

Fund Overview

Capital Structure	Initial Balance (\$ millions)	Current Ratings (Fitch/Moody's)	Coupon
Class A-1	349,250,000	AAA/Aaa	L + 1.45%
Class A-2	70,625,000	NR/Aa2	L + 2.00%
Class B	25,525,000	NR/A2	L + 2.90%
Class C	35,525,000	NR/Baa3	L + 3.70%
Class D	25,075,000	NR/Ba3	L + 5.40%
Class E	11,000,000	NR/B2	L + 6.65%
Subordinated Notes	48,650,000	NR/NR	Residual
Total	565,650,000		

Deal Summary

Closing Date	May 28, 2015
Non-Call	April 27, 2018
Reinvestment Period	April 30, 2020
Final Maturity	April 30, 2027

As of May 28, 2015 unless otherwise noted.

OCH-ZIFF CAPITAL MANAGEMENT GROUP

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