

J. Aron & Company LLC and Subsidiaries
Consolidated Statement of Financial Condition
as of June 30, 2022
(Unaudited)

Consolidated Statement of Financial Condition (Unaudited)

<i>\$ in millions</i>	As of June 2022
Assets	
Cash	\$ 83
Collateralized agreements:	
Securities purchased under agreements to resell (at fair value)	494
Receivables from customers and counterparties, brokers, dealers and clearing organizations	10,387
Financial instruments owned (at fair value and includes \$2,305 pledged as collateral)	32,710
Other assets	129
Total assets	\$43,803
Liabilities and member's equity	
Collateralized financings:	
Other secured financings (at fair value)	\$ 4,462
Payables to customers and counterparties, brokers, dealers and clearing organizations	1,709
Financial instruments sold, but not yet purchased (at fair value)	13,990
Unsecured short-term borrowings (includes \$2,783 at fair value)	7,817
Unsecured long-term borrowings (includes \$4,293 at fair value)	5,499
Other liabilities (includes \$2 at fair value)	870
Subordinated borrowings	3,000
Total liabilities	37,347
Commitments, contingencies and guarantees	
Member's equity	
Member's equity	6,541
Accumulated other comprehensive loss	(85)
Total member's equity	6,456
Total liabilities and member's equity	\$43,803

Regulation and Capital Adequacy (Unaudited)

As a registered swap dealer, the firm 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 firm 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 firm had a CET1 ratio of 8.8% and a Total Capital ratio of 13.1%.