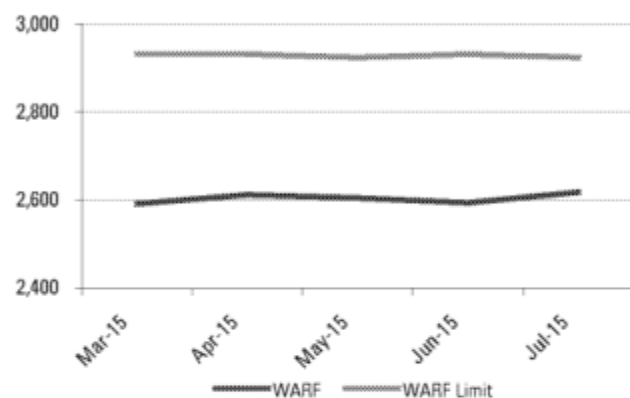


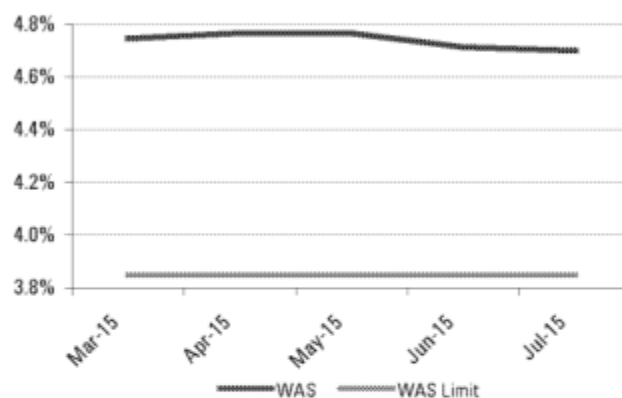
Och-Ziff Loan Management

OZLM VIII, Ltd.¹

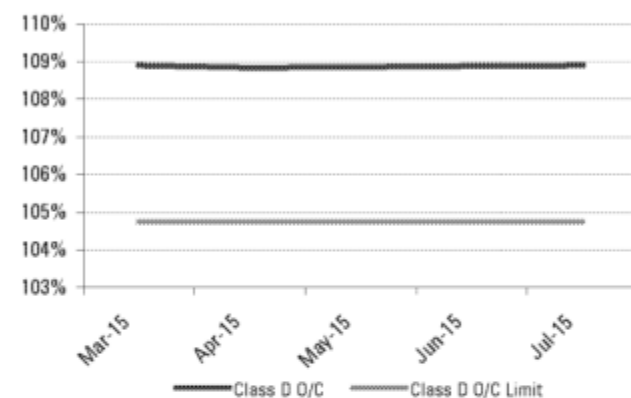
Evolution of Weighted Average Rating Factor



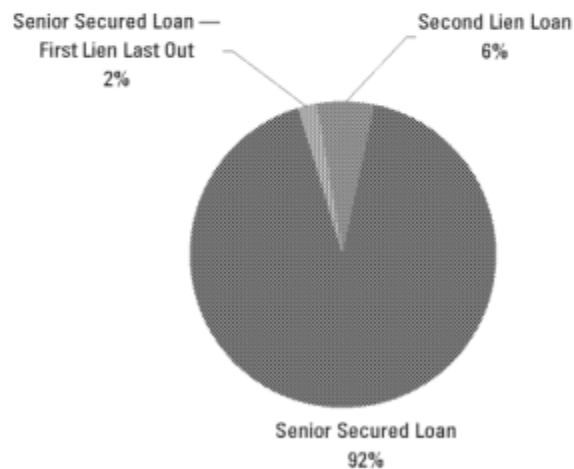
Evolution of Weighted Average Spread



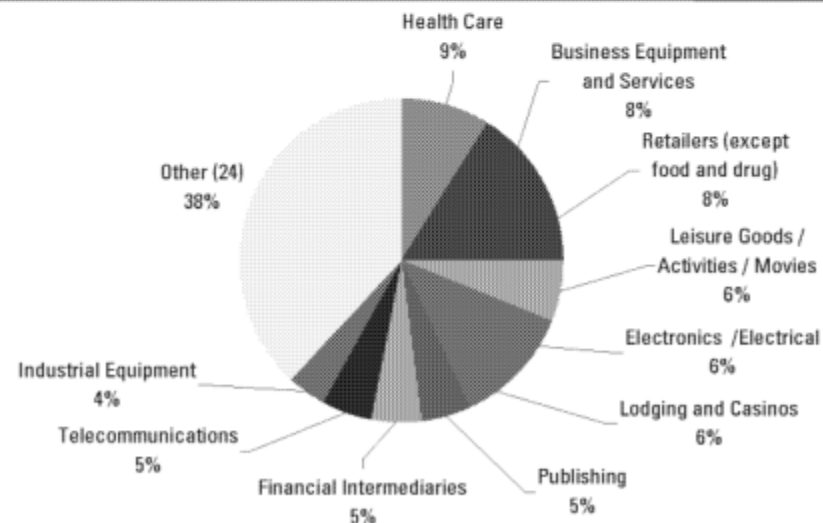
Class D Overcollateralization Cushion



Collateral Type



Top S&P Industries



As of July 8, 2015 unless otherwise noted.
¹ OZLM VII, Ltd. closed on September 9, 2014.

OCH-ZIFF CAPITAL MANAGEMENT GROUP

CONFIDENTIAL - PURSUANT TO FED. R. CRIM. P. 6(e)
CONFIDENTIAL