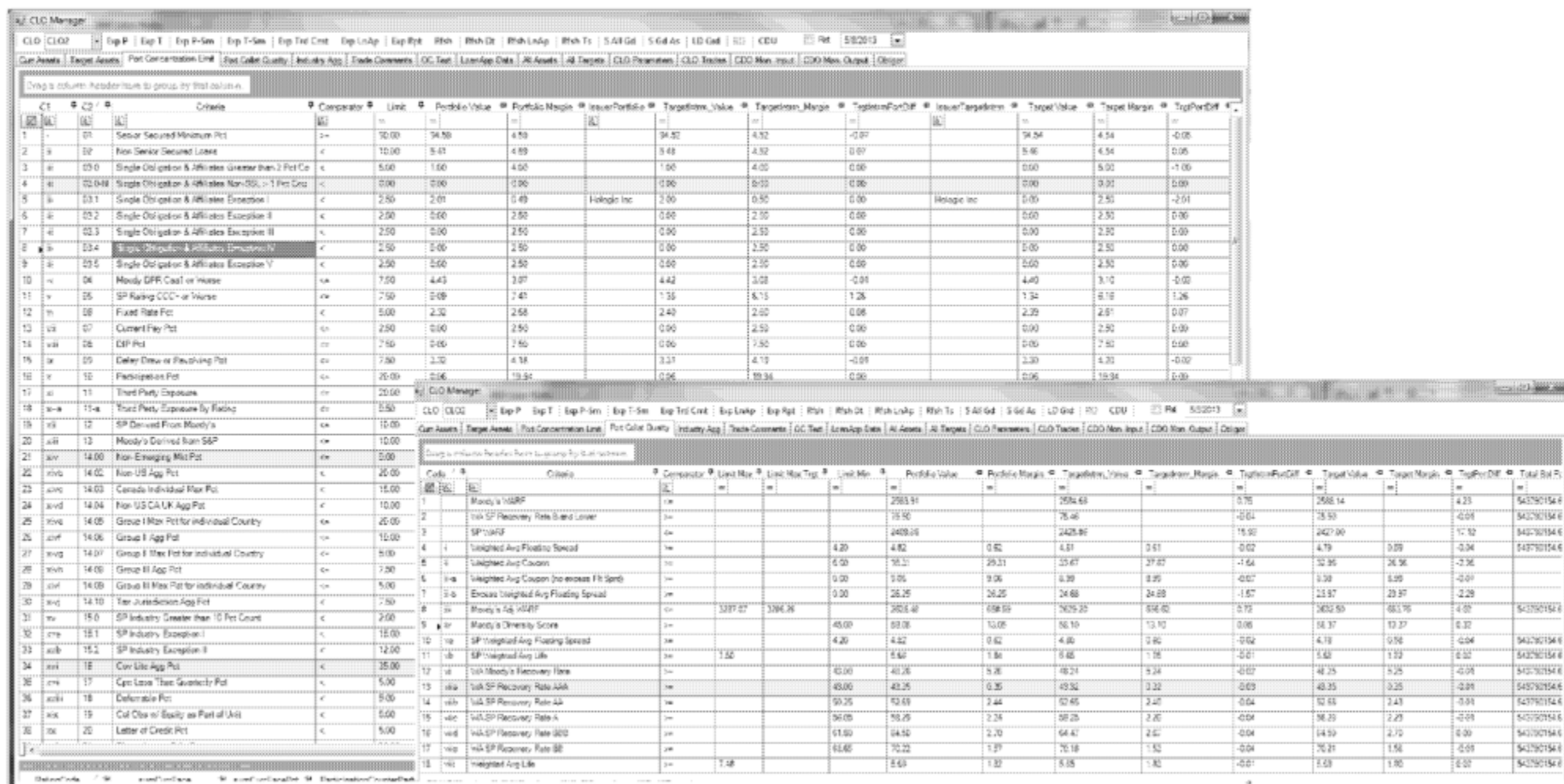


Och-Ziff's Proprietary Management System (cont.)

- Och-Ziff's proprietary ICS Portfolio Management System tracks portfolio composition and compliance criteria such as concentration limits and collateral quality tests



The screenshot displays the Och-Ziff ICS Portfolio Management System interface. The top tab, 'CLO Manager', shows a list of criteria and their corresponding values. The bottom tab, 'CLO Manager - Details', provides a more granular view of the criteria, including a breakdown of the 'Mandate' and 'Mandate' sub-criteria.

Criteria	Comparator	Limit	Portfolio Value	Portfolio Margin	Issue/Portfolio	Targeted Value	Targeted Margin	Targeted For Diff	Issue/Targeted	Target Value	Target Margin	Target For Diff
1. Senior Secured Minimum Pct	>=	50.00	94.50	4.50		94.52	4.52	-0.02		94.54	4.54	-0.02
2. Non-Senior Secured Loans	<	10.00	5.43	4.57		5.48	4.52	0.07		5.46	4.54	0.06
3. Single Obligation & Affiliates Greater than 2 Pct Cn	<	5.00	1.00	4.00		1.00	4.00	0.00		5.00	5.00	-1.00
4. Single Obligation & Affiliates Non-Senior > 1 Pct Cn	<	0.00	0.00	0.00		0.00	0.00	0.00		0.00	0.00	0.00
5. Single Obligation & Affiliates Exception I	<	2.50	2.01	0.49	Holgate Inc	2.00	0.50	0.00	Holgate Inc	2.00	2.50	-2.01
6. Single Obligation & Affiliates Exception II	<	2.50	0.00	2.50		0.00	2.50	0.00		0.00	2.50	0.00
7. Single Obligation & Affiliates Exception III	<	2.50	0.00	2.50		0.00	2.50	0.00		0.00	2.50	0.00
8. Single Obligation & Affiliates Exception IV	<	2.50	0.00	2.50		0.00	2.50	0.00		0.00	2.50	0.00
9. Single Obligation & Affiliates Exception V	<	2.50	0.00	2.50		0.00	2.50	0.00		0.00	2.50	0.00
10. Moody's GPR Cost or Worse	<=	7.50	4.43	3.07		4.42	3.08	-0.01		4.40	3.10	-0.02
11. SP Rating CCC- or Worse	<=	7.50	0.00	7.50		1.35	6.15	1.26		1.34	6.16	1.26
12. Fixed Rate Pct	<	5.00	2.32	2.68		2.40	2.60	0.08		2.39	2.61	0.07
13. Current Pay Pct	<=	2.50	0.00	2.50		0.00	2.50	0.00		0.00	2.50	0.00
14. DIP Pct	<=	7.50	0.00	7.50		0.00	7.50	0.00		0.00	7.50	0.00
15. Delay Draw or Revolving Pct	<=	7.50	2.32	4.18		3.33	4.19	-0.01		2.30	4.20	-0.02
16. Participation Pct	<=	20.00	0.06	19.94		0.06	19.94	0.00		0.06	19.94	0.00
17. Third Party Exposure	<=	20.00	0.00	20.00		0.00	20.00	0.00		0.00	20.00	0.00
18. Third Party Exposure By Rating	<=	5.50										
19. SP Derived From Moody's	<=	10.00										
20. Moody's Derived from S&P	<=	10.00										
21. Non-Emerging Mkt Pct	<=	5.00										
22. Non-US Ag Pct	<	15.00										
23. Canada Individual Max Pct	<	15.00										
24. Non-US CA/UK Ag Pct	<	10.00										
25. Group I Max Pct for individual Country	<=	25.00										
26. Group II Ag Pct	<=	10.00										
27. Group I Max Pct for individual Country	<=	5.00										
28. Group III Ag Pct	<=	7.50										
29. Group III Max Pct for individual Country	<=	5.00										
30. Tier 1/2/3 Ag Pct	<	7.50										
31. SP Industry Greater than 10 Pct Count	<	2.00										
32. SP Industry Exception I	<	15.00										
33. SP Industry Exception II	<	12.00										
34. Core Life Ag Pct	<	35.00										
35. Core Life - Tier 1/2/3 Pct	<	5.00										
36. Deferrable Pct	<	5.00										
37. Call On or Equity as Part of Unit	<	5.00										
38. Letter of Credit Pct	<	5.00										

Note: Screenshots are presented for illustrative purposes only.

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