

Goldman Sachs Mitsui Marine  
Derivative Products, L.P.

Balance Sheet  
as of June 30, 2022  
(Unaudited)

**Balance Sheet**  
**(Unaudited)**

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

## **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%.