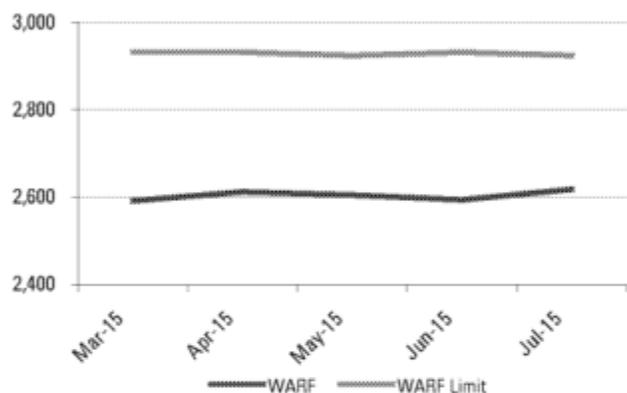
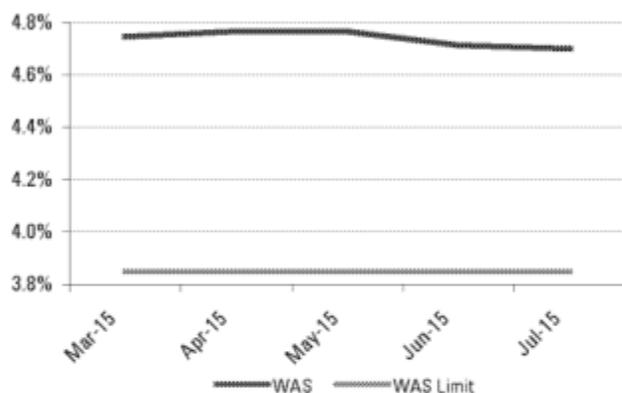


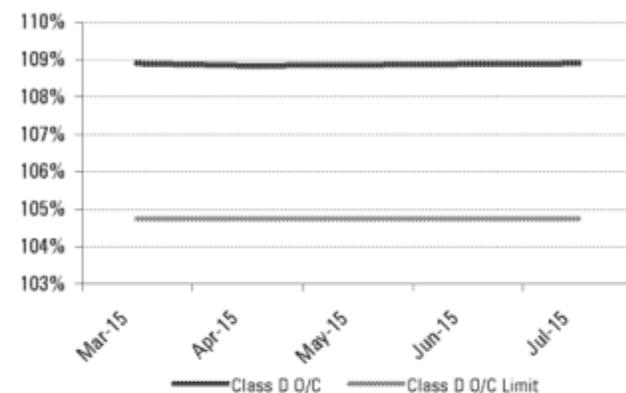
### Evolution of Weighted Average Rating Factor



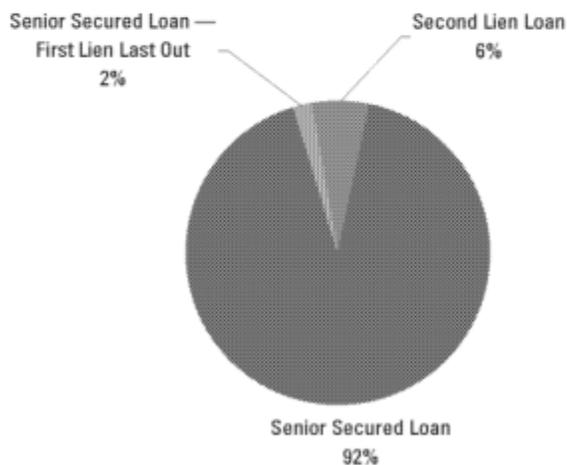
### Evolution of Weighted Average Spread



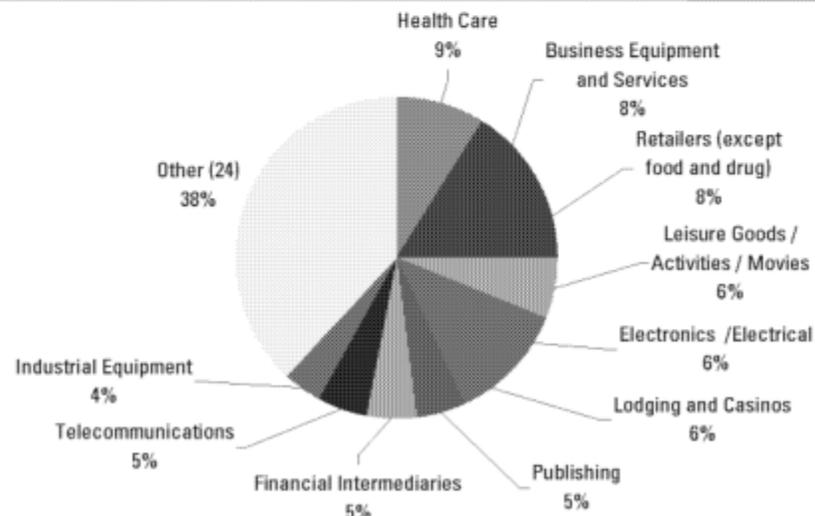
### Class D Overcollateralization Cushion



### Collateral Type



### Top S&P Industries



As of July 8, 2015 unless otherwise noted.  
<sup>1</sup> OZLM VII, Ltd. closed on September 9, 2014.