

RNS Announcement

Blackstone / GSO Loan Financing Limited

30 September 2015

FOR IMMEDIATE RELEASE

PUBLICATION OF EUROPEAN SECURITISATION PROPOSALS BY THE EUROPEAN COMMISSION

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BACKGROUND

Blackstone / GSO Loan Financing Limited (the “Company”)’s investment objective is to provide Shareholders with stable and growing income returns, and to grow the capital value of its investment portfolio by exposure predominantly to floating rate senior secured loans, both directly and indirectly. The Company achieves its investment objective solely through its investment in Blackstone / GSO Corporate Funding Limited (“BGCF”), which is an investor in floating rate senior secured loans.

BGCF funds its investment in loans using a variety of funding sources, including equity capital, its 3-year syndicated financing facility, notes issued to the Company, and non-recourse leverage obtained from retaining Income Notes in collateralised loan obligations (“CLOs”) that BGCF has established.

PUBLICATION OF PROPOSALS ON SECURITISATION BY THE EUROPEAN COMMISSION

The Directors note the publication of the European Commission’s Proposals dated 30 September 2015 and available at http://ec.europa.eu/finance/securities/docs/securitisation/com-2015-472_en.pdf (the “Proposals”). The Proposals include the anticipated anti-avoidance provisions, designed to restrict so-called “originator for a day” securitisations. The Company, BGCF and Blackstone / GSO Debt Funds Management Europe Limited (“DFME”) welcome the inclusion of the anti-avoidance provisions, in line with the European Banking Authority’s recommendations. BGCF and the Company, as advised by, and together with DFME, are satisfied that BGCF qualifies as an originator under both the current European risk retention regime and the Proposals.

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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.

IMPORTANT INFORMATION

Any reference herein to future returns or distributions is a target and not a forecast and there can be no guarantee or assurance that it will be achieved.

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Unless otherwise indicated, the information provided herein is based on matters as they exist as of the date of preparation and not as of any future date. Recipients of this document are encouraged to contact the Company’s representatives to discuss the procedures and methodologies used to make the projections and other information provided herein.

All investments are subject to risk, including the loss of the principal amount invested. Past performance is no guarantee of future returns. All investments to be held by the Company involve a substantial degree of risk, including the risk of total loss. The value of shares and the income from them is not guaranteed and can fall as well as rise due to stock market and currency movements. When you sell your investment you may get back less than you originally invested. You should always seek expert legal, financial, tax and other professional advice before making any investment decision.

Blackstone / GSO Loan Financing Limited is a self-managed Jersey registered alternative investment fund, and is regulated by the Jersey Financial Services Commission.