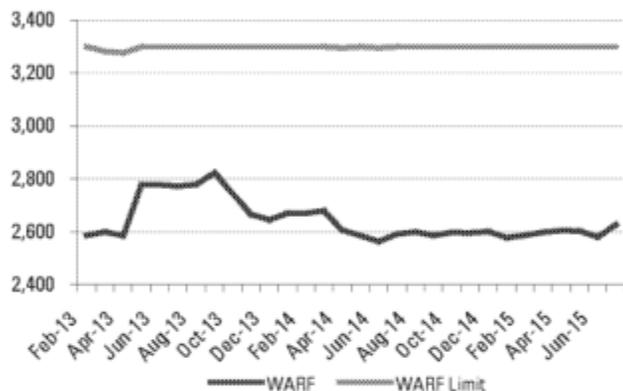


Och-Ziff Loan Management

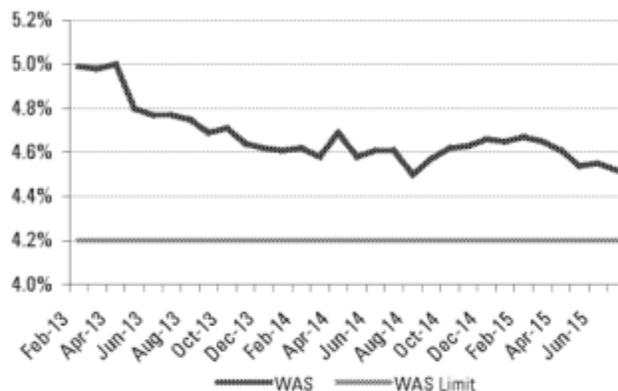
OZLM Funding II, Ltd.¹



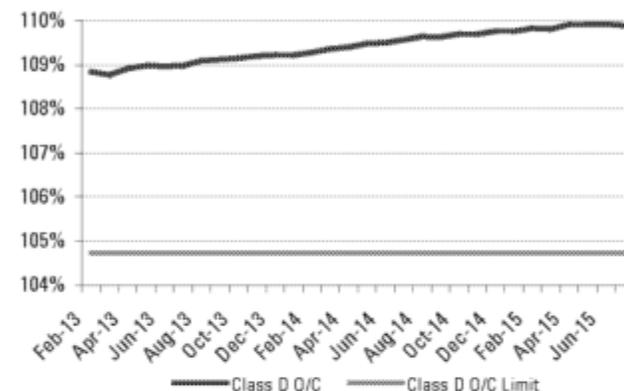
Evolution of Weighted Average Rating Factor



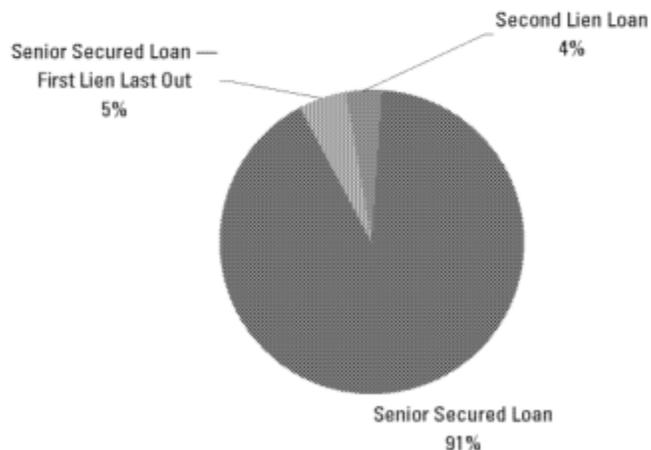
Evolution of Weighted Average Spread



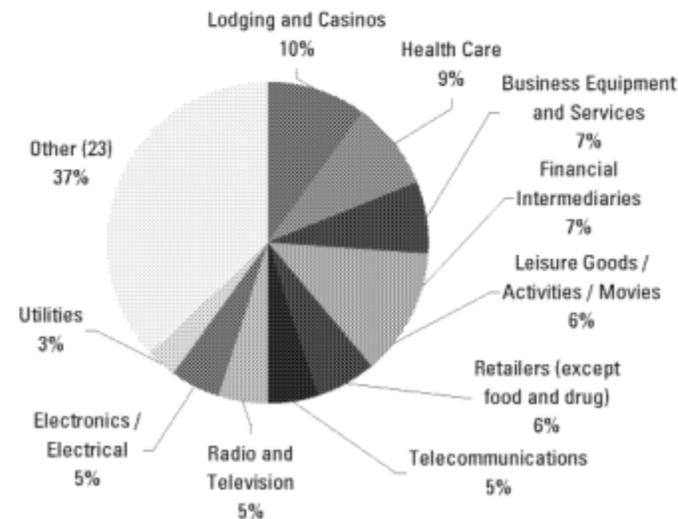
Class D Overcollateralization Cushion



Collateral Type



Top S&P Industries



As of July 22, 2015 unless otherwise noted.

¹ OZLM Funding II, Ltd. closed on November 1, 2012.

OCH-ZIFF CAPITAL MANAGEMENT GROUP

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