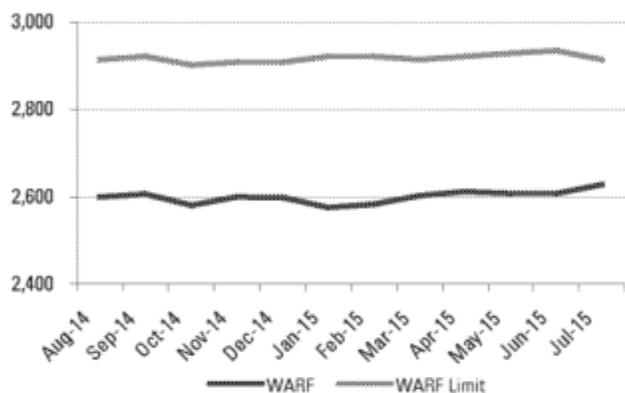
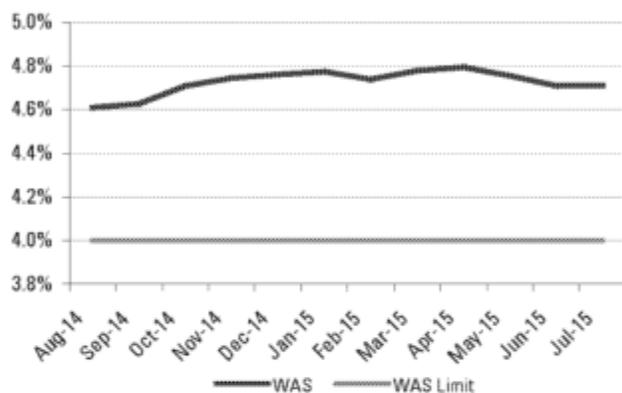


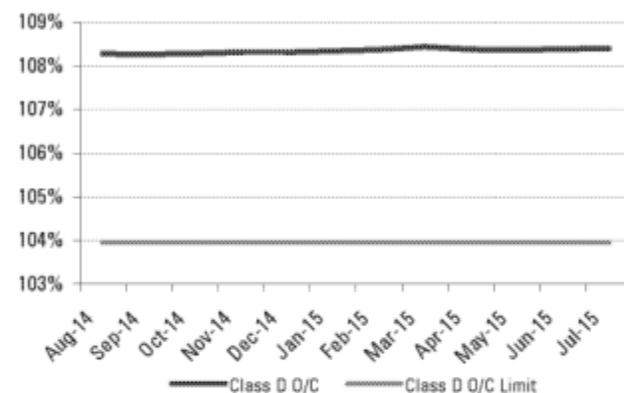
Evolution of Weighted Average Rating Factor



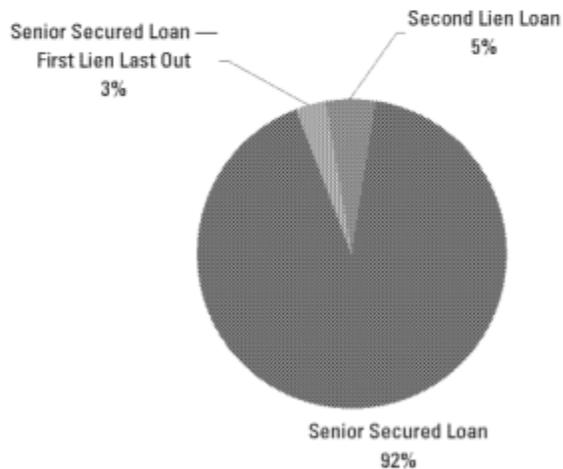
Evolution of Weighted Average Spread



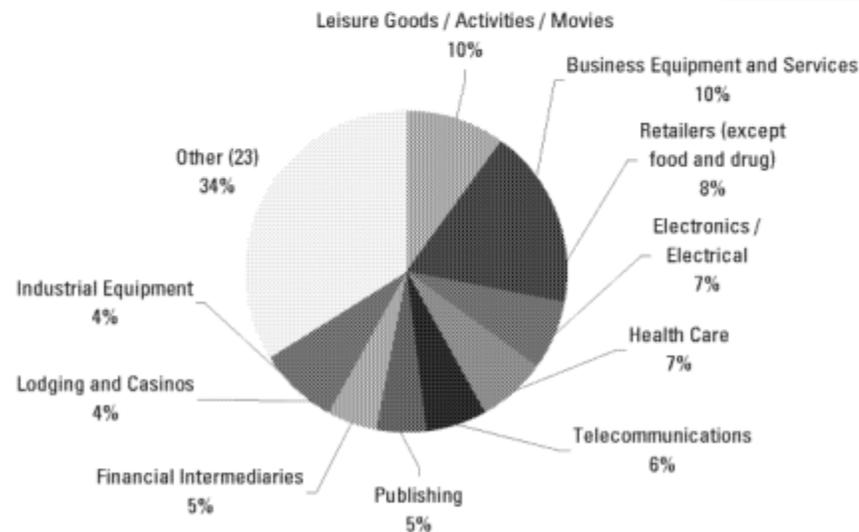
Class D Overcollateralization Cushion



Collateral Type



Top S&P Industries



As of July 8, 2015 unless otherwise noted.

¹ OZLM VI, Ltd. closed on April 16, 2014.