

Capital Account Balance Statement for the Period January 1, 2021 through September 30, 2021¹
(Unaudited)

Fund:	GCM Grosvenor Premier Private Equity Partners, L.P. (the "Partnership")
Investor:	Rio Blanco Capital Management Corp.
Ownership:	6.272%
Capital Call(s) Status: ²	Current

Commitment Summary

Original Commitment	\$10,000,000
Cumulative Capital Called that Affects Remaining Commitment ³	(9,792,813)
Capital Call(s) Due	0
Recallable Returns of Capital	0
Remaining Commitment Adjustment	(207,187)
Remaining Commitment as of September 30, 2021⁴	\$0

Investor Net Multiple

Cumulative Capital Called plus Capital Call(s) Due ⁵	\$(9,792,813)
Cumulative Proceeds Distributed	14,407,648
Ending Balance as of September 30, 2021 ⁶	1,184,987
Total Distributions and Ending Balance	15,592,635
Gain/(Loss) on Cumulative Capital Call(s)	\$5,799,822
Investor Net Multiple	1.59x

Partnership Interest Summary January 1, 2021 to September 30, 2021

Beginning Balance as of January 1, 2021	\$1,824,252
Contributions ⁷	(7,198)
Contributions Due	0
Total Contributions	(7,198)
<u>Net Income/(Loss) from Partnership Operations:</u>	
Net Income/(Loss) from Partnership Operations	(6,877)
<u>Net Gain/(Loss) from Underlying Fund(s):</u>	
Net Realized Gain/(Loss) from Underlying Fund(s)	615,795
Net Unrealized Gain/(Loss) from Underlying Fund(s)	(491,207)
Net Gain/(Loss) from Underlying Fund(s)	124,588
Net Income/(Loss)	117,711
Distributions	(749,778)
General Partner's Estimated Performance Allocation	0
Ending Balance as of September 30, 2021⁶	\$1,184,987

¹ Please note that the information in this document is intended for reporting purposes to existing investors only and does not constitute an offer. Unless stated to the contrary, all figures are unaudited. Please refer to the attached document, "An explanation of the capital account balance statement," for more information about the terms used above. Numbers may not sum due to rounding.

² Status as of period-end. If capital call(s) are outstanding, please contact the SEI Investor Services Team.

³ Includes amounts called for the payment of Management Fees and Partnership Expenses, as such amounts reduce your Remaining Commitment to the Partnership. Excludes amounts called for the payment of Placement Fee, if any, as such amount does not reduce your Remaining Commitment to the Partnership.

⁴ Amount may not reflect certain adjustments set forth in the Partnership's governing documents that would increase the investor's remaining commitment balance, including without limitation, the treatment of certain distributions.

⁵ May include an allocation of proceeds that will be included in your next cash distribution, where applicable.

⁶ Please note that the underlying fund(s) valuation(s) used for this PCAP statement may lag at least one quarter behind.

⁷ Includes assignment of ownership interests, if applicable. Placement Fee and Management Fees are not treated as Contributions to the Partnership. Includes a reclassification of year to date Management Fees paid from prior Contributions in the amount of \$7,198.

Explanation of the Capital Account Balance Statement

Enclosed with this explanation is your unaudited capital account balance statement ("PCAP statement") as of September 30, 2021.

The following is a brief explanation of the contents of your PCAP statement. This statement reflects your participation in the Partnership's income, gains, expenses and losses, as well as your contributions to the Partnership and the Partnership's distributions to you.

I. COMMITMENT SUMMARY (Inception To Date):

This section details your overall commitments and cash flows since inception.

- **Remaining Commitment** is your Original Commitment to the Partnership per your subscription document minus Capital Call(s) plus any distributions of Recallable Returns of Capital.

II. PARTNERSHIP INTEREST SUMMARY (Unaudited) (Year To Date):

This section represents the cash flows during the period stated on your PCAP statement.

- **Beginning Balance** represents your Beginning Balance as of the beginning of the year. Please note that the Beginning Balance may not reflect your prior year-end balance due to rounding.
- **Total Contributions** is the sum of Contributions and Contributions Due.
- **Net Income/(Loss) from Partnership Operations:** This section outlines the net income/loss from operating the Partnership for the period stated on your PCAP statement.
- **Net Gain/(Loss) from Underlying Fund(s):** This section represents net realized and unrealized gain/loss from the Partnership's investment in the underlying fund(s) for the period stated on your PCAP statement.
- **Net Income/(Loss)** is the sum of Net Income/(Loss) from Partnership Operations plus/minus Net Gain/(Loss) from underlying fund(s).
- **Distributions** are the sum of cash distributions paid to you for the noted period, withholding taxes paid to the IRS on behalf of investors and the value of any stock distributions.
- **General Partner's Estimated Performance Allocation**, if applicable, is an accrual or an adjusted accrual (dissolution) of carried interest that is calculated each quarter and is based on the underlying fund(s) valuation(s). The calculation takes into account any preferred return, if applicable.
- **Ending Balance** represents the sum of Beginning Balance as of the previous period-end plus Total Contributions plus/minus Net Income/(Loss) minus Distributions plus/minus General Partner's Estimated Performance Allocation.
- **Please note that the underlying fund(s) valuation(s) used for this PCAP statement may lag at least one quarter behind.**