

New Mountain Partners II, L.P. ("NMP II") and
New Mountain Partners II (AIV-A), L.P. ("NMP II (AIV-A)")

New York City Fire Department Pension Fund

Capital Analysis (unaudited)
For the period
January 1, 2021 through September 30, 2021

<u>Capital Account Summary</u>	<u>NMP II</u>	<u>NMP II (AIV-A)</u>	<u>Total</u>
Capital balance - January 1, 2021	\$ 14,862	\$ 15,498	\$ 30,360
Capital contributions	-	-	-
Distributions	-	-	-
Dividend income	-	-	-
Interest income	-	-	-
Management fees	-	-	-
Other expenses	(75)	(207)	(282)
	14,787	15,291	30,078
Net realized gains (losses) on sale of investments and escrow receivable	-	(109,050)	(109,050)
Carried interest on realized gain (loss) on investments and escrow receivable	-	-	-
Unrealized appreciation (depreciation) on investments and escrow receivable	(10,398)	101,047	90,649
Carried interest on net change in unrealized appreciation (depreciation) of investments and escrow receivable	2,127	1,617	3,744
Capital balance - September 30, 2021	\$ 6,516	\$ 8,905	\$ 15,421
<u>Summary of Total contribution and distribution activity:</u>			
Capital Commitment	\$ 2,580,650		
Less: Capital contributed to date	(2,362,082)		
Less: Direct payments made to the Manager	(24,624)		
Add: Capital returned but subject to recall	281,311		
Remaining capital commitment	\$ 475,255		
Cash distributions to date	\$ 4,551,942		
Percent of committed capital remaining to be contributed	18.4%		