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Fund Statistics 30 June 2021

- Fund Net Asset Value: USD 151,218,693
- Total Cash attributable to all Cells: USD 64,430,451.83
- Unsettled cash from policy maturities: USD 13,526,350.00
- Maturity history: 662 policies, USD 1,222m Net Death Benefit
- Active Policies:
 - Number of policies: 53
 - Issuing Life Companies: 26
 - Average policy size: USD 3,420,993
 - Weighted average age: 93.22 years
 - Weighted average remaining LE (based on most recently obtained LE estimates): 26.87 months
 - Total Net Death Benefit: USD \$181,312,628

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

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Net Asset Value Per Share 30 June 2021

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	72.71	279,139.70	110,984.56	65,719.53
Euro Fund Acc Run-Off Cell	GG00BMNR0R80	EUR	69.37	72,378.23	30,504.41	19,224.34
Euro Fund Class X Cell	GB00B0MT9184	EUR	103.45	4,800,451.14	1,914,682.09	1,137,845.95
Euro Fund Class X Run-Off Cell	GG00BMNR0J07	EUR	101.73	3,251,333.22	1,391,294.32	890,132.69
Euro Fund Class Y Run-Off Cell	GG00BMNR0F68	EUR	66.56	259,582.07	110,638.93	70,510.38
Euro Fund Dist Cell	GG00B1JR0T74	EUR	69.88	216,971.39	86,183.59	50,977.68
Euro Fund Dist Run-Off Cell	GG00BMNR0P66	EUR	69.13	426,386.41	182,041.42	116,208.06
Meteor Senior Life Settlements Sterling Fund	GG00B2PQD184	GBP	101.41	1,979,667.87	789,931.32	469,658.11
Meteor Senior Life Settlements Sterling Fund II	GG00B3DHPP87	GBP	90.65	1,635,193.95	652,418.97	387,859.40
Meteor Senior Life Settlements Sterling Fund II Run-Off Cell	GG00BMNR0V27	GBP	90.42	1,983,643.42	850,730.91	545,474.49
Meteor Senior Life Settlements Sterling Fund Run-Off Cell	GG00BMNR0T05	GBP	101.04	4,075,860.85	1,748,494.73	1,121,397.80
Sterling Fund Acc Cell	GG00B1P8D518	GBP	110.33	15,070,433.78	6,015,712.14	3,578,200.28
Sterling Fund Acc Run-Off Cell	GG00BMNR0Q73	GBP	109.85	28,987,913.30	12,438,214.19	7,978,968.88
Sterling Fund Class X Cell	GG00B2NBJC85	GBP	98.14	12,989,574.03	5,185,042.02	3,084,078.78
Sterling Fund Class X Run-Off Cell	GG00BMNR0K12	GBP	97.47	12,637,457.26	5,422,270.20	3,478,170.23
Sterling Fund Dist Cell	GB00B0MT2Q49	GBP	73.44	2,335,443.13	931,953.46	554,138.33
Sterling Fund Dist Run-Off Cell	GG00BMNR0M36	GBP	73.13	4,152,535.04	1,781,399.86	1,142,509.50
Swedish Krona Fund Class X Cell	GG00B5ZV4552	SEK	82.96	6,013,225.25	2,399,050.51	1,425,492.71
Swedish Krona Fund Class X Run-Off Cell	GG00BMNR0L29	SEK	80	4,743,980.53	2,027,241.01	1,294,790.31
USD Fund Acc Cell	GG00B4TH5937	USD	78.08	546,556.22	217,511.19	128,936.00
USD Fund Acc Run-Off Cell	GG00BMNR0S97	USD	76.9	355,571.97	151,332.77	96,307.61
USD Fund Class I Run-Off Cell	GG00BMNR0H82	USD	85.09	2,896,104.16	1,246,831.52	804,084.65
USD Fund Class X Cell	GB00B0MT9309	USD	103.91	6,307,759.36	2,515,043.33	1,494,065.84
USD Fund Class X Run-Off Cell	GG00BMNR0G75	USD	102.61	7,277,514.76	3,108,426.45	1,985,157.61
USD Fund Dist Cell	GG00B2NW9S76	USD	65.55	497,913.52	198,112.79	117,410.01
USD Fund Dist Run-Off Cell	GG00BMNR0N43	USD	64.97	683,939.84	291,613.42	185,912.20
WAY Life Settlements Fund Cell	GG00B3KN0211	GBP	81.48	303,888.98	120,538.01	71,026.79
WAY Life Settlements Fund Run-Off Cell	GG00BMNR0W34	GBP	85.84	870,274.64	370,097.97	234,894.14

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 1.3831, EUR 1.1858, SEK 8.5543.) All data as at 30 June 2021.

*"Available Cash" includes unsettled cash from policy maturities and 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 30 June 2021, the directors excluded an amount consisting of cash and receivables to pay the premia on Current Underlying Investments for one year which means that \$23.42m in aggregate was excluded across all Cells when determining the level of Available Cash.