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Fund Statistics

28 February 2018

- Fund Net Asset Value: USD 226,132,135
- Total Cash attributable to all Cells: USD 49,349,469.35
- Maturity history: 606 policies, USD 1,007m Net Death Benefit
- Active Policies:
 - Number of policies: 114
 - Issuing Life Companies: 37
 - Average policy size: USD 3,551,262
 - Weighted average age: 91.53 years
 - Weighted average remaining Life Expectancy (based on most recently obtained LE estimates): 30.37 months
 - Almost 95% of Net Death Benefit of life policies with life companies whose AM Best rating is at least A
 - Total Net Death Benefit: USD 404,843,913

Source: ViaSource Funding Group, LLC and Saffery Champness Fund Services Limited

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Net Asset Value Per Share

28 February 2018

Cell Name	ISIN code	Cell Currency	NAV per share	Cell NAV	Total Cash attributable to Cell	Available Cash attributable to Cell*
Euro Fund Acc Cell	GG00B5L4FL18	EUR	70.59	419,171.79	61,970.61	NIL
Euro Fund Acc Run-Off Cell	GG00BMNR0R80	EUR	69.52	104,990.63	27,352.55	NIL
Euro Fund Class X Cell	GB00B0MT9184	EUR	99.74	7,201,726.65	1,071,153.80	NIL
Euro Fund Class X Run-Off Cell	GG00BMNR0J07	EUR	99.26	4,665,229.15	1,245,176.25	NIL
Euro Fund Class Y Run-Off Cell	GG00BMNR0F68	EUR	65.41	373,536.22	99,067.80	NIL
Euro Fund Dist Cell	GG00B1JROT74	EUR	68.00	325,916.92	48,099.67	NIL
Euro Fund Dist Run-Off Cell	GG00BMNR0P66	EUR	67.73	612,818.59	162,968.96	NIL
Meteor Senior Life Settlements Sterling Fund	GG00B2PQD184	GBP	101.43	3,075,003.67	457,273.25	NIL
Meteor Senior Life Settlements Sterling Fund II	GG00B3DHPP87	GBP	90.68	2,540,157.67	377,835.76	NIL
Meteor Senior Life Settlements Sterling Fund II Run-Off Cell	GG00BMNR0V27	GBP	90.88	2,945,356.88	779,795.39	NIL
Meteor Senior Life Settlements Sterling Fund Run-Off Cell	GG00BMNR0T05	GBP	101.51	6,050,724.71	1,602,370.66	NIL
Sterling Fund Acc Cell	GG00B1P8D518	GBP	110.28	23,405,892.22	3,482,609.29	NIL
Sterling Fund Acc Run-Off Cell	GG00BMNR0Q73	GBP	110.33	43,026,333.89	11,396,821.95	NIL
Sterling Fund Class X Cell	GG00B2NBJC85	GBP	98.16	19,386,049.22	2,883,921.52	NIL
Sterling Fund Class X Run-Off Cell	GG00BMNR0K12	GBP	97.90	18,758,228.38	4,968,467.06	NIL
Sterling Fund Dist Cell	GB00B0MT2Q49	GBP	73.45	3,627,667.39	539,514.21	NIL
Sterling Fund Dist Run-Off Cell	GG00BMNR0M36	GBP	73.47	6,164,528.92	1,632,522.52	NIL
Swedish Krona Fund Class X Cell	GG00B5ZV4552	SEK	81.47	7,622,641.89	2,428,547.36	1,397,709.97
Swedish Krona Fund Class X Run-Off Cell	GG00BMNR0L29	SEK	78.41	6,798,539.74	1,785,203.53	NIL
USD Fund Acc Cell	GG00B4TH5937	USD	77.91	845,013.83	124,598.38	NIL
USD Fund Acc Run-Off Cell	GG00BMNR0S97	USD	77.45	526,786.57	139,365.07	NIL
USD Fund Class I Run-Off Cell	GG00BMNR0H82	USD	83.82	4,268,060.25	1,155,569.45	NIL
USD Fund Class X Cell	GB00B0MT9309	USD	103.24	9,744,323.87	1,440,623.12	NIL
USD Fund Class X Run-Off Cell	GG00BMNR0G75	USD	102.69	10,754,033.44	2,860,885.96	NIL
USD Fund Dist Cell	GG00B2NW9S76	USD	65.43	769,796.06	113,422.37	NIL
USD Fund Dist Run-Off Cell	GG00BMNR0N43	USD	65.23	1,011,953.54	268,470.04	NIL
WAY Life Settlements Fund Cell	GG00B3KN0211	GBP	86.88	365,193.11	194,731.18	160,536.14
WAY Life Settlements Fund Run-Off Cell	GG00BMNR0W34	GBP	87.63	1,296,565.43	337,278.73	NIL

Source: Saffery Champness Fund Services Limited. All amounts are expressed in the relevant Cell currency other than the total USD equivalent figures (using the following USD exchange rates: GBP 1.3760, EUR 1.2194 SEK 8.2919). All data as at 28 February 2018.

*"Available Cash" means cash held by a Cell after deduction for any accrued fees and expenses but, for the avoidance of doubt, excludes cash required to pay the premia on Current Underlying Investments from time to time attributable to the Cell for a specified period which will be retained by the relevant Cell or one or more subsidiaries of the Fund. In calculating the level of Available Cash for each Cell at 28 February 2018, the directors excluded an amount consisting of cash and receivables to pay the premia on Current Underlying Investments for one year which means that \$37.6m in aggregate was excluded across all Cells when determining the level of Available Cash.