

Och-Ziff Loan Management LP

as Collateral Manager for Och-Ziff's U.S. CLOs



U.S. CLO Performance Summary¹

DEAL	Initial Deal Size (\$ millions)	Closing Date	Equity Size (\$ millions)	Inception To Date Distributions (% of Equity) ²	Inception To Date Annualized Cash on Cash ²	Jr. Most O/C Test Cushion ²	Par Build Notional (\$) ²	Annualized Par Build % ²
OZLM Funding	510.70	7/19/2012	51.70	59.89%	19.91%	5.38%	6,323,532	0.42%
OZLM Funding II	560.10	11/1/2012	61.60	56.95%	20.77%	5.16%	5,807,757	0.39%
OZLM Funding III	653.25	2/20/2013	70.00	51.68%	21.38%	5.32%	7,692,615	0.51%
OZLM Funding IV	600.00	6/27/2013	52.75	57.30%	27.70%	3.79%	4,310,888	0.37%
OZLM Funding V	501.25	12/17/2013	46.25	41.75%	26.41%	4.88%	3,849,811	0.51%
OZLM VI	621.25	4/16/2014	53.50	30.58%	24.42%	4.44%	2,460,348	0.33%
OZLM VII	824.75	6/26/2014	68.00	25.02%	23.66%	4.18%	1,321,863	0.16%
OZLM VIII	622.25	9/9/2014	58.50	22.16%	26.01%	4.17%	892,132	0.18%
OZLM IX	510.21	12/22/2014	48.71	13.77%	16.00%	4.66%	559,333	0.14%
OZLM XI	510.50	3/12/2015	40.50	8.29%	21.62%	4.51%	84,499	0.05%
OZLM XII	565.65	5/28/2015	48.65	N/A	N/A	N/A	N/A	N/A
OZLM XIII	511.60	8/6/2015	41.00	N/A	N/A	N/A	N/A	N/A

Past performance is not illustrative or indicative of the performance of future U.S. or European CLOs.

¹ As of September 1, 2015 unless otherwise noted.

² Includes all distributions through July 30, 2015.

OCH-ZIFF CAPITAL MANAGEMENT GROUP

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18

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