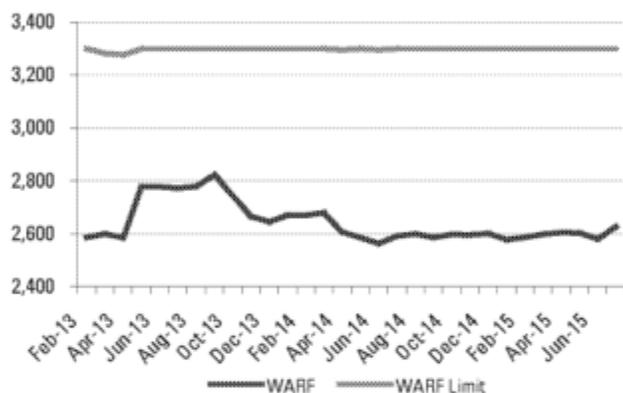


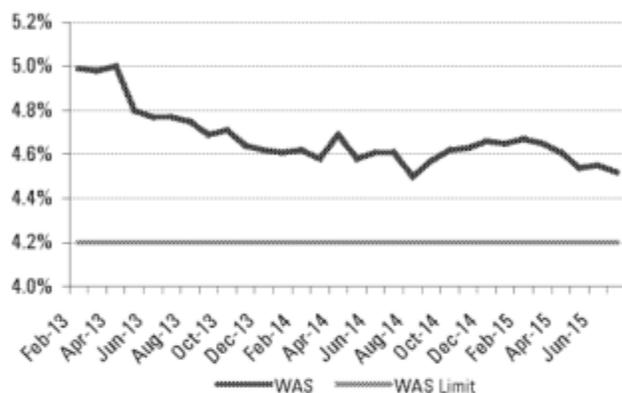
Och-Ziff Loan Management

OZLM Funding II, Ltd.¹

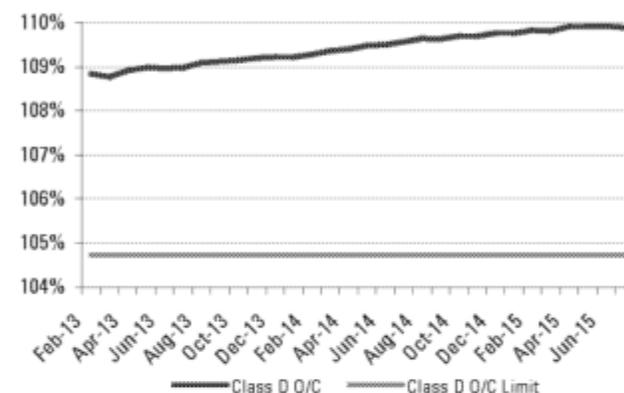
Evolution of Weighted Average Rating Factor



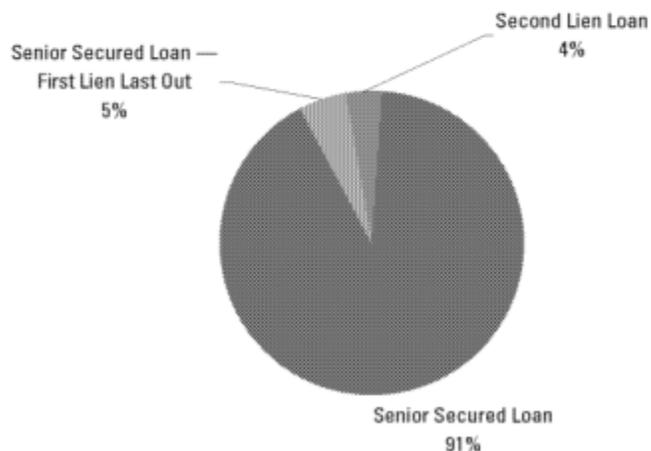
Evolution of Weighted Average Spread



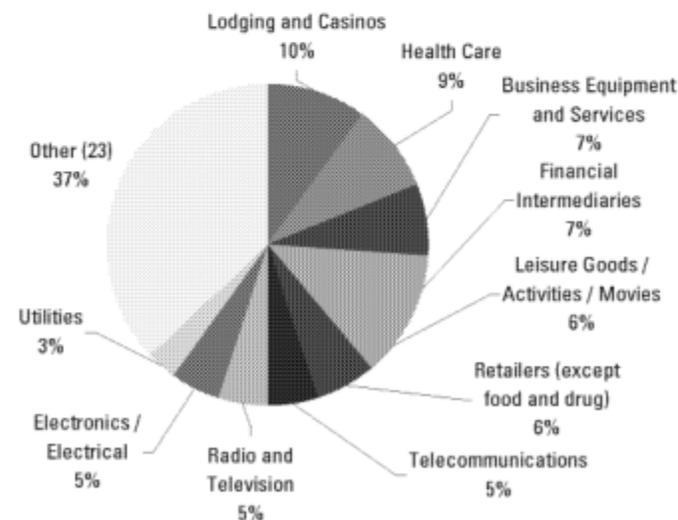
Class D Overcollateralization Cushion



Collateral Type



Top S&P Industries



As of July 22, 2015 unless otherwise noted.

¹ OZLM Funding II, Ltd. closed on November 1, 2012.