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Goldman Sachs Mitsui Marine Derivative Products, L.P.  
Balance Sheet (Unaudited)  
June 30, 2024

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

<i>\$ in thousands</i>		<b>As of</b> <b>June 2024</b>
<b>Assets</b>		
Cash	\$	448,598
Customer and other receivables		2,576
Derivative assets (at fair value)		869,184
Other assets		388
<b>Total assets</b>	<b>\$</b>	<b>1,320,746</b>
<b>Liabilities and partners' capital</b>		
Customer and other payables	\$	1,272
Payables to affiliates, net		200,831
Derivative liabilities (at fair value)		689,969
Other liabilities		599
Total liabilities		892,671
<b>Guarantees</b>		
Partners' capital		428,075
<b>Total liabilities and partners' capital</b>	<b>\$</b>	<b>1,320,746</b>

## Regulation and Capital Adequacy (Unaudited)

As a registered swap dealer, Goldman Sachs Mitsui Marine Derivative Products, L.P. (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 the CFTC regulation.

The table below presents the Partnership's capital requirements and capital ratios.

	<b>As of June 2024</b>
Common Equity Tier 1 capital ratio requirement	<b>6.5%</b>
Common Equity Tier 1 capital ratio	<b>21.5%</b>
Total capital ratio requirement	<b>8.0%</b>
Total capital ratio	<b>21.5%</b>