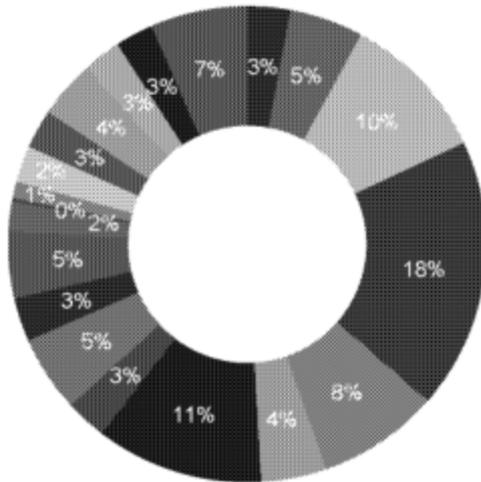




# RIN I Portfolio Holdings (cont'd)

## RIN I Portfolio by Sub-Sector



- Electricity (Coal/Gas) Contracted: NYISO
- Wholesale
- Electricity (Coal/Gas) Merchant: NYISO
- Other non-regulated gas or electricity infrastructure asset
- LNG Terminal
- Toll road networks, tunnels, bridges, car parks
- Electricity (Coal/Gas) Contracted: PJM
- Regulated Electricity distribution and transmission
- Electricity (Coal/Gas) Merchant: PJM
- Electricity (Coal/Gas) Merchant: ERCOT
- Power - Renewables: Solar
- Chemical Facility
- Rail
- PPP/PFI Prisons
- Environmental Industries
- Regulated Telecom
- Construction & Building
- Electricity (Coal/Gas) Merchant: ISO-NE
- Electricity (Coal/Gas) Merchant: Southeast
- Power - Renewables: Wind

## RIN I Portfolio Statistics

Metric	Present
Number of Obligors	38
Traded Par + Cash	\$450.73 mm
Weighted Average Spread	368 Bps
Weighted Average Purchase Price	99.33
Weighted Average Market Price	100.15
PF Infra: Weighted Average Rating Factor	1694
Corp Infra: Weighted Average Rating Factor	2383
PF Infra: Weighted Average Recovery Rate	68.6%
Corp Infra: Weighted Average Recovery Rate	43.5%
Weighted Average Life	5.03

Past performance is not indicative of future results. Source: Deutsche Asset Management. As of January 17, 2018.