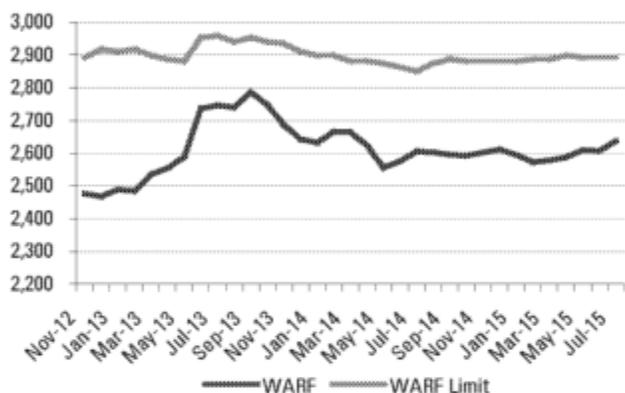
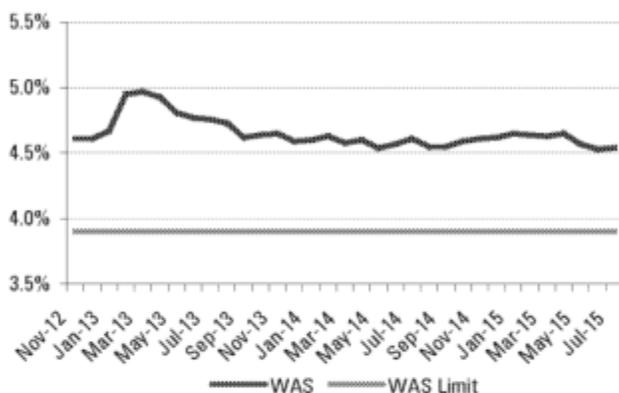


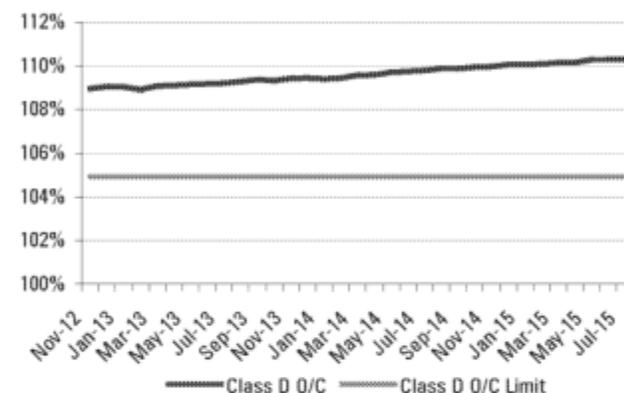
Evolution of Weighted Average Rating Factor



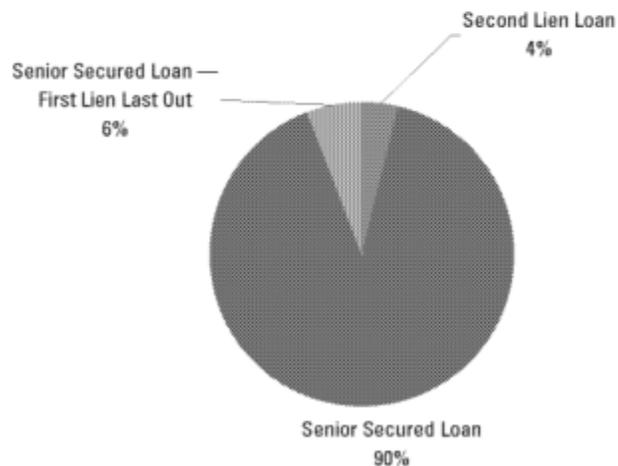
Evolution of Weighted Average Spread



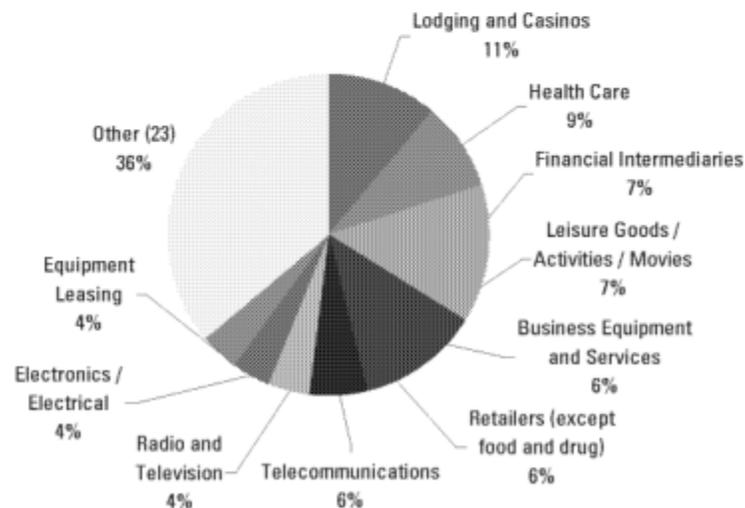
Class D Overcollateralization Cushion



Collateral Type



Top S&P Industries



As of July 14, 2015 unless otherwise noted.

¹ OZLM Funding, Ltd. closed on July 19, 2012.