J. Aron & Company (Singapore) Pte.

Balance Sheet and Regulatory Capital Information as at 30 June 2022 (Unaudited) J. ARON & COMPANY (SINGAPORE) PTE.

Balance Sheet (Unaudited)

S in thousands Assets Current assets Cash and cash equivalents Derivative financial instruments Frade and other receivables Non-current assets Property, plant and equipment Fotal assets Liabilities Derivative financial instruments Current liabilities Current income tax liabilities Current income tax liabilities Current liabilities Current liabilities Current liabilities Current liabilities Current liabilities Subordinated liability	\$	June 2022 58,093 8,681,774 2,934,953
Current assets Cash and cash equivalents Derivative financial instruments Frade and other receivables Non-current assets Frade and other receivables Deferred income tax assets Property, plant and equipment Fotal assets Liabilities Current liabilities Derivative financial instruments Frade and other payables Current liabilities Frade and other payables Frade and other p	\$	8,681,774 2,934,953
Cash and cash equivalents Derivative financial instruments Trade and other receivables Non-current assets Trade and other receivables Deferred income tax assets Property, plant and equipment Total assets Liabilities Derivative financial instruments Trade and other payables Current liabilities Current liabilities Current liabilities Frade and other payables Current liabilities Frade and other payables Current liabilities Frade and other payables	\$	8,681,774 2,934,953
Derivative financial instruments Frade and other receivables Non-current assets Frade and other receivables Deferred income tax assets Property, plant and equipment Total assets Liabilities Current liabilities Derivative financial instruments Frade and other payables Current income tax liabilities Non-current liabilities Frade and other payables	Þ	8,681,774 2,934,953
Trade and other receivables Non-current assets Trade and other receivables Deferred income tax assets Property, plant and equipment Total assets Liabilities Liabilities Derivative financial instruments Trade and other payables Current liabilities Non-current liabilities Frade and other payables Trade and other payables		2,934,953
Non-current assets Frade and other receivables Deferred income tax assets Property, plant and equipment Total assets Liabilities Current liabilities Derivative financial instruments Frade and other payables Current income tax liabilities Non-current liabilities Frade and other payables		
Trade and other receivables Deferred income tax assets Property, plant and equipment Total assets Liabilities Liabilities Derivative financial instruments Trade and other payables Current liabilities Non-current liabilities Frade and other payables Frade and other payab		
Deferred income tax assets Property, plant and equipment Total assets Liabilities Current liabilities Derivative financial instruments Frade and other payables Current liabilities Non-current liabilities Frade and other payables		
Property, plant and equipment Total assets Liabilities Current liabilities Derivative financial instruments Trade and other payables Current income tax liabilities Non-current liabilities Frade and other payables		650,791
Total assets Liabilities Current liabilities Derivative financial instruments Frade and other payables Current income tax liabilities Non-current liabilities Frade and other payables		1,044
Total assets Liabilities Current liabilities Derivative financial instruments Frade and other payables Current income tax liabilities Non-current liabilities Frade and other payables		48,064
Current liabilities Derivative financial instruments Frade and other payables Current income tax liabilities Non-current liabilities Frade and other payables	\$	12,374,719
Current liabilities Derivative financial instruments Frade and other payables Current income tax liabilities Non-current liabilities Frade and other payables		
Derivative financial instruments Frade and other payables Current income tax liabilities Non-current liabilities Frade and other payables		
Trade and other payables Current income tax liabilities Non-current liabilities Trade and other payables		
Current income tax liabilities Non-current liabilities Frade and other payables	\$	9,075,061
Non-current liabilities Trade and other payables		1,199,723
Frade and other payables		17,376
		12,890
Jubululialed liability		500,000
Fotal liabilities	\$	10,805,050
Equity		
Share capital	\$	755,141
Retained profits	Ŷ	813,223
Dther reserves		1,305
Fotal equity		1,569,669
Fotal equity and liabilities	\$	12,374,719

J. ARON & COMPANY (SINGAPORE) PTE. Regulatory Capital Information (Unaudited)

As a registered swap dealer, J. Aron & Company (Singapore) Pte. ("the Company") 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 Company 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 at 30 June 2022, the Company had a CET1 ratio of 13.86% and Total Capital ratio of 18.28%.