

## Fortress Credit Opportunities Fund (C) L.P. (the "Fund")

Unaudited Combined Statement of Partner's Capital for StepStone H Opportunities Fund Holdings, L.P.

For the Quarter Ended and Year to Date September 30, 2021

	<u>Quarter Ended</u>	<u>Year to Date</u>
<b>Beginning Net Asset Value</b>	\$ 5,540,137	\$ 4,065,233
Contributions	-	-
Distributions		
Return of capital	-	-
Income distributions	-	-
Total Distributions	-	-
Incentive Allocation		
Received from (Distributed to) General Partner <sup>(1)</sup>	-	-
Reserve for hypothetical liquidation <sup>(2)</sup>	136,095	(218,568)
Total Incentive Allocation	136,095	(218,568)
Transfer in/(out)	-	-
<b>Net increase/(decrease) in Net Asset Value from Capital Transactions</b>	<u>136,095</u>	<u>(218,568)</u>
Investment Income/(Expense)		
Investment income	49,518	145,320
Investment expenses	(9,855)	(6,102)
Management fees	-	-
Net investment income/(loss)	<u>39,663</u>	<u>139,218</u>
Capital Appreciation/(Depreciation)		
Unrealized appreciation/(depreciation)	(743,789)	981,767
Realized appreciation/(depreciation)	<u>38,728</u>	<u>43,184</u>
Net appreciation/(depreciation)	<u>(705,061)</u>	<u>1,024,951</u>
<b>Net increase/(decrease) in Net Asset Value from Investment Transactions</b>	<u>(665,398)</u>	<u>1,164,169</u>
<b>Ending Net Asset Value</b>	<u>\$ 5,010,834</u>	<u>\$ 5,010,834</u>

(1) Includes Tax Distributions made to the General Partner, pursuant to section 4.8(f) of the Fund's Limited Partnership Agreement, if applicable.

(2) The reserve for hypothetical liquidation represents the Promote that would be paid to the General Partner if the Fund was liquidated at the Net Asset Value on the report date.