INVT ADVS			Investor Address ONE FINANCIAL CENTER BOSTON US-02111	CYNTHIA SCOTT	4964771947	2017165457	USD	0.02	297,750.00	297,750.00	0.00
141967	FRANKLIN INVESTORS SECURITIES TRUST FRANKLIN LOW DURATION TOTAL RETURN FUND (FRANKLIN)	LFISUSD	Franklin Floating Rate Trust	US11121815		Investor Address ONE FRANKLIN PARKWAY SAN MATEO, CA US-94403-1606	TRUDY HALE	9164631455	2017192406	USD	0.00	0.01	0.01	0.01
151486	ROCKDALE FIXED INCOME OPPORTUNITIES PORTFOLIO (SEIX ADVISORS)	EPCORCHUSD	Seix Advisors		1002483031	Investor Address 570 LEXINGTON AVENUE NEW YORK, NY US-10022	TOM CROWIN	6176036750	0000000000	USD	0.02	354,482.91	354,482.91	0.00
161467	MCDONNELL BANK LOAN SELECT SERIES TRUST (MCDONNELL BANK LOAN SELECT MASTER FUND)	MURPALO	MCDONNELL ALT CRED STR			Investor Address CIO WALKERS FUND SERVICES LIMITED, WALKER HOUSE, 87 MARY STREET GEORGE TOWN KY-19004	JON BARRY	6178035415	8862815118	USD	0.03	496,250.00	496,250.00	0.00
164194	JAF II MULTI SECTOR BOND FUND (STONE HARBOR INVESTMENT PARTNERS LP)	STABRUSD	Stone Harbor Investment P	US11180606		Investor Address 601 CONGRESS STREET BOSTON US-02210	STONE HARBOR INVT PARTNERS LP	2125481082	6173303452	USD	0.13	2,075,317.50	2,075,317.50	0.00
164859	SUNSUPER POOLED SUPERANNUATION TRUST (GSO CAPITAL PARTNERS LP)	SUNSPST	GSO Cap Partners			Investor Address PO BOX 1896 MILTON QUEENSLAND AU-4504	GSO CAPITAL PARTNERS LP	2125032148	2015796978	USD	0.13	1,985,000.00	1,985,000.00	0.00
165068	SUN LIFE ASSURANCE COMPANY OF CANADA (J S) (GSOBLACKSTONE DEBT FUNDS MANAGEMENT LLC)	SUNHUSD	GSOBLACKSTONE DEBT FUNDS MANAGEMENT,LLC			Investor Address ONE SUN LIFE EXECUTIVE PARK, 9C3331 WELLESLEY HILLS US-02481	CHRISTINE ROSADO	6178620934	6178689616	USD	0.12	1,828,289.47	1,828,289.47	0.00
166814	RENAISSANCE TRUST 2009 (HIGHBRIDGE CAPITAL MANAGEMENT LLC)	RENHASSUSD	HIGHLAND CAP MGT L.P.	KY11213703		Investor Address BUTTERFIELD HOUSE, 88 FORT STREET GEORGE TOWN KY	MARIA PENA	7134837077	2019121154	USD	1.01	16,090,675.87	16,090,675.87	0.00
167183	INNOVATION TRUST 2009 (EATON VANCE MANAGEMENT)	INNOVAT	Eaton Vance			Investor Address BUTTERFIELD HOUSE, 88 FORT STREET GEORGE TOWN KY	JERRY CURTIN	4122341071	2019172163	USD	2.13	33,794,687.16	33,794,687.16	0.00

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Citibank N.A. Investor Contact Report (OC Report) As Of : 24-MAY-2012 Tranche Ref No : 001BTPR11860004 Reference Date : 05/24/2012															
Tranche Ref No : 001BTPR11860004															
Tranche Name : NRS ENERGY II B SENIOR															
INVESTOR #	Investor Name	MEMORIC	Fund Manager	OTCC CODE	GPCID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057628	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1L156628		Investor Address: 31 WEST 52ND STREET, NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045276553	732903359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
167251	AMBITION TRUST 2009 (BARSON CAPITAL MANAGEMENT LLC)	AMBITRU	Barson Capital Management LLC			Investor Address: BUTTERFIELD HOUSE, 68 FORT STREET, GEORGE TOWN, KY.	AMANDA LASKEY	4122345322	7134836689	USD	0.09	1,493,601.83	1,493,601.83	0.00	1,493,601.83
177364	JAGUAR PENSION PLAN (PIMCO)	JPPUSD	PIMCO	GB1L247194		Investor Address: JAGUAR PENSION TRUSTEES LIMITED, ABBEY ROAD, WHITLEY COVENTRY GB-CV3 4LF	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
176547	TRINITY HEALTH CORPORATION (PIMCO)	THCUSD	PIMCO			Investor Address: 27870 CABOT DRIVE, NOVI, US-48377	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.04	694,750.00	694,750.00	0.00	694,750.00
176658	CITIBANK, NA - SECONDARY TRADING LEVERAGE 4 ALT	DOTLCIT1	BANK			Investor Address: 1615 BRETT ROAD, NEW CASTLE, US-19720	JULIO C VELASCO	3028649038	2126940975	USD	0.07	1,178,593.75	1,178,593.75	0.00	1,178,593.75
180146	MT. WHITNEY SECURITIES INC. (DEUTSCHE ASSET MANAGEMENT INC)	MTWIS	Deutsche Asset Mgt	US1L201665		Investor Address: 477 MARTINSVILLE ROAD, LIBERTY CORNER, US-07938	ELIZABETH DELGADO	2124541945	6173303390	USD	0.08	1,191,000.00	1,191,000.00	0.00	1,191,000.00
180268	FRASER SULLIVAN CLO VII LTD (FKA COATEMPLUS CLO LTD)	COATEMP	Fraser Sullivan Investors			Investor Address: CLIFTON HOUSE 75, FORT STREET, GEORGE TOWN, KY-KY11106	VIRTUS GROUP LP	7139934300	8668744474	USD	0.32	5,111,375.00	5,111,375.00	0.00	5,111,375.00
180362	MET INVESTORS SERIES TRUST - WATERGATE VANCE FLOATING RATE PORTFOLIO (EATON VANCE MANAGEMENT)	MEVFRP	Eaton Vance			Investor Address: 5 PARK PLAZA, SUITE 1900, IRVINE, US-92614	RACHEL KIELY	6176728115	6173303148	USD	0.20	4,118,875.00	4,118,875.00	0.00	4,118,875.00
180380	THE HARTFORD SHORT DURATION FUND (HARTFORD INVESTMENT MANAGEMENT)	THSDF	Hartford Investment Mgt C			Investor Address: 500 BIELENBERG DRIVE, WOODBURY, US-55125	MATTHEW STAFFORD	6725816535	2145723361	USD	0.11	1,717,025.00	1,717,025.00	0.00	1,717,025.00
180891	WELLS CAPITAL MANAGEMENT - 23628M01 (WELLS CAPITAL MANAGEMENT)	WELLCAPMGT	Wells Cap Mgt			Investor Address: 525 MARKET STREET, 10TH FLOOR, SAN FRANCISCO, US-94105	WELLS CAPITAL MANAGEMENT	6172102230	2012635830	USD	0.15	2,456,437.50	2,456,437.50	0.00	2,456,437.50
180922	LVP DELAWARE DIVERSIFIED FLOATING RATE FUND (DELAWARE INVESTMENTS)	LVPDDRF	Delaware Investments	US1L244311		Investor Address: 1300 SOUTH CLINTON STREET, FORT WAYNE, US-46802	JOSEPH FIORELLA	2152552321	2672340803	USD	0.03	493,756.28	493,756.28	0.00	493,756.28
181216	RIVERSOURCE VARIABLE SERIES TRUST - VARIABLE PORTFOLIO - EATON VANCE FLOATING - RATE INCOME FUND (EATON VANCE)	RVSTVRF	Eaton Vance			Investor Address: 145 AMERIPRISE FINANCIAL CENTER, MINNEAPOLIS, US-55474	RVS EVFRT WSO	6176728115	2018177644	USD	0.32	5,086,562.50	5,086,562.50	0.00	5,086,562.50
181365	AON PENSION PLAN TRUST (FKA AON RETIREMENT PLAN MASTER TRUST)	AORTPLMT	PIMCO	US1L246537		Investor Address: 200 EAST RANDOLPH STREET, 4TH FLOOR, CHICAGO, US-60601	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.08	1,191,000.00	1,191,000.00	0.00	1,191,000.00
181368	KENAMETAL INC MASTER TRUST	KMMTAA	PIMCO	US1L246876		Investor Address: 1600 TECHNOLOGY WAY, LATROBE, US-15659	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.01	198,500.00	198,500.00	0.00	198,500.00
181389	METROPOLITAN EMPLOYEE BENEFIT SYSTEM (PIMCO)	METERUSD	PIMCO	US1L276879		Investor Address: 222 3RD AVENUE, NORTH SUITE 110, NASHVILLE, US-37219	BANK LOAN ACCOUNTING	9499323005	2012635868	USD	0.03	496,748.74	496,748.74	0.00	496,748.74
181571	PUERTO RICO TELEPHONE CO MASTER TRUST (PIMCO)	PRMTUSD	PIMCO	PR1L279855		Investor Address: ROOSEVELT AVE 1513 10TH FL, SAN JUAN, PR-00936	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.09	1,389,500.00	1,389,500.00	0.00	1,389,500.00
183729	PIMCO UNCONSTRAINED BOND FUND (PIMCO)	PIMUBF	PIMCO	US1L191520		Investor Address: 840 NEWPORT CENTER DRIVE, SUITE 100, NEWPORT BEACH, US-92660	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.73	11,670,426.98	11,670,426.98	0.00	11,670,426.98
183748	BLACKSTONE GSO SECURED TRUST LTD	BSSSTU	Blackstone Debt Advisors	KY1L224510		Investor Address: 67 MARY STREET, GEORGE TOWN, KY-18001	ALICE TAORMINA	2125032148	2012635865	USD	0.53	8,489,843.32	8,489,843.32	0.00	8,489,843.32
184548	GSO LOAN TRUST 2010 (BLACKSTONE DEBT ADVISORS/GSO CAPITAL PARTNERS)	GSOUSD	Blackstone Debt Advisors	KY1L225616		Investor Address: BUTTERFIELD HOUSE, 68 FORT STREET, GEORGE TOWN, KY.	SHUNTA CERF	7134836077	2018223619	USD	0.75	11,850,562.50	11,850,562.50	0.00	11,850,562.50
184929	FIRST WESTERN CAPITAL MANAGEMENT - HIGH INCOME SENIOR LOANS LIMITED PARTNERSHIP (VIRTUS PARTNERS LLC)	FVWELUSD	Virtus Partners			Investor Address: 1200 SEVENTEENTH STREET, SUITE 2850, DENVER, CO, US-80202	VIRTUS GROUP LP	7139934300	6772788216	USD	0.03	496,250.00	496,250.00	0.00	496,250.00
188009	RIDGEMOUNT FUNDS - TOTAL RETURN BOND FUND (SEI ADVISORS)	RWMTBFB	Sei Advisors			Investor Address: CIO CITI 3435 STELZER ROAD, COLUMBUS, US-43219	DARA KOTZNER	2018022356	2013388701	USD	0.03	500,000.00	500,000.00	0.00	500,000.00
188143	WELLS CAPITAL MANAGEMENT - 23690800 (WELLS CAPITAL MANAGEMENT)	VENUSD	Wells Cap Mgt			Investor Address: 525 MARKET STREET, 10TH FLOOR, SAN FRANCISCO, US-94105	WELLS CAPITAL MANAGEMENT	6172102230	2018223679	USD	0.03	496,250.00	496,250.00	0.00	496,250.00
191162	OCTAGON LOAN TRUST 2010 (OCTAGON CREDIT INVESTORS LLC)	OCLTRST	Octagon Credit Investors			Investor Address: BUTTERFIELD HOUSE, 68 FORT STREET, GEORGE TOWN, KY.	ANNYE HUA	7134836378	2018127827	USD	1.85	26,124,106.48	26,124,106.48	0.00	26,124,106.48
192529	WELLPOINT INC (SANKATY ADVISORS LLC)	WELLPOINT	Sankaty Advisors, Inc	US1L257073		Investor Address: 120 MONUMENT CIRCLE, INDIANAPOLIS, US-46204	PORTFOLIO OPERATIONS TEAM	6175162300	2018127823	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
193400	FIRST NIAGARA BANK N.A. (FIRST NIAGARA BANK NA)	NBNA	BANK			Investor Address: 850 S TRANSIT RD, P O BOX 514, LOCKPORT, US-14095	SUE NAAB	7168195874	7168195132	USD	0.81	12,902,500.00	12,902,500.00	0.00	12,902,500.00
194530	OCTAGON PAUL CREDIT FUND SERIES LTD (OCTAGON CREDIT INVESTORS)	OCTAGON	Octagon Credit Investors			Investor Address: P O BOX 1093, QUEENSGATE HOUSE, GEORGE TOWN, KY-11102	MICHAEL GUDAS	8179371887	6173033235	USD	0.22	3,467,525.13	3,467,525.13	0.00	3,467,525.13
194927	FEDERATED BANK LOAN CORE FUND (FEDERATED INVESTMENT MANAGEMENT COMPANY)	FEDBKUSD	FEDERATED INVMT MGMT CO			Investor Address: 4000 ERICSSON DRIVE, WARRENDALE, US-15086	M COLE DOLINGER	4122862292	4129924351	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
195477	TETON FUNDING LLC (APOLLO GLOBAL)	TETONFUND	APOLLO CREDIT MGMT LLC			Investor Address: P O BOX 4418, MAIL CODE 933, ATLANTA, US-30362	RACHEL RICHARDS	8725816547	2017202096	USD	0.31	4,868,224.84	4,868,224.84	0.00	4,868,224.84
202112	FRASER SULLIVAN CLO V LTD (FKA COA CLO 2010'S SUB CNA LLC) (FRASER SULLIVAN INVESTMENT MANAGEMENT)	COACLO	Fraser Sullivan Investors			Investor Address: 390 GREENWICH STREET, NEW YORK, US-10002	VIRTUS GROUP LP	7139934300	8664960798	USD	0.25	3,920,375.00	3,920,375.00	0.00	3,920,375.00

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Citibank N.A. Investor Contact Report (OC Report) As Of : 24-MAY-2012 Tranche Ref No : 001BTPR11186004 Reference Date : 05/24/2012														
Tranche Ref No : 001BTPR11186004														
Tranche Name : NRG ENHANCY TL R SENIOR														
INVESTOR #	Investor Name	MEMORIC	Fund Manager	DTCC_CODE	OFID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LO OUTSTANDING
057828	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1115826		Investor Address: 31 WEST 52ND STREET, NEW YORK, NY 10019 DE 10019	MARKUS LANG	9543276553	7323403359	USD	0.06	1,002,512.56	1,002,512.56	0.00
208884	BLACKSTONE/SSO MARKET NEUTRAL CREDIT MASTER FUND LP (BLACKSTONE DEBT ADVISORS (SSO CAPITAL PARTNERS))	GSOB	Blackstone Debt Advisors			Investor Address: 87 MARY STREET, GEORGETOWN, KY.	ALICE TAORMINA	2125032148	2018302980	USD	0.13	1,985,000.00	1,985,000.00	0.00
208496	USAA SHORT TERM BOND FUND	USAABTF	USAA INV MGMT COMPANY			Investor Address: 9800 FREDERICKSBURG RD, A3E SAN ANTONIO, US 78269	VALARIE DAY	2104987579	2104984831	USD	0.13	1,994,974.87	1,994,974.87	0.00
208365	OHA INTREPID LEVERAGED LOAN FUND, LTD (OAK HILL ADVISORS LP)	OHAHUSD	OAK HILL ADVISORS LP			Investor Address: P O BOX 1093 GEORGETOWN, KY 11102	JASON PEREZ	7134836232	2018223384	USD	0.14	2,272,825.00	2,272,825.00	0.00
208672	ACE AMERICAN INSURANCE COMPANY (T. ROWE PRICE)	ASIN	T. Rowe Price	US11294781		Investor Address: 510 WALNUT STREET - P O BOX 1000 PHILADELPHIA, US 19106	JOHN BOTWRIGHT	4103452531	2018302905	USD	0.13	2,089,187.50	2,089,187.50	0.00
211536	JNLPPM AMERICA FLOATING RATE INCOME FUND (PPM AMERICA INC)	JNLPPM	PPM America, Inc.			Investor Address: 225 W WACKER DR, SUITE 1000 CHICAGO, US 60606	CHRIS GALLAGHER	3126341241	8173300155	USD	0.13	1,985,000.00	1,985,000.00	0.00
211567	VALRUS REINSURANCE LTD (PNEBRIDGE INVESTMENTS)	VALREUSD	PNEBRIDGE INV LLC			Investor Address: SUITE 1790 48 PAR LA VILLE ROAD HAMILTON, BM.	JAMIE SPENCER	7134836180	2018223719	USD	0.31	4,863,250.00	4,863,250.00	0.00
211628	PRIVATE ACCOUNT PORTFOLIO SERIES INVESTMENT GRADE CORPORATE PORTFOLIO (PIMCO)	PRACCPD	PIMCO	US11301695		Investor Address: 840 NEWPORT CENTER DRIVE SUITE 100 NEWPORT BEACH, US 92660	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.50	7,940,000.00	7,940,000.00	0.00
211678	ARES XV CLO, LTD (ARES MANAGEMENT LLC)	AREXVI	Ares Mgt. LP	KY11268845		Investor Address: PO BOX 109307 QUEENSGATE HOUSE SOUTH CHURCH STREET, GEORGETOWN, KY.	ROBERT LOZANO	7134836402	2012835521	USD	0.09	1,386,500.00	1,386,500.00	0.00
211738	MONTGOMERY STREET INCOME SECURITIES INC (PIMCO)	MSIBUSD	PIMCO			Investor Address: 225 W WACKER DR, SUITE 1000 CHICAGO, US 60606	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.01	198,500.00	198,500.00	0.00
211740	LYDDYS TSB GROUP PENSION SCHEME NO 1 (PIMCO)	LTGPN	PIMCO			Investor Address: 3RD FLOOR GROUP PENSIONS BANK HOUSE WINE STREET BRISTOL, GB BS12AN	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.08	1,290,250.00	1,290,250.00	0.00
211741	UNITED FOOD & COMMERCIAL WORKERS INTERNATIONAL UNION INDUSTRY PENSION FUND (PIMCO)	UFCWUPF	PIMCO			Investor Address: P O BOX 11102 CHICAGO, US 60611	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.03	496,250.00	496,250.00	0.00
214399	ALM IV LTD OF ALM LOAN FUNDING 2011, LTD (APOLLO CAPITAL)	ALFUUSD	APOLLO CREDIT MGMT II LP	KY11318606		Investor Address: WALKER HOUSE, 87 MARY STREET, GEORGETOWN, KY 19002	LESLIE LEE	7134838379	2018223714	USD	0.42	6,899,375.00	6,899,375.00	0.00
215602	SOCIETE GENERALE, GRAND CAYMAN BRANCH	SOCGUSD	BANK	FR11315759		Investor Address: 1221 AVENUE OF THE AMERICAS, NEW YORK, FR 10020	COLLEEN MESSINA	2018358457	2018358116	USD	0.13	1,994,974.87	1,994,974.87	0.00
216030	FONDSVOORGEMENDEKENING BEROEPSVERVOER GLOBAL INVESTMENT GRADE CREDIT (PIMCO)	FVGRUSD	PIMCO			Investor Address: FOLKSTONEWEG 4 SCHIPHOL, ZUIDOOST, NL 1118	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.25	3,970,000.00	3,970,000.00	0.00
216051	LYDDYS TSB GROUP PENSION SCHEME NO 2	LTGPNUSD	PIMCO	GB11314861		Investor Address: 3RD FLOOR GROUP PENSIONS BANK HOUSE WINE STREET BRISTOL, GB BS12AN	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.08	1,191,000.00	1,191,000.00	0.00
217014	POWERSHARES SENIOR LOAN PORTFOLIO (INVECO SENIOR SECURED MANAGEMENT INC)	POSELUSD	Inveco Senior Secured Mgt			Investor Address: 301 W ROOSEVELT ROAD WINSTON, US 80187	ANGELA GAMBARDIELLA FAVUZZA	2122785663	2018223776	USD	0.27	4,237,459.22	4,237,459.22	0.00
220132	BLUEMOUNTAIN CLO 2011-1 LTD (BLUEMOUNTAIN CAPITAL MANAGEMENT)	BCMILLUSD	BlueMountain Cap Mgt			Investor Address: P O BOX 1093 GEORGETOWN, KY 11102	KORY BURLESON	7134836284	2017185671	USD	0.13	1,985,000.00	1,985,000.00	0.00
220220	WELLS CAPITAL MANAGEMENT - 1832MCD (WELLS CAPITAL MANAGEMENT)	WCMAG	Wells Cap Mgt			Investor Address: 525 MARKET STREET, 10TH FLOOR SAN FRANCISCO, US 94105	WELLS CAPITAL MANAGEMENT	4153964380	2018223755	USD	0.22	3,523,375.00	3,523,375.00	0.00
220229	DANTAS SUPERANNUATION PLAN (BANKATY ADVISORS LLC)	QUASUPAN	Bankaty Advisors, Inc.			Investor Address: LEVEL 9, BUILDING A, QUANTAS CENTER 203 COWARD STREET MASCOT, AU 2020	JOANNA MILEWSKA	2033024328	2017185680	USD	0.13	1,985,000.00	1,985,000.00	0.00
220790	SOMERSET TRUST COMPANY	SOUSD	SELF MANAGED			Investor Address: 151 WEST MAIN STREET SOMERSET, US 15501	DELLA RESH	8144439271	8144435369	USD	0.13	1,985,000.00	1,985,000.00	0.00
220793	SOUTH CAROLINA RETIREMENT SYSTEM (PIMCO)	SCRS	PIMCO	US11218091		Investor Address: 202 ARBOR LAKE DRIVE, COLUMBIA, US 29223	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.00	0.01	0.01	0.00
221880	AMBITION TRUST 2011 (BABSON CAPITAL MANAGEMENT LLC)	ATUSD	Babson Cap Mgt LLC			Investor Address: BUTTERFIELD HOUSE 68 FORT STREET, GEORGETOWN, KY.	RICHARD NAPOR	4122463272	2018223708	USD	0.72	11,442,355.88	11,442,355.88	0.00
224829	RAYTHEON MASTER PENSION TRUST	RMPTUSD	Credit Suisse Alternative			Investor Address: 135 SANTELI HIGHWAY EVERETT, US 02149	KYLE MILLER	2135534448	2017182436	USD	0.00	0.06	0.06	0.00
225448	PIMCO SENIOR FLOATING RATE PORTFOLIO (PIMCO)	PSFRP	PIMCO			Investor Address: 840 NEWPORT CENTER DRIVE NEWPORT BEACH, US 92660	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.00	49,625.00	49,625.00	0.00
226613	PIMCO SENIOR FLOATING RATE FUND (PIMCO)	PIMESCHU	PIMCO	US11335804		Investor Address: 840 NEWPORT CENTER DRIVE NEWPORT BEACH, US 92660	BANK LOAN ACCOUNTING	9499323005	8173300623	USD	0.31	4,962,500.00	4,962,500.00	0.00
227751	SSO LOAN TRUST 2011 (BLACKSTONE DEBT ADVISORS (SSO CAPITAL PARTNERS))	GLTUSD	Blackstone Debt Advisors	KY11335678		Investor Address: BUTTERFIELD HOUSE 68 FORT CAYMAN, GEORGETOWN, KY.	KHALID EL HEJALI	7134838130	2018360657	USD	1.97	31,285,950.87	31,285,950.87	0.00
228264	ARROWOOD INDEMNITY COMPANY (BABSON CAPITAL MANAGEMENT)	AICUSD	Babson Cap Mgt LLC			Investor Address: 3500 ARCO CORPORATE DRIVE CHARLOTTE, US 28273	KEVIN GEORCHUK	8176629749	8173300264	USD	0.04	620,408.04	620,408.04	0.00
228887	INNOVATION TRUST 2011 (EATON VANCE MGMT)	INNIKA	Eaton Vance			Investor Address: BUTTERFIELD HOUSE 68 FORT STREET, GEORGETOWN, KY.	AMANDA LASKEY	4122348373	2017182475	USD	0.50	7,959,899.74	7,959,899.74	0.00

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Citibank N.A. Investor Contact Report (OC Report) As Of: 24-MAY-2012 Tranche Ref No.: 001BTPR111860004 Reference Date: 05/24/2012															
Tranche Ref No.: 001BTPR111860004															
Tranche Name: INRG ENERGY XL B SENIOR															
INVESTOR #	Investor Name	MEMOIC	Fund Manager	DTCC CODE	QFID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING	TOTAL OUTSTANDING
057828	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1L156826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045278553	7323803359	USD	0.06	1,002,512.56	1,002,512.56	0.00	1,002,512.56
226001	OCTAGON DELAWARE TRUST 2011 (OCTAGON CREDIT INVESTORS LLC)	OCTUSD	Octagon Credit Investors			Investor Address: 1932 WYNNTON ROAD COLUMBUS US-31909	MARY SANTIANO	6178036776	8662815114	USD	0.19	2,968,765.66	2,968,765.66	0.00	2,968,765.66
226912	ING IM CLO 2011-1 LTD	IIUSD	ING INVESTMENT MGMT CO.			Investor Address: BOUNDARY HALL CRICKET SQUARE GEORGE TOWN KY-1003	GREGORY HANCOCK	7134835377	2017165870	USD	0.13	2,037,142.86	2,037,142.86	0.00	2,037,142.86
226934	PIONEER MULTI-ASSET FLOATING RATE FUND/PIONEER INVESTMENT MANAGEMENT INC)	PMAAFUSD	Pioneer Investment Mgt.			Investor Address: 60 STATE STREET BOSTON US-02109	PHILIP COLBURN	6174224565	2016390662	USD	0.01	99,250.00	99,250.00	0.00	99,250.00
226991	CLINA MUTUAL INSURANCE SOCIETY (DEUTSCHE ASSET MANAGEMENT)	CMUSD	Deutsche Asset Mgt.	US1L323685		Investor Address: 5810 MINERAL POINT ROAD MADISON US-53705	ELIZABETH DELGADO	2124541845	6173300184	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
231481	LCM IX LIMITED PARTNERSHIP & LCM ASSET MANAGEMENT	LLPUSD	LCM ASSET MGMT LLC			Investor Address: QUEENSGATE HOUSE GRAND CAYMAN KY-11102	CLO ADMINISTRATION	7142476551	2018127903	USD	0.38	5,955,000.00	5,955,000.00	0.00	5,955,000.00
232586	RACE POINT V CLO LIMITED (SANKATY ADVISORS LLC)	RPCUSD	Sankaty Advisors, Inc.			Investor Address: WALKER HOUSE 87 MARY STREET GEORGE TOWN KY.	JASON SMALLWOOD	4122341441	2018127817	USD	0.12	1,956,667.45	1,956,667.45	0.00	1,956,667.45
232951	ISL LOAN TRUST (ING INVESTMENTS MANAGEMENT)	ISTLUSD	ING Investments LLC			Investor Address: 181 UNIVERSITY AVE SUITE 300 TORONTO CA-M5H3M7	LOAN SERVICING UNIT	6178624458	6173300352	USD	0.09	1,486,262.53	1,486,262.53	0.00	1,486,262.53
234487	CARLYLE GLOBAL MARKET STRATEGIES CLO 2011-1 LTD/CARLYLE INVESTMENT MANAGEMENT	CARYLEE	CARLYLE INVT MGMT LLC			Investor Address: WALKER HOUSE 87 MARY STREET GEORGE TOWN KY-KY10002	THOMAS CACCIOLA	6178629282	6173300362	USD	0.20	3,229,116.21	3,229,116.21	0.00	3,229,116.21
234513	ARROWOOD INDEMNITY COMPANY AS ADMINISTRATOR FOR THE PENSION PLAN OF ARROWOOD INDEMNITY COMPANY (SABSON CAPITAL MANAGEMENT)	ARINPM	Babson Cap Mgt LLC			Investor Address: 3600 ARCO CORPORATE DRIVE CHARLOTTE US-28273	KEVIN CEDORCHUK	6178629749	6173300242	USD	0.01	155,102.02	155,102.02	0.00	155,102.02
234530	ARROWOOD INDEMNITY COMPANY (INVESCO SENIOR SECURED) MANAGEMENT INC)	ARQOIN	Invesco Senior Secured Mgt.			Investor Address: 3600 ARCO CORPORATE DR CHARLOTTE US-28273	TOM JOVIC	6306848389	2018127933	USD	0.09	1,386,507.54	1,386,507.54	0.00	1,386,507.54
234883	ARROWOOD INDEMNITY COMPANY AS ADMINISTRATOR FOR THE PENSION PLAN OF ARROWOOD INDEMNITY COMPANY (INVESCO)	AICAFTF	Invesco Senior Secured Mgt.			Investor Address: 3600 ARCO CORPORATE DRIVE CHARLOTTE US-28273	TOM JOVIC	6306848389	2018127934	USD	0.02	346,626.88	346,626.88	0.00	346,626.88
235814	ARES LOAN TRUST 2011 (ARES MANAGEMENT L.P.)	ARELOTA	Ares Mgt. L.P.			Investor Address: BUTTERFIELD HOUSE 68 FORT STREET GEORGE TOWN KY.	AMIR WASEEM	7134836312	2018127913	USD	0.03	6,629,974.94	6,629,974.94	0.00	6,629,974.94
236402	SABSON CLO LTD 2011-1 (SABSON CAPITAL MANAGEMENT LLC)	SABPSPA	Babson Cap Mgt LLC			Investor Address: CLIFTON HOUSE 75 FORT STREET GEORGE TOWN KY-KY11108	KEVIN CEDORCHUK	6179373520	6179370415	USD	0.25	3,970,000.00	3,970,000.00	0.00	3,970,000.00
237451	THE BARCLAYS BANK UK RETIREMENT FUND(PIMCO)	PAACUSD	PIMCO	GB1L151495		Investor Address: ONE CHURCHILL PLACE LONDON GB-E1469P	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.15	2,382,000.00	2,382,000.00	0.00	2,382,000.00
237499	T ROWE PRICE FLOATING RATE FUND INC (T ROWE PRICE)	TBPFRTF	T. Rowe Price	US1L352841		Investor Address: 100 EAST PRATT STREET BALTIMORE US-21202	JAIME KLEMA	4103452480	2018127823	USD	0.03	548,125.00	548,125.00	0.00	548,125.00
237968	NBOS FINAL SALARY PENSION SCHEME (PIMCO)	NBFIN	PIMCO			Investor Address: GROUP PENSIONS(CLS) TRINITY ROAD HALIFAX GB-HX1 2RG	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
238126	FIRE AND POLICE PENSION FUND SAN ANTONIO(PINEBRIDGE INVESTMENTS)	PPFSAUSD	PINEBRIDGE INVT LLC	US1L116673		Investor Address: 11803 W COCKER LOOP SAN ANTONIO US-78216	KIM WALLACE	3125573525	2018127944	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
238178	MAG MUTUAL INSURANCE COMPANY (PIMCO)	MAGMICUSD	PIMCO	US1L326827		Investor Address: 3525 PIEDMONT ROAD BLDG 8, SUITE 600 ATLANTA US-30305	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.09	1,488,750.00	1,488,750.00	0.00	1,488,750.00
238177	PIMCO VARIABLE INSURANCE TRUST COMMODITY/REAL RETURN STRATEGY PORTFOLIO (PIMCO)	PVTRUSD	PIMCO			Investor Address: 840 NEWPORT CENTER DRIVE SUITE 100 NEWPORT BEACH US-92660	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
238678	JNL/PIMCO REAL RETURN FUND (PIMCO)	JNLPUUSD	PIMCO			Investor Address: 225 WEST WACKER DRIVE, SUITE 650 CHICAGO US-60606	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.31	4,962,500.00	4,962,500.00	0.00	4,962,500.00
238679	ORANGE COUNTY EMPLOYEES RETIREMENT SYSTEM(PIMCO)	ORROUSD	PIMCO			Investor Address: 2223 WELLINGTON AVENUE SANTA ANA US-92701	BANK LOAN ACCOUNTING	9499373005	6172889588	USD	0.06	992,500.00	992,500.00	0.00	992,500.00
238680	FIXED INCOME SHARES SERIES R (PIMCO)	FIUSD	PIMCO	US1L279754		Investor Address: 1345 AVENUE OF THE AMERICAS, 14TH FLOOR NEW YORK US-10105	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.13	1,865,000.00	1,865,000.00	0.00	1,865,000.00
238684	MET INVESTORS SERIES TRUST PIMCO INFLATION PROTECTED BOND PORTFOLIO(PIMCO)	MEETUSD	PIMCO	US1L033532		Investor Address: 5 PARK PLAZA, SUITE 1900 IRVINE US-92614	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.50	7,940,000.00	7,940,000.00	0.00	7,940,000.00
240184	CHILDRENS HEALTHCARE OF ATLANTA INC (PIMCO)	CHOAUSD	PIMCO	US1L218687		Investor Address: 1500 TULLIE CIRCLE NE ATLANTA US-30329	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.01	99,250.00	99,250.00	0.00	99,250.00
240371	GALAXY XI CLO LTD	GALAKIS	PINEBRIDGE INVT LLC			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY-KY11103	JAMIE SPENCER	7134836180	2018127929	USD	0.13	1,985,000.00	1,985,000.00	0.00	1,985,000.00
240635	PIMCO COMMODITIESPLUS STRATEGY FUND(PIMCO)	PIMPLF	PIMCO			Investor Address: 840 NEWPORT CENTER DRIVE NEWPORT BEACH US-92660	BANK LOAN ACCOUNTING	9499373005	9494408090	USD	0.18	2,977,500.00	2,977,500.00	0.00	2,977,500.00
240636	PRIVATE ACCOUNT PORTFOLIO SERIES REAL RETURN PORTFOLIO(PIMCO)	PRIVPO	PIMCO	US1L216281		Investor Address: 840 NEWPORT CENTER DRIVE SUITE 100 NEWPORT BEACH US-92660	BANK LOAN ACCOUNTING	9499373005	6173300396	USD	0.19	2,977,500.00	2,977,500.00	0.00	2,977,500.00
241602	ADVANCED SERIES TRUST ASST FIRST TRUST CAPITAL APPRECIATION TARGET PORTFOLIO/ASST FIRST ADVISORS LP	ADVISEE	FIRST TRUST ADVISORS LP			Investor Address: GATEWAY CENTER THREE 100 MULBERRY STREET 9TH FLOOR NEWARK US-07102	RYAN KOMMERS	6307558337	6305177223	USD	0.06	992,500.00	992,500.00	0.00	992,500.00

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Citibank N.A. Investor Contact Report (OC Report) As Of: 24-MAY-2012 Tranche Ref No.: 001BTPR1111850004 Reference Date: 05/24/2012														
Tranche Ref No.: 001BTPR1111850004														
Tranche Name: NRG ENERGY T.L.B. SENIOR														
INVESTOR #	Investor Name	MEMOIC	Fund Manager	OTOC_CODE	OFCD	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LG OUTSTANDING
051626	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE11156826		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	MARKUS LANG	9045278553	7323803359	USD	0.06	1,002,512.56	1,002,512.56	0.00
241609	ADVANCED SERIES TRUST ASST FIRST TRUST BALANCED TARGET PORTFOLIO	ADVEISO	FIRST TRUST ADVISORS LP			Investor Address: GATEWAY CENTER THREE 100 MULBERRY STREET 9TH FLOOR NEWARK US-07102	AIFA MOHD	3027912218	3027913250	USD	0.06	992,500.00	992,500.00	0.00
242791	LAND ROVER PENSION SCHEME (PIMCO)	LANDOVE	PIMCO	GB11279809		Investor Address: LAND ROVER PENSION TRUSTEES LIMITED BANBURY ROAD LIGHTHORNE GARDON GB-CV350RR	BANK LOAN SETTLEMENTS	9499323005	9494408090	USD	0.03	397,000.00	397,000.00	0.00
244937	NORTH DAKOTA STATE INVESTMENT BOARD	NORDAK	Babson Cap Mgt LLC	US11185431	9690909099	DRIVE PO BOX 7100 BISMARCK NORTH DAKOTA US-58507	SRIVANTHI D	6302764732	3475827629	USD	0.02	297,750.00	297,750.00	0.00
245388	PRAMERICA LOAN OPPORTUNITIES LIMITED (PRUDENTIAL)	PLDUSD	PRUDENTIAL INSURANCE	IE11306748		Investor Address: 70 SIR JOHN RODGERSONS QUAY DUBLIN IE	MATTHEW ZAIMAN	8168711805	2017182126	USD	0.03	497,493.73	497,493.73	0.00
246170	AMMC CLO IX LIMITED (AMERICAN MONEY MANAGEMENT CORP)	AMMHX	American Money Mgt			Investor Address: 4TH FLOOR BOUNDARY HALL CRICKET SQUARE GEORGE TOWN KY	VIRTUS GROUP LP	7139934300	8653979647	USD	0.13	1,989,974.94	1,989,974.94	0.00
248310	MEDICAL LIABILITY MUTUAL INSURANCE COMPANY (INVESCO SENIOR SECURED MANAGEMENT)	MEDIMU	Invesco Senior Secured Mgt			Investor Address: 2 PARK AVENUE ROOM 2500 NEW YORK US-10016	TOM JOVIC	6309848389	2018127967	USD	0.13	1,989,974.94	1,989,974.94	0.00
248422	GSO JUPITER LOAN TRUST (BLACKSTONE DEBT ADVISOR (GSO CAPITAL PARTNERS))	GSDJUSD	Blackstone Debt Advisors	KY11404848		Investor Address: 38 MARKET STREET CANELLA COURT CAMANA BAY KY	KHALID EL HEJALI	7134836130	3475922851	USD	0.35	5,479,937.28	5,479,937.28	0.00
249426	GSO PALMETTO LIQUIDITY FUND LLC (BLACKSTONE DEBT ADVISOR (GSO CAPITAL PARTNERS))	GSDJUSD	Blackstone Debt Advisors			Investor Address: 280 PARK AVENUE 11TH FLOOR NEW YORK US-10017	MYRTA CALVILLO	7134836224	3475922813	USD	0.13	1,989,974.94	1,989,974.94	0.00
249440	BAPTIST HEALTH SOUTH FLORIDA INC (SEA ADVISORS)	BHSUSD	Sea Advisors			Investor Address: 6855 RED ROAD SUITE 600 CORAL GABLES US-33143	DARA KOTZKER	2018022558	2145562488	USD	0.01	203,234.94	203,234.94	0.00
252226	FRASER SULLIVAN CLO VI LTD (FRASER SULLIVAN INVESTMENT MANAGEMENT)	FSCUSD	Fraser Sullivan Investment			Investor Address: CLIFTON HOUSE 75 FORT STREET GEORGE TOWN KY-KY11108	VIRTUS GROUP LP	7139934300	8669979806	USD	0.25	3,920,375.00	3,920,375.00	0.00
252909	SPECIALIZED INVESTMENT MANAGEMENT SCV - SF - CORPORATE LOAN MASTER FUND (PRUDENTIAL INSURANCE)	SMUSD	PRUDENTIAL INSURANCE			Investor Address: 50 AVENUE JF KENNEDY L 2951 LUXEMBOURG LU	DANNY DINEEN	011443075954152	011443075955340	USD	0.13	1,989,974.94	1,989,974.94	0.00
254951	CHILDRENS HEALTHCARE OF ATLANTA INC	CHTIDCT	HIGHLAND CAP MGT LP			Investor Address: 1800 TULLIE CIRCLE NE ATLANTA US-30329	DATA TEAM	6724184415	3475922880	USD	0.06	997,487.44	997,487.44	0.00
263496	INTELLIGO BANK LTD	INTBANK	BANK			Investor Address: BUILDING FIRST FLOOR COLLINS AVENUE AND FOURTH TERRACE NASSAU BS	BANK LOAN ACCOUNTING	9499323005	9494408090	USD	0.06	997,487.44	997,487.44	0.00
263507	OCTAGON SENIOR SECURED CREDIT MASTER FUND LTD	OSCUSD	Octagon Credit Investors			Investor Address: USLAND HOUSE GEORGE TOWN KY-KY11104	MICHAEL GUDAS	6176029726	6173300799	USD	0.03	500,000.00	500,000.00	0.00
264181	BLUE CROSS OF IDAHO HEALTH SERVICE INC	BLUEC	Sea Advisors			Investor Address: 3000 E PINE AVE MERIDIAN US-83402	DARA KOTZKER	2018022558	2145562488	USD	0.01	99,748.74	99,748.74	0.00
264927	ARES XXII CLO LTD	ARXUSD	Ares Mgt. L.P.			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY-KY11102	KEVIN LEAKES	0000000000	8552734759	USD	0.13	1,994,974.87	1,994,974.87	0.00
265479	AMMC CLO X LIMITED	AMMUSD	American Money Mgt			Investor Address: BOUNDARY HALL CRICKET SQUARE GRAND CAYMAN KY-KY11102	VIRTUS GROUP LP	7139934300	8774795885	USD	0.16	2,476,262.56	2,476,262.56	0.00
266437	OCTAGON INVESTMENT PARTNERS XII LTD	OCTAUSD	Octagon Credit Investors		1007548291	Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY-1103	VIRTUS GROUP LP	7139934300	8773251873	USD	0.16	2,493,718.60	2,493,718.60	0.00
267855	COMMUNITY INSURANCE COMPANY	CICUSD	Sankaty Advisors, Inc			Investor Address: 120 MONUMENT CIRCLE INDIANAPOLIS US-46204	PORTFOLIO OPERATIONS TEAM	0000000000	2145723387	USD	0.09	1,496,231.16	1,496,231.16	0.00
267944	T ROWE PRICE FLOATING RATE MULTI SECTOR ACCOUNT PORTFOLIO	TROWUSD	T. Rowe Price			Investor Address: 100 EAST PRATT STREET BALTIMORE US-21202	JOHN BOTWRIGHT	4103452531	2145455306	USD	0.02	249,371.86	249,371.86	0.00
271346	DORAL CLO II LTD	CHUKUDCT	DORAL MONEY			Investor Address: QUEENSGATE HOUSE SOUTH CHURCH STREET GEORGE TOWN KY-KY11104	SCOTT MCKAY	2123293787	2123293768	USD	0.31	4,982,500.00	4,982,500.00	0.00
276491	RACE POINT VI CLO LIMITED	RPDCT	Sankaty Advisors, Inc			Investor Address: JOHN HANCOCK TOWER 200 CLARENDON STREET FL41 BOSTON US-02116	JASON SMALLWOOD	4122341441	2018127817	USD	0.13	2,000,000.00	2,000,000.00	0.00
276492	AGF FLOATING RATE INCOME FUND	AGFDCT	Eaton Vance			Investor Address: 66 WELLINGTON STREET WEST SUITE 3100 TORONTO CA-M5G1E9	RACHEL KIELY	0000000000	6173300726	USD	0.03	500,000.00	500,000.00	0.00
276971	CITIBANK NA-SECONDARY LOAN TRADING LEVERAGE 2	CROTDOASLT1	CITIGROUP GLOBAL MARKETS	US11027740		Investor Address: 2 PENNS WAY US	KEVIN GANC	3023232452	2129940875	USD	0.28	4,500,000.00	4,500,000.00	0.00
Total											100.00	1,588,000,000.06	1,588,000,000.06	0.00
														417.00

Citibank N.A. Investor Contact Report (OC Report) As Of : 24-MAY-2012 Tranche Ref No : 001BTPR111860005 Reference Date : 05/24/2012															
Tranche Ref No : 001BTPR111860005															
Tranche Name : NRG ENERGY RC SENIOR															
INVESTOR #	Investor Name	INMEMONIC	Fund Manager	DTCC_CODE	GFCID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LC OUTSTANDING	TOTAL OUTSTANDING
057609	THE BANK OF TOKYO-MITSUBISHI UFJ LTD (BANK OF TOKYO)	ACSBTM	THE BANK OF TOKYO-MITSUBISHI UFJ LTD	JP1L164542		Investor Address: 1251 AVENUE OF THE AMERICAS 14 TH FL NEW YORK JP-10020	JAIME VELEZ	2014138586	2015212304	USD	4.09	94,000,000.00	0.00	53,279,157.53	53,279,157.53
057628	DEUTSCHE BANK AG, NEW YORK BRANCH (DEUTSCHE BANK)	AADBAG	Deutsche Bank	DE1L156626		Investor Address: 31 WEST 52ND STREET NEW YORK, NY 10019 DE-10019	SCOTT LINTHICUM	2122503981	2127970070	USD	0.00	0.01	0.00	0.01	0.01
057630	MIZUHO CORPORATE BANK LTD (FKA DAICHI KANGYO BANK)(MIZUHO CORPORATE BANK LIMITED NEW YORK BRANCH)	DEMH01	Mizuho Corporate Bank, LI	JP1L177171	1000151188	Investor Address: 1633 BROADWAY 40TH FLOOR NEW YORK, NY 10019 JP-10019	MAXINE BUNBURY	2016269139	2016269941	USD	2.61	60,000,000.00	0.00	34,007,972.96	34,007,972.96
057658	BANK OF AMERICA N A	057658USD	BANK OF AMERICA, N.A.	US1L009318		Investor Address: 1850 GATEWAY BOULEVARD CONCORD CA 94520 US-94520	FAIR VALUE SERVICING TEAM	9803884605	7046023632	USD	7.35	169,000,000.00	0.00	95,789,123.82	95,789,123.82
057661	BARCLAYS BANK PLC-(NEW YORK BRANCH) (BARCLAYS)	VB82	BARCLAYS	GB1L182938	1008116136	Investor Address: 75 WALL STREET 11TH FLOOR NEW YORK, NY 10285 GB-10285	DAVID BARTON	2125269870	2125285115	USD	7.35	169,000,000.00	0.00	95,789,123.82	95,789,123.82
057680	BNP PARIBAS (BNP PARIBAS)	VUEBNP	BNP PARIBAS	FR1L038674		Investor Address: 787 SEVENTH AVENUE, 32ND FL NEW YORK, NEW YORK 10019 FR-	ANTONIETTA COSENTINO	2016318335	2018504022	USD	4.35	100,000,000.00	0.00	56,679,954.93	56,679,954.93
057697	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK(FKA CALYON)(CALYON)	CALYON	Calyon Euro Branch	FR1L156740	1000086424	Investor Address: 1301 AVENUE OF THE AMERICAS NEW YORK FR-10019	GENER DAVID	7325907751	9178495487	USD	4.35	100,000,000.00	0.00	56,679,954.93	56,679,954.93
057732	ROYAL BANK OF CANADA (ROYAL BANK OF CANADA)	CAPRB	ROYAL BANK OF CANADA	CA1L118960	1000573112	Investor Address: ONE LIBERTY PLAZA NEW YORK, NY 10006-1404 CA-10006	LOANS ADMINISTRATION	2124286322	2124282372	USD	3.28	75,000,000.00	0.00	42,509,966.19	42,509,966.19
057746	UNION BANK NA (FKA UNION BANK OF CALIFORNIA)	AESUBC	UNION BANK OF CALIFORNIA		1001359416	Investor Address: 400 CALIFORNIA STREET SAN FRANCISCO, CA US-94104	COMMERCIAL LOANS OPERATIONS	3237246196	8004469951	USD	3.26	75,000,000.00	0.00	42,509,966.19	42,509,966.19
057887	JPMORGAN CHASE BANK NA (JPM CHASE)	JPMCBDCT	JPM Chase	US1L019291		Investor Address: 270 PARK AVENUE NEW YORK , NY US-10017	NICOLE F MANGIARACINA	3026342022	2012443885	USD	6.52	150,000,000.00	0.00	85,019,932.39	85,019,932.39
058244	MORGAN STANLEY BANK, N.A. (MORGAN STANLEY)	ACSMS	Morgan Stanley Investment	US1L094930		Investor Address: ONE UTAH CENTER 201 SOUTH MAIN STREET, 5TH FLOOR SALT LAKE CITY, UT US-84111	MORGAN STANLEY	4436274355	7182332140	USD	5.43	125,000,000.00	0.00	70,849,943.66	70,849,943.66
058347	MORGAN STANLEY SENIOR FUNDING INC (MORGAN STANLEY INVESTMENT)	AAMSSF	Morgan Stanley Investment	US1L022337	1002310879	Investor Address: 1585 BROADWAY C/O TAX DEPARTMENT 1633 BROADWAY, 25 TH FLOOR NEW YORK US-10019	MORGAN STANLEY	4436274332	7182332140	USD	1.91	44,000,000.00	0.00	24,939,180.17	24,939,180.17
058702	DEUTSCHE BANK TRUST COMPANY AMERICA (DEUTSCHE)	NALDB-USD	Deutsche Bank	US1L034308		Investor Address: 2 PENNS WAY US-	SHOBA KENCHAPPA	9045205449	8682403822	USD	7.35	169,000,000.00	0.00	95,789,123.82	95,789,123.82
058782	ING CAPITAL LLC	ARMING	ING Cap LLC		1005384709	Investor Address: 1325 AVENUE OF AMERICAS NEW YORK, US-10019	ERMELINDA YOUNG	8464248240	8464248251	USD	4.35	100,000,000.00	0.00	56,679,954.93	56,679,954.93

CitiBank N.A. Investor Contact Report (OC Report) As Of : 24-MAY-2012 Tranche Ref No : 001BTPR111860005 Reference Date : 05/24/2012															
Tranche Ref No : 001BTPR111860005															
Tranche Name : NRQ ENERGY RC SENIOR															
INVESTOR #	Investor Name	MNEMONIC	Fund Manager	OTCC_CODE	GFCID	INVESTOR DETAILS	ENTITY NAME	ENTITY PHONE #	ENTITY FAX #	CCY	ASSET RATIO	TOTAL COMMITMENT	TOTAL LOAN OUTSTANDING	TOTAL LC OUTSTANDING	TOTAL OUTSTANDING
057609	THE BANK OF TOKYO-MITSUBISHI UFJ LTD (BANK OF TOKYO)	ACSBTM	THE BANK OF TOKYO-MITSUBISHI UFJ LTD	JP1L164542		Investor Address: 1251 AVENUE OF THE AMERICAS 14 TH FL NEW YORK JP-10020	JAIME VELEZ	2014136586	2015212304	USD	4.09	94,000,000.00	0.00	53,279,157.53	53,279,157.63
059089	DNB NOR BANK ASA, NY BRANCH (DNB NOR BANK)	DNBASAUSD	DNB NOR BANK ASA, NY BRANCH			Investor Address: 200 PARK AVENUE NEW YORK, NY US-	ALBERTO CACEDA	83221458077	8322145839	USD	4.09	93,999,999.99	0.00	53,279,157.62	53,279,157.82
060086	CITIBANK, N.A. - ORIGINATIONS	STPCUSD-18	Citigroup Global Markets	DU000CITI3		Investor Address: 320 PARK AVENUE 30TH FLOOR NEW YORK, NY 10043 US-10043	ANNEMARIE PAVCO	3028946010	2129940849	USD	7.35	169,000,000.00	0.00	95,789,123.82	95,789,123.82
060098	CREDIT SUISSE, CAYMAN ISLANDS BRANC (CREDIT SUISSE)	FRED51	Credit Suisse Alternative	CH1L156787	1003008564	Investor Address: ELEVEN MADISON AVENUE NEW YORK, NY 10010-3629 CH-10010	DERRICK RAY	9199945559	8684693871	USD	7.35	169,000,000.00	0.00	95,789,123.82	95,789,123.82
060099	COMMERZBANK AG, NEW YORK AND GRAND CAYMAN BRANCHES	CREDITOURDA	COMMERZBANK AG		1001025682	Investor Address: 2 WORLD FINANCIAL CENTER NEW YORK DE-10281	LYLE BOOTH	2122867379	2122888111	USD	3.26	75,000,000.00	0.00	42,509,966.19	42,509,966.19
061337	THE ROYAL BANK OF SCOTLAND GROUP PLC	CLAUSDTRU	RBS Greenwich Capital	GB1L086242	1001648132	Investor Address: 42 ST. ANDREWS SQUARE EDINBURGH SCOTLAND GB-	DAVID VITTI	2038977659	2038733569	USD	6.48	149,000,000.00	0.00	84,453,132.84	84,453,132.84
095191	SUMITOMO MITSUI BANKING CORPORATION	095191USD	Sumitomo Mitsui Banking Corporation Group			Investor Address: CUSTOM HOUSE DOCKS DUBLIN IRELAND IE-	KRISTEN LEE	2122244314	2122245197	USD	1.09	25,000,000.00	0.00	14,169,988.73	14,169,988.73
110172	CIT BANK	110172USD	CIT BANK		1001712876	Investor Address: 2180 SOUTH 1300 EAST, SUITE 250 SALT LAKE CITY UT US-84106	PATTI MATOS	2124815821	2124817852	USD	0.87	20,000,000.00	0.00	11,335,990.99	11,335,990.99
136202	GOLDMAN SACHS BANK USA	GOLDDLC	Goldman Sachs Asset Mgt	US1L131229	1000753986	Investor Address: 85 BROAD STREET NEW YORK, NY US-10004	ADMIN CONTACT	2129021099	9179773986	USD	7.35	169,000,000.00	0.00	95,789,123.82	95,789,123.82
										Total	100.00	2,300,000,000.01	0.00	#####	#####

COMPANY ID: 00566346 ACCOUNT ID: 00177313

LOGGED IN AS: GREGG.WEISSMAN@LAWDEB.COM

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Security Position Reports: One Time Special Security Position Report

**The Depository Trust Company
One Time Security Position Report
Position as of: 02/18/2011**

Security Description
GCB144A NRG ENERGY INC
D01/26/11 07.625% JJ18

Cusip
629377BL5

Participant	Quantity	Participant	Quantity	Participant	Quantity
2352 AMALGAMATE	315000	0901 BANK OF NY	163609000	2154 BNP PAR PB	3000000
2510 BNY/PRUDEN	7956000	0954 BNYMEL/TST	80438000	2251 BOA/CLIENT	2250000
0955 BOA/GWIM	668000	2196 BONY/BARCL	14400000	0010 BROWN BROS	147340000
0908 CITIBANK	14230000	2032 CITIBK/GRP	70000	2108 COMERICA	950000
0573 DEUTSCHE	45000	0987 FID SSB	90000	0141 FRST CLEAR	313000
0501 GOLDMAN LP	2000000	2219 HNB/FBO OH	1020000	2305 HUNTINGTNNB	240000
2255 JPM/PCS SS	175000	0352 JPMC CLEAR	24000000	0902 JPMCBNA	197590000
2230 JPMCH/RBS	1750000	0187 JPMS LLC	2405000	2769 KB NA/FTSO	1635000
0990 MFG TRADE	1872000	5198 ML SFKPG	65000	2669 NRTHRN TR	40379000
2778 NTHRN/FFA	1700000	0571 OPPENHEIME	193000	2616 PNC BK,NA	39826000
4801 RBC DOM**	3000000	2319 SSB TRUST	75000	0997 SSB&T CO	381846000
2767 SSB-BRIT	27625000	2950 SSB-SPDR'S	24900000	2971 SUNTRST BK	515000
0221 UBS FINAN	65000	2803 US BANK NA	10845000	2027 WELLS BKNA	605000
Total				1200000000	

COMPANY ID: 00566346 ACCOUNT ID: 00177313 **LOGGED IN AS: GREGG.WEISSMAN@LAWDEB.COM**
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Security Position Reports: One Time Special Security Position Report

The Depository Trust Company
One Time Security Position Report
 Position as of: 02/18/2011

Security Description
GCB 144A NRG ENERGY
D08/20/10 8.250% MS20

Cusip
629377BH4

Participant	Quantity	Participant	Quantity	Participant	Quantity
2352 AMALGAMATE	3465000	0901 BANK OF NY	139242000	2510 BNY/PRUDEN	2156000
0954 BNYMEL/TST	107868000	0955 BOA/GWIM	194000	2196 BONY/BARCL	2430000
0010 BROWN BROS	147539000	0274 CGM/SAL BR	1755000	0908 CITIBANK	21877000
2108 COMERICA	1525000	0573 DEUTSCHE	2250000	0987 FID SSB	55000
4818 FIDUCIE**	1650000	0141 FRST CLEAR	5000	2305 HUNTINGTNNB	265000
0352 JPMC CLEAR	24554000	2424 JPMCB/CTC	1225000	0902 JPMCBNA	124402000
2205 KEYBANK NA	400000	0992 MAR ILSLEY	95000	2932 MITSUB UFJ	1475000
5198 ML SFKPG	40000	0773 MLPFS/FIX	6615000	0050 MORGAN STN	500000
0226 NFS LLC	1225000	2669 NRTHRN TR	66602000	0571 OPPENHEIME	19000
2616 PNC BK,NA	12944000	0235 RBCCAPMKT5	500000	0971 REGIONS BK	500000
2039 SEI PRIVAT	200000	2319 SSB TRUST	6550000	0997 SSB&T CO	367506000
2767 SSB-BRIT	17513000	2852 TRUSTMARK	60000	0221 UBS FINAN	40000
2450 UMB BK,NA	1000000	2803 US BANK NA	9915000	2027 WELLS BKNA	2420000
Total				1078576000	

COMPANY ID: 00566346 ACCOUNT ID: 00177313**LOGGED IN AS: GREGG.WEISSMAN@LAWDEB.COM**

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Security Position Reports: One Time Special Security Position Report

The Depository Trust Company
One Time Security Position Report
Position as of: 02/18/2011

Security Description
GCB REGS NRG ENERGY
D08/20/10 8.250% MS20

Cusip
U66962AE8

Participant	Quantity	Participant	Quantity	Participant	Quantity
0901 BANK OF NY	4127000	0954 BNYMEL/TST	400000	0010 BROWN BROS	112000
0908 CITIBANK	3990000	0902 JPMCBNA	12395000	2932 MITSUB UFJ	400000
Total				21424000	

COMPANY ID: 00566346 ACCOUNT ID: 00177313

LOGGED IN AS: GREGG.WEISSMAN@LAWDEB.COM

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Security Position Reports: One Time Special Security Position Report

The Depository Trust Company
One Time Security Position Report
Position as of: 02/18/2011

Security Description

CB NRG ENERGY INC. D06/05/09
8.500% JD19

Cusip
629377BG6

Participant	Quantity	Participant	Quantity	Participant	Quantity
0901 BANK OF NY	80723000	0954 BNYMEL/TST	108736000	0955 BOA/GWIM	95000
2209 BONY/SPDR	2200000	0010 BROWN BROS	47508000	0702 CCS LLC	45000
0164 CHS SCHWAB	942000	0908 CITIBANK	13317000	2032 CITIBK/GRP	49000
0418 CITIGROUP	6415000	2108 COMERICA	758000	0355 CS SEC USA	4439000
0573 DEUTSCHE	5000000	0385 E*TRADE	185000	0987 FID SSB	49000
0141 FRST CLEAR	966000	2975 FTB/PUBLIC	2125000	0005 GOLDMAN	7202000
0534 INT BROKER	6000	0374 JMS LLC	11000	0352 JPMC CLEAR	2145000
2035 JPMC/INT'L	2375000	0902 JPMCBNA	96025000	0187 JPMS LLC	3184000
2769 KB NA/FTSO	170000	0075 LPL FIN CO	377000	0992 MAR ILSLEY	15000
2932 MITSUB UFJ	5715000	5198 ML SFKPG	297000	0780 MORGAN K	25000
0015 MSSB	16666000	5008 NBCN INC**	1195000	0226 NFS LLC	1617000
2669 NRTHRN TR	53132000	0571 OPPENHEIME	997000	0338 OPTIONSXP	25000
0443 PERSHING	938000	2616 PNC BK,NA	2660000	0701 PRIMEVEST	5000
0547 R W BAIRD	10000	0725 RAYMOND	73000	4801 RBC DOM**	100000
0235 RBCCAPMKTS	1627000	5011 SCOTIA**	11175000	0705 SCOTTRADE	20000
0279 SOUTHWEST	565000	2319 SSB TRUST	1060000	0997 SSB&T CO	155770000
2767 SSB-BRIT	11602000	2950 SSB-SPDR'S	16300000	0793 STIFEL	405000
2779 SUMI TRUST	340000	2971 SUNTRST BK	750000	0188 TD AMERITR	460000
5036 TD WATER**	3045000	0549 TIMBER HIL	15000	0221 UBS FINAN	5338000
0642 UBS SECLC	175000	2450 UMB BK,NA	6140000	2067 UNION BANK	25000
2145 UNION BANK	3470000	2803 US BANK NA	10766000	0062 VANGUARD	150000
0103 WEDBUSH	50000	2027 WELLS BKNA	2216000	2116 5TH-3RD BK	19000

Total**700000000**

COMPANY ID: 00566346 ACCOUNT ID: 00177313

LOGGED IN AS: GREGG.WEISSMAN@LAWDEB.COM

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Security Position Reports: One Time Special Security Position Report

**The Depository Trust Company
One Time Security Position Report
Position as of: 02/18/2011**

Security Description

CB NRG ENERGY, INC. D11/21/06 Cusip

7.375% JJ17

629377AX0

Participant	Quantity	Participant	Quantity	Participant	Quantity
2352 AMALGAMATE	25000	0901 BANK OF NY	127304000	7256 BARC/FIXED	3017000
2510 BNY/PRUDEN	22000	0954 BNYMEL/TST	55525000	0955 BOA/GWIM	419000
2196 BONY/BARCL	498000	0013 BRNSTN LLC	5000	0010 BROWN BROS	126031000
0702 CCS LLC	655000	0164 CHS SCHWAB	505000	0908 CITIBANK	14712000
0418 CITIGROUP	1673000	2108 COMERICA	510000	0355 CS SEC USA	3005000
0385 E*TRADE	85000	4818 FIDUCIE**	2940000	0141 FRST CLEAR	1378000
0309 FST STH CO	20000	0501 GOLDMAN LP	5000	2305 HUNTINGTNNB	103000
0534 INT BROKER	12000	0374 JMS LLC	80000	2255 JPM/PCS SS	50000
2517 JPM/PRUDEN	3750000	0352 JPMC CLEAR	3944000	2424 JPMCB/CTC	7000000
0902 JPMCBNA	338945000	2205 KEYBANK NA	50000	0075 LPL FIN CO	6000
0727 MESIROW	50000	5198 ML SFKPG	585000	0773 MLPFS/FIX	584000
0015 MSSB	3759000	0226 NFS LLC	1452000	2669 NRTHRN TR	16460000
0571 OPPENHEIME	493000	0338 OPTIONSXPR	10000	0443 PERSHING	5110000
0158 PFSI/RIDGE	11000	2616 PNC BK,NA	4779000	0547 R W BAIRD	5000
4801 RBC DOM**	80000	0235 RBCCAPMKTS	3822000	2319 SSB TRUST	2091000
0997 SSB&T CO	328989000	2678 SSB&T/CCS	2825000	2767 SSB-BRIT	21247000
0793 STIFEL	465000	0188 TD AMERITR	153000	0549 TIMBER HIL	48000
2076 UB GLOBAL	100000	0221 UBS FINAN	264000	0642 UBS SECLLC	65000
2145 UNION BANK	1500000	0280 US BANCORP	50000	2803 US BANK NA	7515000
0062 VANGUARD	70000	0103 WEDBUSH	150000	2027 WELLS BKNA	4994000

Total**1100000000**

COMPANY ID: 00566346 ACCOUNT ID: 00177313

LOGGED IN AS: GREGG.WEISSMAN@LAWDEB.COM

Security Position Report Service Home > Request Form > Security Position Report

Security Position Reports: One Time Special Security Position Report

The Depository Trust Company
One Time Security Position Report
Position as of: 02/18/2011

Security Description

CB NRG ENERGY INC. D02/02/06
7.375% FA16

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Participant	Quantity	Participant	Quantity	Participant	Quantity
2567 AMAL BK	10000	2352 AMALGAMATE	560000	2257 ASSOC BK	5000
0901 BANK OF NY	328134000	0771 BLAIR LLC	3000	5043 BMO NSBT**	25000
2154 BNP PAR PB	3200000	2147 BNP/PPBC	1400000	2884 BNP/PPBI	3900000
2510 BNY/PRUDEN	14290000	0954 BNYMEL/TST	162441000	0955 BOA/GWIM	3389000
2209 BONY/SPDR	4323000	0013 BRNSTN LLC	25000	0010 BROWN BROS	205268000
0702 CCS LLC	325000	7311 CF/DC MKTS	1095000	0274 CGM/SAL BR	5051000
0164 CHS SCHWAB	8017000	0908 CITIBANK	65804000	2032 CITIBK/GRP	180000
0418 CITIGROUP	13850000	2392 CITY N/B	5000	2108 COMERICA	1792000
0355 CS SEC USA	4910000	0361 DAVIDSON	10000	0573 DEUTSCHE	20000
0385 E*TRADE	327000	4818 FIDUCIE**	790000	0141 FRST CLEAR	11723000
0309 FST STH CO	76000	0501 GOLDMAN LP	15000	0768 HILLIARD	5000
2219 HNB/FBO OH	395000	2898 HNB/FBO SC	30000	2305 HUNTINGTON	272000
0534 INT BROKER	75000	0374 JMS LLC	273000	2255 JPM/PCS SS	265000
2517 JPM/PRUDEN	11270000	0352 JPMC CLEAR	14801000	2424 JPMCB/CTC	19530000
0902 JPMCBNA	402860000	2230 JPMCH/RBS	5000000	2769 KB NA/FTSO	1430000
2205 KEYBANK NA	260000	0075 LPL FIN CO	1002000	0992 MAR ILSLEY	205000
0161 MERRIL	274990	0727 MESIROW	435000	0990 MFG TRADE	225000
2932 MITSUB UFJ	4065000	5198 ML SFKPG	3666000	0773 MLPFS/FIX	5020000
0780 MORGAN K	30000	0050 MORGAN STN	1000	0015 MSSB	6155000
0226 NFS LLC	10749000	2669 NRTHRN TR	54263000	0571 OPPENHEIME	4612000
0338 OPTIONSXP	45000	0234 PENSON FIN	10000	0443 PERSHING	9599000
0158 PFSI/RIDGE	11000	2616 PNC BK,NA	24554000	0701 PRIMEVEST	5000
0547 R W BAIRD	32000	0725 RAYMOND	287000	4801 RBC DOM**	100000
0235 RBCCAPMKT	2721010	5011 SCOTIA**	5303000	0705 SCOTTRADE	10000
2039 SEI PRIVAT	325000	0279 SOUTHWEST	25000	2319 SSB TRUST	1795000
0997 SSB&T CO	845920000	2678 SSB&T/CCS	1825000	2767 SSB-BRIT	60089000
2399 SSB/FRANK	2000000	0419 STEPHENS	10000	0750 STERNE AG	5000
0793 STIFEL	388000	2779 SUMI TRUST	135000	2971 SUNTRST BK	80000
0188 TD AMERITR	246000	5036 TD WATER**	5740000	0549 TIMBER HIL	164000
2852 TRUSTMARK	2000	0221 UBS FINAN	12376000	0642 UBS SECLLC	987000
2450 UMB BK,NA	350000	2145 UNION BANK	775000	2803 US BANK NA	26493000
0062 VANGUARD	95000	0103 WEDBUSH	100000	2027 WELLS BKNA	8428000
0250 WELLS FARG	685000	2116 5TH-3RD BK	153000		

Total

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