



Goldman Sachs Mitsui Marine Derivative Products, L.P.
Balance Sheet (Unaudited)
June 30, 2023

Balance Sheet
(Unaudited)

<i>\$ in thousands</i>	As of
	June 2023
Assets	
Cash	\$ 644,877
Customer and other receivables	33,157
Derivative assets (at fair value)	1,010,224
Other assets	571
Total assets	\$ 1,688,829
Liabilities and partners' capital	
Customer and other payables	\$ 3,048
Payables to affiliates, net	428,721
Derivative liabilities (at fair value)	828,774
Other liabilities	131
Total liabilities	1,260,674
Guarantees	
Partners' capital	428,155
Total liabilities and partners' capital	\$ 1,688,829

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, 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, the Partnership had a CET1 ratio of 19.1% and a Total Capital ratio of 19.1%.