

First Reserve Fund XII, LP	QTD	YTD	Since Inception	QTD	YTD	Since Inception	QTD	YTD	Since Inception
	(Jul 1, 2021 - Sept 30, 2021)	(Jan 1, 2021 - Sep 30, 2021)	(Aug 27, 2008 - Sep 30, 2021)	(Jul 1, 2021 - Sept 30, 2021)	(Jan 1, 2021 - Sep 30, 2021)	(Aug 27, 2008 - Sep 30, 2021)	(Jul 1, 2021 - Sept 30, 2021)	(Jan 1, 2021 - Sep 30, 2021)	(Aug 27, 2008 - Sep 30, 2021)

A. Capital Account Statement

A.1 NAV Reconciliation and Summary of Fees, Expenses & Incentive Allocation			New York City Fire Department Pension Fund			First Reserve Fund XII, LP			General Partner's		
			Allocation of Total Fund			Total Fund (incl. GP Allocation)			Allocation of Total Fund		
Beginning NAV - Net of Incentive Allocation			\$ 291,288	\$ 269,951	\$ -	\$ 494,406,734	\$ 457,955,861	\$ -	\$ 9,700,757	\$ 9,108,597	\$ -
Contributions - Cash & Non-Cash			-	-	5,494,495	-	-	9,396,125,423	-	-	148,621,464
(Distributions - Cash & Non-Cash)			-	(3,621)	(2,771,085)	-	(6,164,992)	(4,560,139,128)	-	(102,171)	(118,770,946)
(Distributions - Non-Cash, Tax Withholding, Blocker Withholding)			-	-	-	(277,118)	(309,329)	(239,769,573)	(8,706)	(8,706)	(2,213,975)
(Syndication Costs - Non-Cash)			-	-	(3,419)	-	-	(5,794,849)	-	-	(40,482)
Total Cash / Non-Cash Flows (contributions less distributions and syndication costs)			-	(3,621)	2,719,991	(277,118)	(6,474,321)	4,590,421,873	(8,706)	(110,877)	27,596,061
Net Operating Income (Expense):											
(Management Fees - Gross of Offsets, Waivers & Rebates)			-	-	(527,582)	-	-	(887,853,068)	-	-	-
Management Fee Rebate			-	-	-	-	-	-	-	-	-
Fee Waiver			-	-	62,624	-	-	105,377,421	-	-	-
Total Offsets to Fees & Expenses (applied during period):			-	-	28,769	-	-	48,563,197	-	-	-
(Total Management Fees, Net of Offsets, Rebates & Fee Waivers)			-	-	(436,189)	-	-	(733,912,450)	-	-	-
(Partnership Expenses)			(576)	(979)	(84,224)	(998,356)	(1,697,037)	(145,871,087)	(28,822)	(48,993)	(4,120,112)
(Total Management Fees & Partnership Expenses, Net of Offsets, Rebates & Fee Waivers)			(576)	(979)	(520,413)	(998,356)	(1,697,037)	(879,783,537)	(28,822)	(48,993)	(4,120,112)
Interest Income			190	190	43,211	304,464	304,464	73,961,479	9,025	9,025	1,252,415
Dividend Income			-	-	39,603	-	-	67,772,659	-	-	1,117,122
(Interest Expense)			-	-	(11,864)	-	-	(19,801,141)	-	-	(462,010)
Other Income/(Expenses)			2	2	81,067	3,836	3,836	138,685,097	64	64	2,446,064
Total Net Operating Income / (Expense)			(384)	(787)	(368,396)	(690,056)	(1,388,737)	(619,165,443)	(19,733)	(39,904)	233,479
(Placement Fees)			-	-	-	-	-	-	-	-	-
Realized Gain / (Loss)			(4,520)	(34,106)	(1,521,779)	(7,735,107)	(58,364,633)	(2,562,889,173)	(127,500)	(962,045)	(1,812,579)
Change in Unrealized Gain / (Loss)			(54,667)	280	(598,099)	(92,172,740)	1,803,543	(1,014,835,544)	(1,818,533)	(269,486)	(18,290,676)
Ending NAV - Net of Incentive Allocation			\$ 231,717	\$ 231,717	\$ 231,717	\$ 393,531,713	\$ 393,531,713	\$ 393,531,713	\$ 7,726,285	\$ 7,726,285	\$ 7,726,285
Reconciliation for Accrued Incentive Allocation	Accrued Incentive Allocation - Starting Period Balance		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
	Incentive Allocation - Paid During the Period		-	-	-	-	-	-	-	-	-
	Accrued Incentive Allocation - Periodic Change		-	-	-	-	-	-	-	-	-
	Accrued Incentive Allocation - Ending Period Balance		-	-	-	-	-	-	-	-	-
	Ending NAV - Gross of Accrued Incentive Allocation		\$ 231,717	\$ 231,717	\$ 231,717	\$ 393,531,713	\$ 393,531,713	\$ 393,531,713	\$ 7,726,285	\$ 7,726,285	\$ 7,726,285

A.2 Commitment Reconciliation			LP's Allocation of Total Fund			Total Fund (incl. GP Allocation)			Allocation of Total Fund		
Total Commitment			\$ 5,000,000	\$ 5,000,000	\$ 5,000,000	\$ 8,665,422,790	\$ 8,665,422,790	\$ 8,665,422,790	\$ 250,172,790	\$ 250,172,790	\$ 250,172,790
Beginning Unfunded Commitment			-	-	5,000,000	-	-	8,665,422,790	-	-	250,172,790
(Less Contributions)			-	-	5,964,562	-	-	10,318,350,344	-	-	275,343,033
Plus Recallable Distributions			-	-	(470,067)	-	-	(816,847,500)	-	-	(21,344,148)
(Less Expired/Released Commitments)			-	-	-	-	-	-	-	-	-
+/- Other Unfunded Adjustments (Addbacks)			-	-	(494,495)	-	-	(836,080,054)	-	-	(3,826,095)
Ending Unfunded Commitment			\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

A.3 Miscellaneous			LP's Allocation of Total Fund			Total Fund (incl. GP Allocation)			Allocation of Total Fund		
Incentive Allocation - Earned (period-end balance)			\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Incentive Allocation - Amount Held in Escrow (period-end balance)			-	-	-	-	-	-	-	-	-
Returned Clawback			-	-	-	-	-	-	-	-	-
Capitalized Transaction Fees & Exp. - Paid to Non-Related Parties			-	-	-	-	-	-	-	-	-
Distributions Relating to Fees & Expenses			-	-	-	-	-	-	-	-	-
Fund of Funds: Gross Fees, Exp. & Incentive Allocation paid to the Underlying Funds			\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	-	-	-

B. Schedule of Fees, Incentive Allocation & Reimbursements Received by the GP & Related Parties, with Respect to the Fund and Portfolio Companies/Investments Held by the Fund

B.1 Source Allocation		LP's Allocation of Total Fund			Cumulative LPs' Allocation of Total Fund			Affiliated Positions									
With Respect to the Fund's LPs	Management Fees - Net of Rebates, Gross of Offsets and Waivers	\$	-	\$	-	\$	527,582	\$	-	\$	-	\$	887,853,068				
	Partnership Expenses - Paid to GP & Related Parties - Gross of Offsets		-		-		-		-		-		-				
	(Less Total Offsets to Fees & Expenses - applied during period)		-		-		(28,769)		-		-		(48,563,197)				
	Capitalized Transaction Fees & Exp. - Paid to GP & Related Parties		-		-		-		-		-		-				
	Accrued Incentive Allocation - Periodic Change		-		-		-		-		-		-				
With Respect to the Fund's Portfolio Companies/ Invs.	Total Fees with Respect to Portfolio Companies/Investments:		-		-		24,908		-		-		42,065,048	-	-	-	
	Total Reimbursements for Travel & Administrative Expenses****		-		-		98		-		-		168,692	-	-	4,867	
Total Received by the GP & Related Parties		\$	-	\$	-	\$	523,819	\$	-	\$	-	\$	881,523,611	\$	-	\$	4,867

**** Inception to date information is not available for this fund