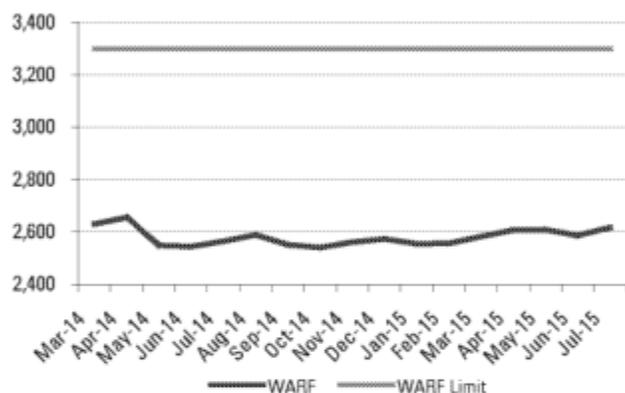


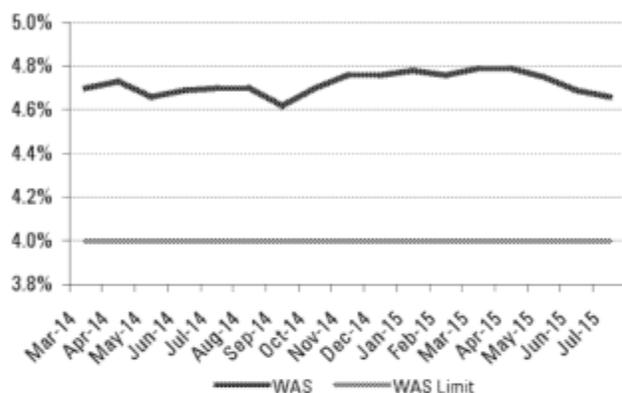
Och-Ziff Loan Management

OZLM Funding V, Ltd.¹

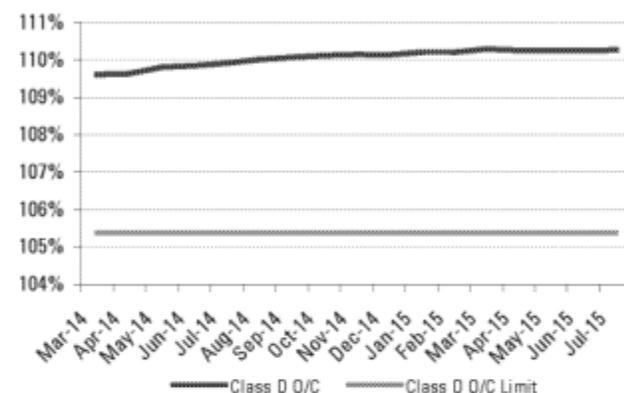
Evolution of Weighted Average Rating Factor



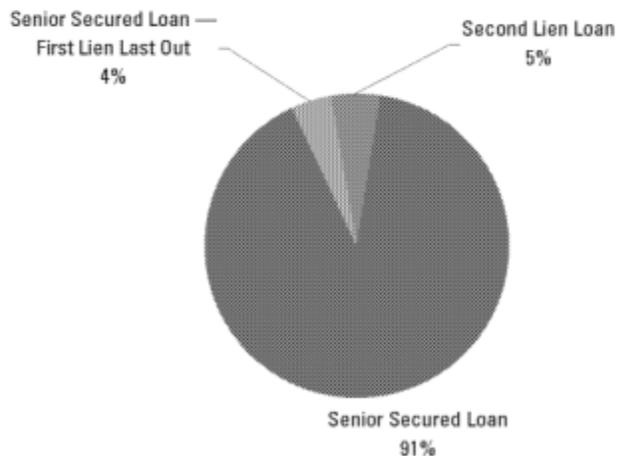
Evolution of Weighted Average Spread



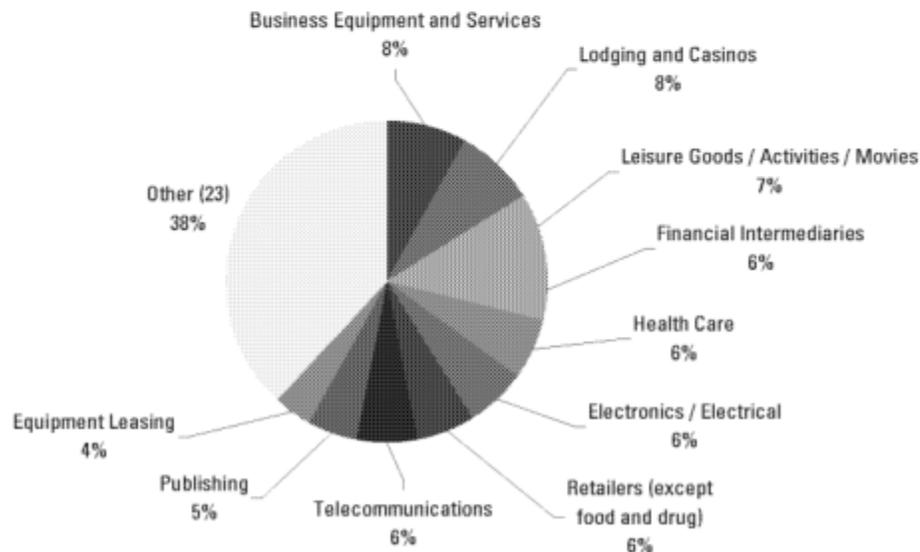
Class D Overcollateralization Cushion



Collateral Type



Top S&P Industries



As of July 8, 2015 unless otherwise noted.
¹ OZLM Funding V, Ltd. closed on December 17, 2013.