

Fitzroy 2018-1 CLO Designated Activity Company
(the "Issuer")

The Cayman Islands Stock Exchange (Exchange)

4th Floor, Elizabethan Square

P.O. Box 2408

Grand Cayman KY1-1105

Cayman Islands

Tel: +1 (345) 945-6060

Fax: +1 (345) 945-6061

14 June 2019

Dear Sirs,

Re: CSX Listing Rule 8.106 – Notification of Change of Registered Office

- a) Fitzroy 2018-1 CLO Designated Activity Company Class A GBP 836,262,000 Portfolio Credit
Linked Notes due 2042;
- b) Fitzroy 2018-1 CLO Designated Activity Company Class B GBP 55,750,000 Portfolio Credit
Linked Notes due 2042;
- c) Fitzroy 2018-1 CLO Designated Activity Company Class C GBP 66,901,000 Portfolio Credit
Linked Notes due 2042;
- d) Fitzroy 2018-1 CLO Designated Activity Company Class D GBP 44,601,000 Portfolio Credit
Linked Notes due 2042;
- e) Fitzroy 2018-1 CLO Designated Activity Company Class E GBP 55,571,000 Portfolio Credit
Linked Notes due 2042; and
- f) Fitzroy 2018-1 CLO Designated Activity Company Class F GBP 55,751,000 Portfolio Credit
Linked Notes due 2042,

(the above together, the "**Notes**").

We are writing with reference to the Issuer's Notes admitted to the Exchange on 1 October 2018.

We hereby give notice to the Exchange that effective as of 10 June 2019, the Issuer's address and registered office is as follows:

3rd Floor Fleming Court, Fleming's Place, Dublin 4, Ireland.

We would be grateful if you would update your records in due course to reflect the above change in address and registered office.

Please note that all other contact details, including fax and telephone numbers will remain as follows:

Email: capitalmarkets-ie@cscgfm.com

Phone: +353 1 566 8890

Fax: +353 1 686 5218

Please do not hesitate to contact us should you require any further information on the above.

Yours faithfully,

A handwritten signature in black ink, consisting of a stylized 'F' followed by a long horizontal line that ends in a small flourish.

Fitzroy 2018-1 CLO Designated Activity Company