

# CARLYLE

## Carlyle Jupiter Coinvestment Capital Account Statement

Quarterly Reporting Package  
as of September 30, 2021

### New York City Fire Department Pension Fund

Commitment \$ 201,008  
Total Fund Size \$ 121,821,124  
Percentage of Fund 0.17%

#### Capital Account - Beginning Balance, at Fair Value

#### Capital Contributions

Fund Investments	-	-	201,008
Management Fees	-	-	-
Partnership Expenses	-	116	2,837
Organizational Costs	-	-	-
Unallocated Capital	-	-	-

#### Total Contributed Capital

#### Accumulated Income (Loss)

Realized Capital Gain (Loss)	5,015	5,015	196,059
Dividends/Other Current Income (Loss)	-	-	30,073
Non-Investment Income (Loss)	(21)	(76)	(2,751)
Management Fee Expense	-	-	-
Realized Carry Paid to GP	-	-	-

#### Total Accumulated Income (Loss)

#### Distributions (Gross of Tax Withholding)

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	-	-	-
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	\$ -	\$ -	\$ 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

\*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.



# CARLYLE

## Carlyle Jupiter Coinvestment Capital Account Statement

Quarterly Reporting Package  
as of September 30, 2021

### New York City Fire Department Pension Fund

Commitment \$ 10,050  
Total Fund Size \$ 121,821,124  
Percentage of Fund 0.01%

#### Capital Account - Beginning Balance, at Fair Value

#### Capital Contributions

Fund Investments	-	-	10,050
Management Fees	-	-	-
Partnership Expenses	-	6	141
Organizational Costs	-	-	-
Unallocated Capital	-	-	-

#### Total Contributed Capital

#### 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)

#### Distributions (Gross of Tax Withholding)

Distributions of Return of Capital	-	(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

#### 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	\$ -	\$ -	\$ 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

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

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## Carlyle Jupiter Coinvestment Capital Account Statement

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 Contributions

Fund Investments	-	-	121,821,125
Management Fees	-	-	-
Partnership Expenses	-	70,000	1,759,074
Organizational Costs	-	-	-
Unallocated Capital	-	-	-

#### Total Contributed Capital

#### Accumulated Income (Loss)

Realized Capital Gain (Loss)	3,039,190	3,039,190	118,821,817
Dividends/Other Current Income (Loss)	-	-	18,225,523
Non-Investment Income (Loss)	(12,593)	(45,962)	(1,724,068)
Management Fee Expense	-	-	-
Realized Carry Paid to GP	-	-	-

#### Total Accumulated Income (Loss)

#### Distributions (Gross of Tax Withholding)

Distributions of Return of Capital	-	(66,582,103)	(121,821,125)
Distributions of Realized Capital (Gain) Loss	(3,039,190)	(137,047,339)	(137,047,339)
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	\$ (1)	\$ (1)	\$ 121,821,124
Contributions for Investments	-	-	(121,821,125)
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	-	(70,000)	(1,759,074)

#### Total Contributions Outside of Commitment

# CARLYLE

## Carlyle Jupiter Coinvestment Schedule of Investments

Quarterly Reporting Package  
as of September 30, 2021

### New York City Fire Department Pension Fund

Fund Investments	Initial Investment Date	Capital Contributed	Uncalled Investments at Cost***	Investment Income*	Investment Distributions (Gross of Tax Withholding)	GAAP Unrealized Appreciation (Pre-Accrued Carry)**	Investor	Investments at Fair Value	Fund
Supreme	06/30/2017	\$ 201,008	\$ -	\$ 226,132	\$ (427,140)	\$ 31,010	\$ 31,011	\$ 18,793,739	
<b>Total Fund Investments</b>		\$ 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.

# CARLYLE

## Carlyle Jupiter Coinvestment Schedule of Investments

Quarterly Reporting Package  
as of September 30, 2021

### New York City Fire Department Pension Fund

Fund Investments	Capital Contributed	Uncalled Investments at Cost***	Investment Income*	Investment Distributions (Gross of Tax Withholding)	GAAP Unrealized Appreciation (Pre-Accrued Carry)**	Investor	Investments at Fair Value	Fund
<b>Total Fund Investments</b>	\$ 201,008	\$ -	\$ 226,132	\$ (427,140)	\$ 31,010	\$ 31,011	\$ 18,793,739	
	Less Realized Carry		-					
	Net of Carry		<u>\$ 226,132</u>	<u>\$ (427,140)</u>				
				Fair Value of Escrow		(31,010)	(18,793,739)	
				Fair Value of Guarantee Obligations		-	-	
				Fair Value of Hedges		-	-	
				Non-Controlling Interest in Subsidiary		-	-	
				Undistributed Proceeds		-	-	
				Investments at Fair Value (GAAP)		<u>\$ -</u>	<u>\$ -</u>	
				<b>Tie-In to Capital Account at Fair Value</b>				
				Accrued Carry		-	-	
				Advances to Portfolio Companies		-	-	
				Cash and Cash Equivalents		121	55,943	
				Restricted Cash		-	-	
				Proceeds Available from Investments		-	-	
				Due from/(to) Partners		-	(2)	
				Due from/(to) Affiliates		-	-	
				Prepaid Management Fees		-	-	
				Deposits		-	-	
				Deferred Financing Costs, Net		-	-	
				Other Assets		31,010	18,793,740	
				Derivative Instruments at Fair Value****		-	-	
				Bank Credit Facility		-	-	
				Note Payable		-	-	
				Deferred Credit		-	-	
				Deferred Gain		-	-	
				Guarantee Obligations		-	-	
				Other Liabilities		(34)	(20,936)	
				<b>Capital Account at Fair Value</b>		<u>\$ 31,096</u>	<u>\$ 18,828,745</u>	

\*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.

\*\*\*\*Includes Derivative Instruments such as credit default swaps and forward contracts, if any.

# 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

Capital Call / Distribution Date	Capital Contributions						Distributions (Gross of Tax Withholding)						
	Fund Investments	Management Fees	Partnership Expenses	Organizational Costs	Unallocated Capital	Return of Capital	Realized Capital Gain(Loss)	Dividend / Other Current Income	Non- Investment Income	Realized Carry Paid to GP	Tax With- holding	Late Close Interest	Cash Inflow / (Outflow)
08/06/2021	\$	-\$	-\$	-\$	-\$	-\$	5,015	\$	-\$	-\$	-\$	-\$	5,015
<b>Total Cash Flow</b>	\$	-\$	-\$	-\$	-\$	-\$	5,015	\$	-\$	-\$	-\$	-\$	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	-	116	203,846
Capital Calls (Receivable) from Limited Partner	-	-	-
Distributions Payable - Beginning Balance	-	-	-
Distributions	5,015	335,994	427,140
Cash Distributions Paid	(5,015)	(335,994)	(427,140)
Distributions Payable to Limited Partner	-	-	-
<b>Total (Receivable) from / Payable to Limited Partner</b>	\$ -	\$ -	\$ -

Late Close Interest Paid (Year-to-Date): \$ -

Late Close Interest Received (Year-to-Date): \$ -

## 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
Follow - on investment period end date:*		August 04, 2027
Term expiration:*		August 04, 2027
Fund's initial closing date:		August 04, 2017
LP's closing date(s) / Transfer date:		August 04, 2017, February 06, 2018
Vehicles invested through:		Carlyle Jupiter Coinvestment, L.P.

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

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