

J. Aron & Company LLC and Subsidiaries
Consolidated Statement of Financial Condition (Unaudited)
June 30, 2024

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<i>\$ in millions</i>	As of June 2024
Assets	
Cash	\$ 562
Collateralized agreements:	
Securities purchased under agreements to resell (at fair value)	3,011
Secured loan to affiliate (at fair value)	1,229
Receivables from customers and counterparties, brokers, dealers and clearing organizations	4,093
Financial instruments owned (at fair value and includes \$2,681 pledged as collateral)	12,251
Due from The Goldman Sachs Group, Inc.	37
Other assets	102
Total assets	\$ 21,285
Liabilities and member's equity	
Collateralized financings:	
Other secured financings (at fair value)	\$ 3,010
Payables to customers and counterparties, brokers, dealers and clearing organizations	656
Financial instruments sold, but not yet purchased (at fair value)	7,486
Unsecured short-term borrowings (includes \$650 at fair value)	801
Unsecured long-term borrowings (includes \$834 at fair value)	2,004
Other liabilities (includes \$8 at fair value)	572
Subordinated borrowings	2,500
Total liabilities	17,029
Commitments, contingencies and guarantees	
Member's equity	
Member's equity	4,355
Accumulated other comprehensive loss	(99)
Total member's equity	4,256
Total liabilities and member's equity	\$ 21,285

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.

The table below presents JANY's capital requirements and capital ratios.

	As of June 2024
Common Equity Tier 1 capital ratio requirement	6.5%
Common Equity Tier 1 capital ratio	10.8%
Total capital ratio requirement	8.0%
Total capital ratio	17.3%