

RNS Net Asset Value(s)

NAV Assumption Error

BLACKSTONE / GSO LOAN FINANCING LIMITED

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Blackstone / GSO Loan Financing Limited (the "Company") wishes to inform Shareholders and the market that, due to an error in the assumptions used by a third party valuation agent to calculate the valuations of the Company's underlying investments, the monthly net asset value ("NAV") per ordinary share was understated between 31 March 2020 and 30 June 2020 (inclusive). For the avoidance of doubt the NAV per ordinary share was accurately stated from 31 July 2020.

The Board is reviewing the circumstances leading to this error. The Jersey Financial Services Commission has been informed.

In line with the Company's prospectus, no formal revision of published NAVs will be undertaken; however, for informational purposes, the effect of the error on NAVs per ordinary share during this period is outlined below.

Month	Published NAV per share €	NAV per share if error corrected €	Difference %
Mar-20	0.7663	0.7666	+0.04%
Apr-20	0.7812	0.7963	+1.93%
May-20	0.7752	0.7877	+1.61%
Jun-20	0.8179	0.8265	+1.04%

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NOTE: PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE PERFORMANCE RESULTS AND THERE CAN BE NO ASSURANCE THAT BGLF WILL ACHIEVE COMPARABLE RESULTS.

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