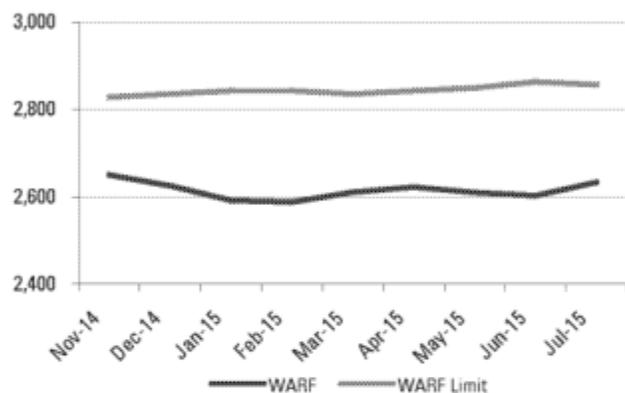
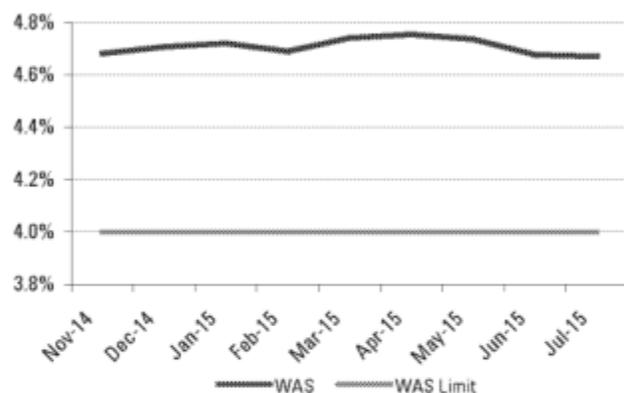


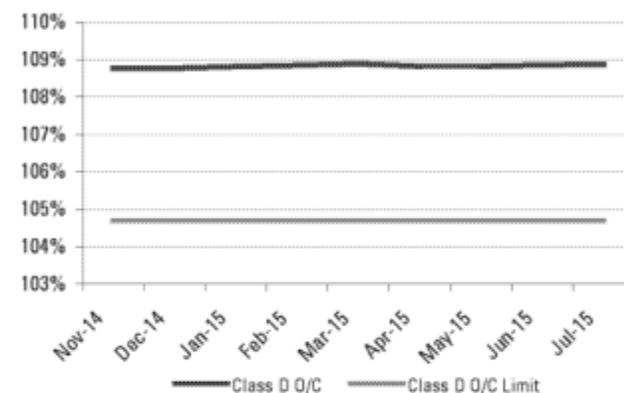
Evolution of Weighted Average Rating Factor



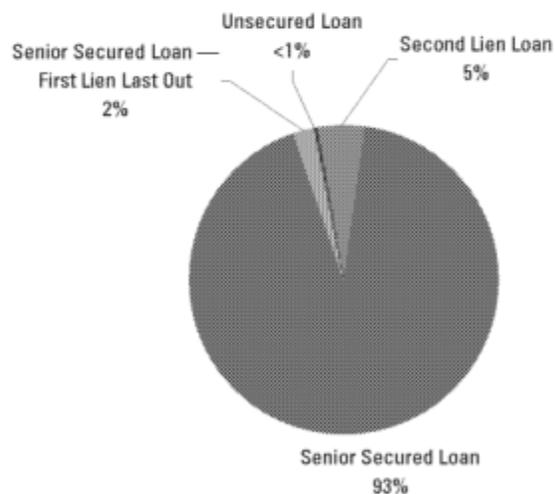
Evolution of Weighted Average Spread



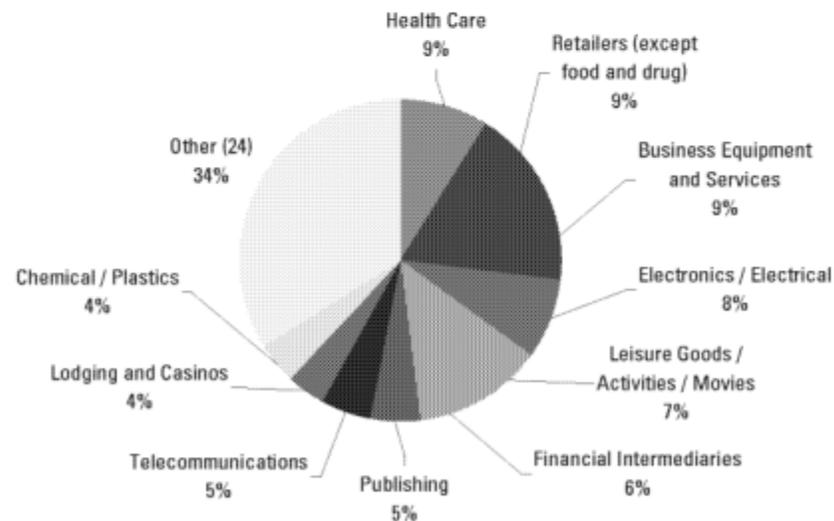
Class D Overcollateralization Cushion



Collateral Type



Top S&P Industries



As of July 8, 2015 unless otherwise noted.

¹ OZLM VII, Ltd. closed on June 26, 2014.