



Date of reporting period: December 31, 2012

**Item 1. Schedule of Investments**

**OXFORD LANE CAPITAL CORP.**  
**SCHEDULE OF INVESTMENTS**  
**DECEMBER 31, 2012**  
**(unaudited)**

COMPANY <sup>(1)</sup>	INDUSTRY	INVESTMENT	PRINCIPAL AMOUNT	COST	FAIR VALUE <sup>(2)</sup>	% of Net Assets
<u>Collateralized Loan Obligation - Debt Investments</u>						
ACA CLO 2007-1A	structured finance	CLO secured notes - Class E(3)(4)(5) (5.09%, due June 15, 2022)	\$ 5,090,786	\$3,673,019	\$4,267,606	
Bridgeport CLO II	structured finance	CLO secured notes - Class D(3)(4)(5) (4.56%, due June 18, 2021)	3,391,502	2,479,335	2,891,255	
Canaras Summit CLO 2007-1A	structured finance	CLO secured notes - Class E(3)(4)(5) (4.66%, due June 19, 2021)	750,000	526,901	637,950	
Cent CDO 15	structured finance	CLO secured notes - Class D(3)(4)(5) (4.46%, due March 11, 2021)	1,625,000	1,262,328	1,412,775	
CIFC Funding 2006-1X	structured finance	CLO secured notes - Class B2L(3)(4)(5) (4.32%, due October 20, 2020)	5,730,501	4,214,196	4,596,435	
Colts 2007-1X	structured finance	CLO secured notes - Class E(3)(4)(5) (3.96%, due March 20, 2021)	3,000,000	1,982,033	2,486,100	
Emporia III, Ltd. 2007-3A	structured finance	CLO secured notes - Class E(3)(4)(5) (4.02%, due April 23, 2021)	3,594,000	2,824,218	2,803,320	

Edgar Filing: Oxford Lane Capital Corp. - Form N-Q

GSC VIII	structured finance	CLO secured notes - Class D(3)(4)(5) (3.73%, due April 17, 2021)	2,112,137	1,398,405	1,605,224	
Hewett's Island CLO III	structured finance	CLO secured notes - Class D(3)(4)(5) (6.06%, due August 09, 2017)	3,476,762	2,855,756	3,284,497	
Hewett's Island CLO IV	structured finance	CLO secured notes - Class E(3)(4)(5) (4.86%, due May 09, 2018)	1,500,000	1,333,773	1,320,900	
Hewett's CLO V	structured finance	CLO secured notes - Class E(3)(4)(5) (6.06%, due August 09, 2017)	1,707,884	1,133,438	1,429,670	
Kingsland V, Ltd. 2007-5X	structured finance	CLO secured notes - Class E(3)(4)(5) (4.59%, due July 14, 2021)	4,000,000	2,893,634	3,120,000	
Mountain Capital CLO IV, Ltd 2005-4X	structured finance	CLO secured notes - Class B2L(3)(4)(5) (5.14%, due March 15, 2018)	4,230,373	3,182,627	3,748,957	
Neuberger Berman CLO Ltd. 2012-13A	structured finance	CLO secured notes - Class F(3)(4)(5) (6.81%, due January 23, 2024)	4,500,000	3,857,183	3,856,500	
PPM Grayhawk CLO 2007	structured finance	CLO secured notes - Class D(3)(4)(5) (3.92%, due April 18, 2021)	1,869,138	1,423,426	1,411,199	
Sargas CLO I Ltd	structured finance	CLO secured notes - Class D(3)(4)(5) (4.31%, due August 27, 2020)	4,500,000	3,285,376	3,712,500	
Waterfront CLO 2007	structured finance	CLO secured notes - Class D(3)(4)(5) (5.09%, due August 02, 2020)	7,500,000	5,726,834	6,639,750	
Total Collateralized Loan Obligation - Debt Investments				44,052,482	49,224,638	56.06 %

*(Continued on next page)*

