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Fund Statistics 30 September 2022

- Fund Net Asset Value: USD 120,068,749
- Total Cash attributable to all Cells: USD 57,420,463.07
- Unsettled cash from policy maturities: USD 29,394,450.00
- Maturity history: 675 policies, USD 1,277m Net Death Benefit
- Active Policies:
 - Number of policies: 37
 - Issuing Life Companies: 20
 - Average policy size: USD 3,375,346
 - Weighted average age: 92.71 years
 - Weighted average remaining LE (based on most recently obtained LE estimates): 33.17 months
 - Total Net Death Benefit: USD 124,887,814

Source: ViaSource Funding Group, LLC and MJ Hudson Fund Services Guernsey Limited

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Net Asset Value Per Share 30 September 2022

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	90.49	257,047.44	112,336.07	9,513.42
Euro Fund Acc Run-Off Cell	GG00BMNR0R80	EUR	83.62	71,813.30	35,774.78	10,140.69
Euro Fund Class X Cell	GB00B0MT9184	EUR	129.29	4,413,823.08	1,930,358.39	165,758.78
Euro Fund Class X Run-Off Cell	GG00BMNR0J07	EUR	124.13	3,229,254.41	1,628,285.16	489,361.95
Euro Fund Class Y Run-Off Cell	GG00BMNR0F68	EUR	80.96	257,750.60	129,554.84	38,361.29
Euro Fund Dist Cell	GG00B1JR0T74	EUR	86.87	199,895.59	87,340.00	7,365.32
Euro Fund Dist Run-Off Cell	GG00BMNR0P66	EUR	84.2	423,426.45	213,115.91	63,506.97
Meteor Senior Life Settlements Sterling Fund	GG00B2PQD184	GBP	129.19	1,855,054.71	811,079.90	69,287.54
Meteor Senior Life Settlements Sterling Fund II	GG00B3DHPP87	GBP	115.47	1,532,365.99	669,977.94	57,211.48
Meteor Senior Life Settlements Sterling Fund II Run-Off Cell	GG00BMNR0V27	GBP	112.23	2,000,628.53	1,006,337.35	299,014.79
Meteor Senior Life Settlements Sterling Fund Run-Off Cell	GG00BMNR0T05	GBP	125.44	4,110,777.84	2,068,181.08	615,107.90
Sterling Fund Acc Cell	GG00B1P8D518	GBP	140.62	14,119,213.61	6,173,811.73	528,225.21
Sterling Fund Acc Run-Off Cell	GG00BMNR0Q73	GBP	136.4	29,236,337.71	14,711,588.62	4,378,878.75
Sterling Fund Class X Cell	GG00B2NBJC85	GBP	125.05	12,095,678.33	5,288,979.24	452,502.76
Sterling Fund Class X Run-Off Cell	GG00BMNR0K12	GBP	121.02	12,745,744.16	6,413,378.16	1,908,620.36
Sterling Fund Dist Cell	GB00B0MT2Q49	GBP	93.57	2,188,371.25	956,831.83	81,766.08
Sterling Fund Dist Run-Off Cell	GG00BMNR0M36	GBP	90.79	4,188,108.89	2,107,098.43	626,698.27
Swedish Krona Fund Class X Cell	GG00B5ZV4552	SEK	110.44	8,004,880.50	3,499,829.36	300,406.46
Swedish Krona Fund Class X Run-Off Cell	GG00BMNR0L29	SEK	103.77	5,014,312.31	2,511,592.91	732,036.12
USD Fund Acc Cell	GG00B4TH5937	USD	80.41	414,858.98	181,668.19	15,974.29
USD Fund Acc Run-Off Cell	GG00BMNR0S97	USD	78.41	296,259.69	151,503.61	48,512.39
USD Fund Class I Run-Off Cell	GG00BMNR0H82	USD	87.53	2,411,903.22	1,245,651.98	417,490.27
USD Fund Class X Cell	GB00B0MT9309	USD	107.27	4,783,470.28	2,095,631.67	185,780.41
USD Fund Class X Run-Off Cell	GG00BMNR0G75	USD	104.96	6,067,321.60	3,112,386.79	1,009,935.89
USD Fund Dist Cell	GG00B2NW9S76	USD	67.48	377,969.91	165,506.40	14,540.31
USD Fund Dist Run-Off Cell	GG00BMNR0N43	USD	66.35	570,031.22	291,964.04	94,121.14
WAY Life Settlements Fund Cell	GG00B3KN0211	GBP	103.05	360,872.12	157,566.36	12,881.79
WAY Life Settlements Fund Run-Off Cell	GG00BMNR0W34	GBP	106.03	879,577.09	439,689.68	126,224.96

Source: MJ Hudson Fund Services Guernsey Limited. All amounts are expressed in the relevant Cell currency other than the total USD equivalent figures (using the following USD exchange rates: GBP 1.1170, EUR 0.9803, SEK 11.0865.) All data as at 30 September 2022.

*"Available Cash" means cash held by a Cell after deduction for any accrued fees and expenses but, for the avoidance of doubt, excludes unsettled cash from policy maturities and 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 September 2022, the directors excluded an amount consisting of cash and receivables to pay the premia on Current Underlying Investments for one year which means that \$14.89m in aggregate was excluded across all Cells when determining the level of Available Cash.