

Blackstone Credit

GSO Capital Opportunities Fund LP and Subsidiaries
Capital Account Statement
For the Period Ended September 30, 2021
(Denominated in U.S. Dollars)

Name of Partner: New York City Employees' Retirement System
Committed Capital: \$45,000,000
Unpaid Capital Commitment: \$2,782,809

Capital account balance as of January 1, 2021:	\$	608,433
Capital Contributions:		
Investments		-
		-
Distributions:		
Investments		-
		-
Increase / (decrease) in partner's capital from operations:		
Net investment income / (loss)		17,875
Net realized gain / (loss)		-
Net change in unrealized appreciation / (depreciation)		12,864
Carried interest		(3,905)
		26,834
Capital account balance as of September 30, 2021:	\$	635,267

Supplemental Information

YTD Management fee (accrued)	-
YTD Management fee offsets (accrued)	-
YTD Management fee (paid)	-

This information should be read in conjunction with the Fund's unaudited financial statements and should not be used for tax purposes.