

Fund Overview

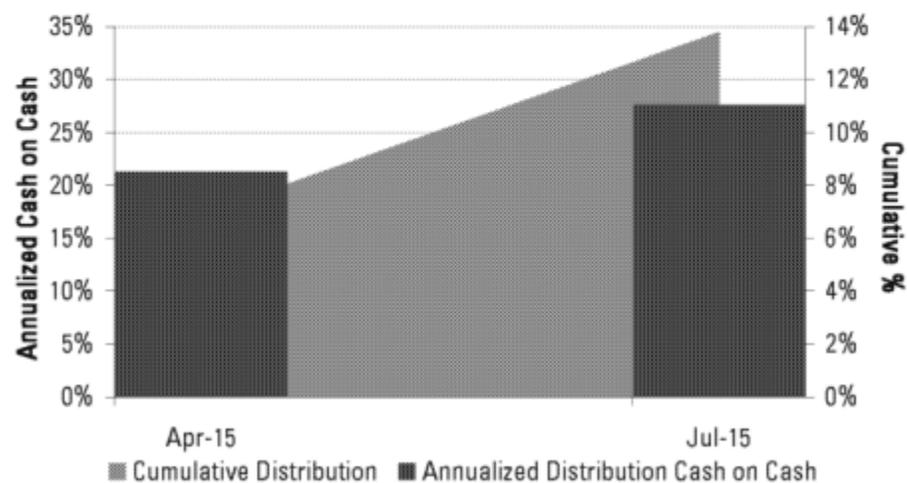
Capital Structure	Initial Balance (\$ millions)	Current Ratings (Fitch/Moody's)	Coupon
Class A-1	317,000,000	AAA/Aaa	L + 1.58%
Class A-2	63,000,000	NR/Aa2	L + 2.40%
Class B	23,500,000	NR/A2	L + 3.30%
Class C	31,500,000	NR/Baa3	L + 3.60%
Class D	26,500,000	NR/Ba3	L + 5.15%
Subordinated Notes	48,708,000	NR/NR	Residual
Total	510,208,000		

Deal Summary

Closing Date	December 22, 2014
Non-Call	October 19, 2016
Reinvestment Period	January 20, 2019
Final Maturity	January 20, 2027
Assets	Par Amount %
Floating rate assets	100.0
Fixed rate assets	0.0
Structured finance	0.0
Total	100.0

Equity Distributions

Date	Distribution	Distribution as a % of Par	Cumulative Distribution as a % of Par	Annualized Distribution Cash on Cash
4/20/2015	3,359,243	6.9%	6.9%	21.3%
7/20/2015	3,346,387	6.9%	13.8%	27.6%



As of July 9, 2015 unless otherwise noted.

OCH-ZIFF CAPITAL MANAGEMENT GROUP

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