

J. Aron & Company LLC and Subsidiaries  
Consolidated Statement of Financial Condition (Unaudited)  
June 30, 2023

## Consolidated Statement of Financial Condition (Unaudited)

<i>\$ in millions</i>	<b>As of June 2023</b>
<b>Assets</b>	
Cash	\$ 643
Collateralized agreements:	
Securities purchased under agreements to resell (at fair value)	7,747
Receivables from customers and counterparties, brokers, dealers and clearing organizations	5,252
Financial instruments owned (at fair value and includes \$1,112 pledged as collateral)	14,218
Due from The Goldman Sachs Group, Inc.	2,219
Other assets	506
<b>Total assets</b>	<b>\$ 30,585</b>
<b>Liabilities and member's equity</b>	
Collateralized financings:	
Other secured financings (at fair value)	\$ 3,545
Payables to customers and counterparties, brokers, dealers and clearing organizations	1,455
Financial instruments sold, but not yet purchased (at fair value)	10,541
Unsecured short-term borrowings (includes \$3,248 at fair value)	3,438
Unsecured long-term borrowings (includes \$840 at fair value)	2,028
Other liabilities (includes \$2 at fair value)	849
Subordinated borrowings	3,000
Total liabilities	24,856
<b>Commitments, contingencies and guarantees</b>	
<b>Member's equity</b>	
Member's equity	5,806
Accumulated other comprehensive loss	(77)
Total member's equity	5,729
<b>Total liabilities and member's equity</b>	<b>\$ 30,585</b>

## **Regulation and Capital Adequacy (Unaudited)**

As a registered swap dealer, J. Aron & Company LLC (JANY) 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. JANY has elected to compute its minimum capital risk-based requirements in accordance with the bank-based capital requirements under the 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 2023, JANY had a CET1 ratio of 12.4% and a Total Capital ratio of 19.1%.