Quarterly Reporting Package as of September 30, 2021

Commitment \$ 201,008	Your Interest									
Total Fund Size \$ 121,821,124	Quarter Ended	Year-to-date	Cumulative through							
Percentage of Fund 0.17%	September 30, 2021	September 30, 2021	September 30, 2021							
Capital Account - Beginning Balance, at Fair Value	\$ 34,885	\$ 363,262	\$ -							
Capital Contributions										
Fund Investments	-	-	201,008							
Management Fees	-	-	-							
Partnership Expenses	-	116	2,837							
Organizational Costs	-	Q.X	-							
Unallocated Capital			-							
Total Contributed Capital	-	116	203,845							
Accumulated Income (Loss)	5.015	5.015	107.050							
Realized Capital Gain (Loss)	5,015	5,015	196,059							
Dividends/Other Current Income (Loss) Non-Investment Income (Loss)	(21)	(76)	30,073							
` '	(21)	(76)	(2,751)							
Management Fee Expense Realized Carry Paid to GP	_		_							
Total Accumulated Income (Loss)	4,99-1	4,939	223,381							
Distributions (Gross of Tax Withholding)	1,3314	1,505	220,001							
Distributions of Return of Capital		(109,862)	(201,008)							
Distributions of Realized Capital (Gain) Loss	(5,015)	(226,132)	(226,132)							
Distributions of Dividends/Other Current (Income) Loss	<u> </u>	-	-							
Distributions from Non-Investment Income	- CO	-	-							
Realized Carry Paid to GP	<u>-</u>	-	-							
Total Distributions	(5,015) (5,015) (5,015)	(335,994)	(427,140)							
Capital Account, Before Change in Net Unrealized Appreciation	34,864	32,322	86							
Change in Unrealized Appreciation, Pre-Accrued Carried Interest	(3,767)	(1,226)	31,010							
Change in Accrued Carried Interest*	· · · · · · · · · · · · · · · · · · ·	-	-							
Capital Account, at Fair Value	\$ 31,096	\$ 31,096	\$ 31,096							
Remaining Commitment Reconciliation										
Commitment/Beginning Remaining Commitment	\$ -	-	\$ 201,008							
Contributions for Investments	-	-	(201,008)							
Contributions for Unallocated Capital	-	-	-							
Recallable Return of Capital Distributions	-	-	-							
Contributions for Expenses/Fees	-	-	-							
Recallable Expenses/Fees	-	-	-							
Expired Commitment		-	-							
Remaining Commitment	\$	\$	\$							
Contributions Outside of Commitment										
Contributions for Investments	\$ -	\$ -	\$ -							
Contributions for Expenses/Fees		(116)	(2,837)							
Total Contributions Outside of Commitment	\$	\$ (116)	\$ (2,837)							
		1 -	I —							

^{*}Accrued (Carried Interest)/Clawback (both as defined by the Partnership Agreement) reflects the amount that would have been distributed to/paid by the General Partner had the Partnership been completely liquidated as of the date of the capital account statement and had sold its current holdings at fair values presented in this capital account statement. †Please note the above calculations may not reconcile exactly due to rounding.

Quarterly Reporting Package as of September 30, 2021

New York City Fire Department Pension Fund

Commitment	\$ 121,610,066
Total Fund Size	\$ 121,821,124
Percentage of Fund	99.83%

Capital Account - Beginning Balance, at Fair Value

Camital	Contributions
Capitai	Contributions

Fund Investments Management Fees Partnership Expenses Organizational Costs

Unallocated Capital

Total Contributed Capital

Accumulated Income (Loss)

Realized Capital Gain (Loss)
Dividends/Other Current Income (Loss)
Non-Investment Income (Loss)
Management Fee Expense

Realized Carry Paid to GP

Total Accumulated Income (Loss)

Distributions (Gross of Tax Withholding)Distributions of Return of Capital

Distributions of Realized Capital (Gain) Loss

Distributions of Dividends/Other Current (Income) Loss

Distributions from Non-Investment Income

Realized Carry Paid to GP

Total Distributions

Capital Account, Before Change in Net Unrealized Appreciation

Change in Unrealized Appreciation, Pre-Accrued Carried Interest

Change in Accrued Carried Interest

Capital Account, at Fair Value

Remaining Commitment Reconciliation

Commitment/Beginning Remaining Commitment

Contributions for Investments

Contributions for Unallocated Capital

Recallable Return of Capital Distributions

Contributions for Expenses/Fees

Recallable Expenses/Fees

Expired Commitment

Remaining Commitment

Contributions Outside of Commitment

Contributions for Investments

Contributions for Expenses/Fees

Total Contributions Outside of Commitment

		All Od B 4		
		All Other Partners	1	
Quarter Ended September 30, 2021	:	Year-to-date September 30, 2021		Cumulative through September 30, 2021
\$ 21,087,867	\$	219,756,482	\$	-
		_		121,610,067
		-		-
		69,879		1,756,096
•		18/2		-
-	-	69,879		123,366,162
3,033,925	;	3,033,925		118,615,954
		-		18,193,947
(12,571	1 10	(45,882)		(1,721,180)
	1	-		-
3,021,353	· /	2,988,043		135,088,721
205		(66,466,748)		(121,610,067)
(3,033,925)	(136,809,901)		(136,809,901)
3033,925		-		-
		-		-
(3,033,925)	(203,276,648)		(258,419,968)
21,075,296		19,537,755		34,915
(2,279,202		(741,661)		18,761,179
\$ 18,796,094	\$	18,796,094	\$	18,796,094
\$ (1) \$	(1)	\$	121,610,066
		-		(121,610,067)
		-		-
		-		-
	-	-		-
\$ (1	\$	(1)	\$	(1)
	=		=	
\$	\$	-	\$	-
¢ .		(69,879)	<u> </u>	(1,756,096)
\$	\$	(69,879)	\$	(1,756,096)

Quarterly Reporting Package as of September 30, 2021

Commitment \$ 10,050	Carlyle Group*								
Total Fund Size \$ 121,821,124	Quarter Ended	Year-to-date	Cumulative through						
Percentage of Fund 0.01%	September 30, 2021	September 30, 2021	September 30, 2021						
Capital Account - Beginning Balance, at Fair Value	\$ 1,744	\$ 18,163	\$ -						
Capital Contributions									
Fund Investments	-	-	10,050						
Management Fees	-	-	-						
Partnership Expenses	-	6	141						
Organizational Costs	-		-						
Unallocated Capital	-	16-	-						
Total Contributed Capital	-	6	10,191						
Accumulated Income (Loss)									
Realized Capital Gain (Loss)	251	251	9,803						
Dividends/Other Current Income (Loss)	-	-	1,504						
Non-Investment Income (Loss)	(1)	(4)	(137)						
Management Fee Expense	-	_	-						
Realized Carry Paid to GP	_		-						
Total Accumulated Income (Loss)	250	247	11,169						
Distributions (Gross of Tax Withholding)									
Distributions of Return of Capital	- 201	(5,493)	(10,050)						
Distributions of Realized Capital (Gain) Loss	(251)	(11,307)	(11,307)						
Distributions of Dividends/Other Current (Income) Loss		-	-						
Distributions from Non-Investment Income	-	-	-						
Realized Carry Paid to GP	-	-	-						
Total Distributions	250 - (251) - - - (251)	(16,800)	(21,357)						
Capital Account, Before Change in Net Unrealized Appreciation	1,743	1,616	4						
Change in Unrealized Appreciation, Pre-Accrued Carried Interest	(188)	(61)	1,551						
Change in Accrued Carried Interest	(166)	(61)	1,001						
Capital Account, at Fair Value	\$ 1,554	\$ 1,554	\$ 1,554						
	ψ 1,554	1,334	Ψ 1,334						
Remaining Commitment Reconciliation			40.050						
Commitment/Beginning Remaining Commitment	-	-	\$ 10,050						
Contributions for Investments	-	-	(10,050)						
Contributions for Unallocated Capital	-	-	-						
Recallable Return of Capital Distributions	-	-	-						
Contributions for Expenses/Fees	-	-	-						
Recallable Expenses/Fees	-	-	-						
Expired Commitment			-						
Remaining Commitment	\$	\$	\$ -						
Contributions Outside of Commitment									
Contributions for Investments	\$ -	\$ -	\$ -						
Contributions for Expenses/Fees	-	(6)	(141)						
Total Contributions Outside of Commitment	\$ -	\$ (6)	\$ (141)						

^{*} Carlyle Group includes General Partner, Investment Limited Partner and Internal Coinvest, if any. Please refer to Key Terms.

Quarterly Reporting Package as of September 30, 2021

New York City Fire Department Pension Fund

Commitment	\$ 121,821,124
Total Fund Size	\$ 121,821,124
Percentage of Fund	100.00%

Capital Account - Beginning Balance, at Fair Value

Capital	Contrib	utions
---------	---------	--------

Fund Investments Management Fees Partnership Expenses

Organizational Costs Unallocated Capital

Total Contributed Capital

Accumulated Income (Loss)

Realized Capital Gain (Loss) Dividends/Other Current Income (Loss)

Non-Investment Income (Loss)

Management Fee Expense

Realized Carry Paid to GP

Total Accumulated Income (Loss)

Distributions (Gross of Tax Withholding)

Distributions of Return of Capital

Distributions of Realized Capital (Gain) Loss

Distributions of Dividends/Other Current (Income) Loss

Distributions from Non-Investment Income

Realized Carry Paid to GP

Total Distributions

Capital Account, Before Change in Net Unrealized Appreciation

Change in Unrealized Appreciation, Pre-Accrued Carried Interest
Change in Accrued Carried Interest

Change in Accrued Carried Interest

Capital Account, at Fair Value

Remaining Commitment Reconciliation

Commitment/Beginning Remaining Commitment

Contributions for Investments

Contributions for Unallocated Capital

Recallable Return of Capital Distributions

Contributions for Expenses/Fees

Recallable Expenses/Fees

Expired Commitment

Remaining Commitment

Contributions Outside of Commitment

Contributions for Investments

Contributions for Expenses/Fees

Total Contributions Outside of Commitment

			Total Fund		
Quarter September			ear-to-date ember 30, 2021	Cun Sep	nulative through otember 30, 2021
\$	21,124,496	\$	220,137,907	\$	-
					404 004 405
	-		-		121,821,125
	-		70,000		1,759,074
	-		18 ×		-
	-		70,000		123,580,199
	3,039,190		3,039,190		118,821,817
	(12,593)		(45,962)		18,225,523 (1,724,068)
	(12,373)	10	(40,702)		(1,724,000)
		, <u>, , , , , , , , , , , , , , , , , , </u>	-		
	3,026,597		2,993,229		135,323,271
	20 -		(66,582,103)		(121,821,125)
~	(3,039,190)		(137,047,339)		(137,047,339)
bal.com	· -		-		-
	-		-		-
100	(3,039,190)		(203,629,442)		(258,868,465)
0	21,111,903		19,571,693		35,005
	(2,283,158)		(742,948)		18,793,739
\$	18,828,745	\$	18,828,745	\$	18,828,745
_		==			
\$	(1)	\$	(1)	\$	121,821,124
	-		-		(121,821,125)
	-		-		-
	-		-		-
	-		-		-
			_		
\$	(1)	\$	(1)	\$	(1)
\$	-	\$	-	\$	-
	<u>-</u>		(70,000)		(1,759,074)
\$		\$	(70,000)	\$	(1,759,074)

Carlyle Jupiter Coinvestment Schedule of Investments Quarterly Reporting Package as of September 30, 2021

	Initial Investment		Capital	Uncalled Investments	Investment	Investment Distributions (Gross of Tax	Uni	GAAP realized reciation		estment iir Valu	
Fund Investments	Date	(Contributed	at Cost***	Income*	Withholding)	(Pre-Acci	rued Carrv)**	Investor		Fund
Supreme	06/30/2017	\$	201,008	\$ -	\$ 226,132	\$ (427,140)	\$	31,010	\$ 31,011	\$	18,793,739
Total Fund Investments		\$	201,008	\$ -	\$ 226,132	\$ (427,140)	\$	31,010	\$ 31,011	\$	18,793,739

^{*}Includes Realized Capital Gain (Loss) and Dividend/Other Investment Income.

^{**}Excludes Non-Investment Unrealized Appreciation, if any.

^{***}Includes amounts outstanding on the credit facility, as well as purchase price and other adjustments.

Quarterly Reporting Package as of September 30, 2021

Fund Investments	Capital Contributed	Uncalled Investments at Cost***	Investment Income*	Investment Distributions (Gross of Tax Withholding)	GAAP Unrealized Appreciation (Pre-Accrued Carry)**		restments Tair Value	Fund
Total Fund Investments	\$ 201,008	\$ -	\$ 226,132	\$ (427,140)	\$ 31,010 \$	31,011	\$	18,793,739
	Less Realized Carr	V	_	Ci.				
	Net of Carry		\$ 226,132	\$ (427,140)	<u>-</u>			
	,				•			
				Fair Value of Escrow		(31,010)		(18,793,739)
				Fair Value of Guarar		-		_
				Fair Value of Hedges	;	-		-
			^	Non-Controlling Inte	erest in Subsidiary	-		-
				Undistributed Proce		-		-
				Investments at Fair V	Value (GAAP) \$	-	\$	-
		este Pstone glo	Olli	Tie-In to Capital Ac	count at Fair Value			
				Accrued Carry		_		_
		~	27	Advances to Portfoli	o Companies	_		_
		10		Cash and Cash Equi	-	121		55,943
				Restricted Cash		-		_
		allie		Proceeds Available f	rom Investments	-		-
		a Co		Due from/(to) Partne	ers	-		(2)
		02		Due from/(to) Affilia	tes	-		-
		S		Prepaid Managemer	it Fees	-		-
	_(0	9		Deposits		-		-
	. 2%			Deferred Financing	Costs, Net	-		-
	A. (1)			Other Assets		31,010		18,793,740
	201			Derivative Instrumen	nts at Fair Value****	-		-
	x 67			Bank Credit Facility		-		-
				Note Payable		-		-
				Deferred Credit		-		-
*Includes Realized Capital Gain (Loss) and I	Dividend/Other Investment Income.			Deferred Gain		-		-
**Excludes Non-Investment Unrealized App	reciation, if any.			Guarantee Obligatio	ns	-		-
***Includes amounts outstanding on the cred	lit facility, as well as purchase price ar	nd other adjustments.		Other Liabilities		(34)		(20,936)
****Includes Derivative Instruments such as	credit default swaps and forward cont	tracts, if any.		Capital Account at I	fair Value \$	31,096	\$	18,828,745

CARLYLE

Carlyle Jupiter Coinvestment Cash Flow Activity

Quarterly Reporting Package as of September 30, 2021

New York City Fire Department Pension Fund

Quarterly Cash Flow Activity

		Ca	pital Contribu	tions		Distributions (Gross of Tax Withholding)									
Capital Call / Distribution	Fund Investments	Management Fees	Partnership Expenses	Organizational Costs	Unallocated Capital	Return of Capital		Realized Capital	Dividend / Other Current		Realized Carry	Tax With- holding	Late Close Interest		Inflow / itflow)
Date								Gain(Loss)	Income	Income	Paid to GP				
08/06/2021	\$	- \$ -	\$	- \$ -	\$ -	\$	- \$	5,015	5	\$ -\$	-	- \$	- \$	- \$	5,015
Total Cash Flow	5	- \$ -	\$	- \$ -	\$ -	\$	- \$	5,015	Б °-	\$ -\$	-	· \$	- \$	- \$	5,015

(Receivable) from / Payable to Limited Partner Rollforward	Quarter Ended September 30, 2021	Year-to-date September 30, 2021	Cumulative through September 30, 2021
Capital Calls Receivable - Beginning Balance	\$ -	\$ -	\$ -
Capital Contributions	-	(116)	(203,845)
Cash Contributions Received	-	1,16	203,846
Capital Calls (Receivable) from Limited Partner	_	COID -	-
Distributions Payable - Beginning Balance	-	<u> </u>	-
Distributions	5,015	335,994	427,140
Cash Distributions Paid	(5,015)	(335,994)	(427,140)
Distributions Payable to Limited Partner		NE'S	-
Total (Receivable) from / Payable to Limited Partner	\$	\$ -	\$ -
Late Close Interest Paid (Year-to-Date): \$	- 6		
Late Close Interest Received (Year-to-Date): \$	- 0		

CARLYLE

Carlyle Jupiter Coinvestment **Current Key Terms**

Quarterly Reporting Package as of September 30, 2021

New York City Fire Department Pension Fund

Total Fund Size:	\$	121,821,124
GP Commitments:	\$	10,050
GP % of Fund:		0.01%
LP Capital Balance as a % of Total Capital:		0.17%
Investment period end date:*	August 04, 2017	
		04 0000

at.

Peporting @stepstonestabal.com. 2021.11.1021.30.20.1884 Follow - on investment period end date:* August 04, 2027 Term expiration:* Fund's initial closing date:

LP's closing date(s) / Transfer date: Vehicles invested through:

*Period may be extended in certain circumstances. Please see the fund limited partnership agreement.