

2) As you already know, Och Ziff is coming to market with a new issue CLO, OZLM XIV. The desk is hoping to price ahead of the Thanksgiving holiday, for settlement in December.

I've attached the manager pitchbook, but please also find a few high-level bullet points:

- Och Ziff is a leading institutional asset manager with \$46.1bn in AUM, established investment capability in all major markets and strong international presence with eight global offices
- Launched in May 2012, Institutional Credit Strategies (ICS), is Och-Ziff's asset management platform that investments in performing credit via CLOs and other customized solutions for clients
- The ICS team is lead by the US portfolio manager, Donald Young, and the European portfolio manager, Adeel Shafiqullah. Together they source and execute investment ideas across a broad range of sectors, industries, and regions
- This group has successfully closed 13 U.S. CLOs with a total transaction value of ~\$7bn
- OZLM XIV is anticipated to close mid/late December
- Indicative pricing table:

Class	Rating (Moody's /Fitch)	Par amount	WAL	Coupon	DM	Price
A-1 Notes	[Aaa]/[AAA]	[318,750,000]	[6.1]	L + [1.57]%	L + [1.57]%	Par
A-2 Notes	[Aa2]/[AA]	[61,500,000]	[7.8]	L + [2.30]%	L + [2.30]%	Par
B Notes	[A2]/[A]	[25,750,000]	[8.5]	L + [3.15]%	L + [3.20]%	Par
C Notes	[Baa3]/[BBB]	[30,250,000]	[9.1]	L + [4.35]%	L + [4.85]%	Mid 90s
D Notes	[Ba3]/[BB]	[23,750,000]	[9.7]	L + [6.35]%	L + [7.85]%	High 90s
Equity	NR	[47,670,000]		N/A	N/A	L + mid teens

3) Per your request, please find a run of bank \$1000 bank preferreds:

Nxt Call B Px A Px B YTC B CUR Floats Notes

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AXP 5.20 11/15/19 98 $\frac{1}{8}$ -99 $\frac{1}{8}$  5.518 5.259 + 342.8 S 2MM  
 AXP 4.90 03/15/20 96-96 $\frac{3}{4}$  5.962 5.104 + 328.5 S 5MM  
 BAC 5.20 06/01/23 93 $\frac{3}{8}$ -94 $\frac{3}{8}$  6.231 5.539 +313.5 S 2MM  
 BAC 5.125 06/17/19 96 $\frac{3}{4}$ -97 $\frac{3}{4}$  6.150 5.297 +338.7 S 5MM  
 BAC 6.25 09/05/24 100 $\frac{1}{8}$ -101 $\frac{1}{8}$  6.118 6.196 +370.5  
 BAC 6.50 10/23/24 104 $\frac{1}{4}$ -105 $\frac{1}{2}$  5.810 6.205 +417.4  
 BAC 8.00 01/30/18 103 $\frac{1}{4}$ -104 6.382 7.748 + 363  
 BAC 8.125 05/15/18 103 $\frac{3}{4}$ -104 $\frac{1}{4}$  6.467 7.831 + 364 S 2MM  
 BAC 6.10 03/17/25 100 $\frac{1}{4}$ -100 $\frac{3}{4}$  6.063 6.085 +3.898  
 BK 4.95 06/20/20 98 $\frac{1}{8}$ -99 $\frac{1}{8}$  5.227 5.006 + 342 S 3MM  
 BK 4.50 06/20/23 92 $\frac{1}{2}$ -93 $\frac{1}{2}$  5.692 4.865 + 246 Q  
 C 6.30 05/15/24 97 $\frac{1}{2}$ -98 6.691 6.462 + 342

Nxt Call B Px A Px B YTC B CUR Floats Notes

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C 6.125 11/15/20 100 $\frac{1}{2}$ -100 $\frac{3}{4}$  6.007 6.095 + 447.8 Mkt 5x2  
 C 5.95 N 08/15/20 98 $\frac{1}{2}$ -99 6.318 6.041 + 409.5  
 C 5.95 01/30/23 97 $\frac{3}{8}$ -98 $\frac{3}{8}$  6.365 6.095 + 407  
 C 5.95 05/15/25 95 $\frac{3}{8}$ -95 $\frac{3}{8}$  6.651 6.255 + 390.5 Mkt 3x2  
 C 5.90 02/15/23 97 $\frac{3}{8}$ -98 $\frac{3}{8}$  6.312 6.044 + 423  
 C 5.875 03/27/20 98 $\frac{1}{8}$ -98 $\frac{1}{2}$  6.372 5.987 + 405.9 Mkt 3MM  
 C 5.80 11/15/19 97 $\frac{3}{4}$ -98 $\frac{1}{2}$  6.449 5.934 + 409.3  
 C 5.35 05/15/23 93 $\frac{1}{2}$ -94 $\frac{1}{2}$  6.459 5.722 + 347