

Och-Ziff Loan Management

OZLM XI, Ltd.



Fund Overview

Capital Structure	Initial Balance (\$ millions)	Current Ratings (Fitch/Moody's)	Coupon
Class A-1a	302,000,000	AAA/Aaa	L + 1.55%
Class A-1b	15,000,000	AAA/Aaa	3.28%
Class A-2a	33,000,000	NR/Aa2	L + 2.25%
Class A-2b	30,000,000	NR/Aa2	4.17%
Class B	23,500,000	NR/A2	L + 3.00%
Class C-1	16,000,000	NR/Baa3	L + 4.05%
Class C-2	15,500,000	NR/Baa3	L + 3.75%
Class D	25,000,000	NR/Ba3	L + 5.40%
Class E	10,000,000	NR/B2	L + 6.15%
Subordinated Notes	40,500,000	NR/NR	Residual
Total	510,500,000		

Deal Summary

Closing Date	March 12, 2015
Non-Call	December 14, 2016
Reinvestment Period	January 30, 2019
Final Maturity	January 30, 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
7/30/2015	3,359,243	8.3%	8.3%	21.6%

As of July 22, 2015 unless otherwise noted.

OCH-ZIFF CAPITAL MANAGEMENT GROUP

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