

Och-Ziff Loan Management

OZLM Funding II, Ltd.

Fund Overview

Capital Structure	Initial Balance (\$ millions)	Current Ratings (Moody's/S&P)	Coupon
Class A-1	336,500,000	Aaa/AAA	L + 1.48%
Class A-2	62,900,000	NR/AA	L + 2.65%
Class B	45,800,000	NR/A	L + 3.25%
Class C	26,500,000	NR/BBB	L + 4.35%
Class D	26,800,000	NR/BB	L + 5.30%
Subordinated Notes	61,600,000	NR/NR	Residual
Total	560,100,000		

Equity Distributions

Date	Distribution	Distribution as a % of Par	Cumulative Distribution as a % of Par	Annualized Distribution Cash on Cash
4/30/2013	7,051,606	11.5%	11.5%	23.2%
7/30/2013	4,099,290	6.7%	18.1%	26.7%
10/30/2013	3,669,244	6.0%	24.1%	23.6%
1/30/2014	2,651,829	4.3%	28.4%	17.1%
4/30/2014	3,337,799	5.4%	33.8%	22.0%
7/30/2014	2,780,536	4.5%	38.3%	18.1%
10/30/2014	2,944,762	4.8%	43.1%	19.0%
1/30/2015	2,595,752	4.2%	47.3%	16.7%
4/30/2015	3,095,273	5.0%	52.3%	20.4%
7/30/2015	2,854,587	4.6%	57.0%	18.6%

As of July 22, 2015 unless otherwise noted.

Deal Summary

Closing Date	November 1, 2012
Non-Call	October 29, 2014
Reinvestment Period	October 30, 2016
Final Maturity	October 30, 2023

Assets	Par Amount %
Floating Rate Assets	100.0
Fixed Rate Assets	0.0
Structured Finance	0.0
Total	100.0

