

Goldman Sachs Mitsui Marine
Derivative Products, L.P.

Balance Sheet
as of June 30, 2022
(Unaudited)

Balance Sheet
(Unaudited)

<i>\$ in thousands</i>	As of June 2022
Assets	
Cash	\$ 537,767
Customer and other receivables	15,240
Derivative assets (at fair value)	1,152,973
Other assets	259
Total assets	\$ 1,706,239
Liabilities and partners' capital	
Customer and other payables	\$ 1,878
Payables to affiliates, net	368,855
Derivative liabilities (at fair value)	1,009,593
Other liabilities	1,244
Total liabilities	1,381,570
Guarantees	
Partners' capital	324,669
Total liabilities and partners' capital	\$ 1,706,239

Regulation and Capital Adequacy (Unaudited)

As a registered swap dealer, the Partnership is subject to the regulatory capital requirements imposed by the Commodities Futures Trading Commission (CFTC) and the National Futures Association. Part 23 Subpart E of the CFTC rules specify uniform minimum capital requirements, as defined, for their registrants. The Partnership has elected to compute its minimum capital risk-based requirements in accordance with the bank-based capital requirements under CFTC Regulation, which require a Common Equity Tier 1 Capital ratio (CET1) and Total Capital Ratio of at least 6.5% and 8%, respectively. As of June 2022, the Partnership had a CET1 ratio of 15.5% and a Total Capital ratio of 15.5%.