

WINJAMMER FILING

INITIAL

End Date:2/21/2020

Firm Name:Goldman Sachs & Co. LLC

Form:Daily Seg - FOCUS II

Submit Date:2/24/2020

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Daily Segregation - Cover Page

Name of Company

GOLDMAN SACHS & CO.

Contact Name

Thomas Favia

Contact Phone Number

212-902-1710

Contact Email Address

Thomas.Favia@gs.com

FCM's Customer Segregated Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

0

b. Minimum percentage of customer segregated funds required:% ; or

0

c. Dollar amount range between:and; or

675,000,000 825,000,000

d. Percentage range of customer segregated funds required between:% and%.

0 0

FCM's Customer Secured Amount Funds Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

0

b. Minimum percentage of customer secured funds required:% ; or

0

c. Dollar amount range between:and; or

475,000,000 550,000,000

d. Percentage range of customer secured funds required between:% and%.

0 0

FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one):

a. Minimum dollar amount: ; or

0

b. Minimum percentage of cleared swaps customer collateral required:% ; or

0

c. Dollar amount range between:and; or

350,000,000 425,000,000

d. Percentage range of cleared swaps customer collateral required between:% and%.

0 0

Attach supporting documents

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Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
 - A. Cash **4,219,703,704** [7315]
 - B. Securities (at market) **4,775,310,013** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **687,518,653** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **49,489,381** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-30,060,742** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **9,701,961,009** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **456,353,149** [7351]
Less: amount offset by customer owned securities **-453,695,633** [7352] **2,657,516** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **9,704,618,525** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **9,704,618,525** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **1,995,836,956** [7500]
 - B. Other banks qualified under Regulation 30.7 **1,406,956,246** [7520] **3,402,793,202** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **2,737,809,692** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **2,737,809,692** [7570]
3. Equities with registered futures commission merchants
 - A. Cash **0** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **0** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **0** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
 - A. Cash **0** [7640]
 - B. Securities **0** [7650]
 - C. Amount due to (from) clearing organization - daily variation **0** [7660]
 - D. Value of long option contracts **0** [7670]
 - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
 - A. Cash **1,392,894,515** [7700]
 - B. Securities **2,037,500,321** [7710]
 - C. Unrealized gain (loss) on open futures contracts **688,298,103** [7720]
 - D. Value of long option contracts **49,489,381** [7730]
 - E. Value of short option contracts **-30,060,742** [7735] **4,138,121,578** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **10,278,724,472** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **574,105,947** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **475,000,000** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **99,105,947** [7785]

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Daily Segregation - Segregation Statement

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1.	Net ledger balance	
	A. Cash	<u>6,841,376,750</u> [7010]
	B. Securities (at market)	<u>12,605,462,731</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>3,244,114,757</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>13,416,163,954</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-12,494,038,841</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>23,613,079,351</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>1,624,118,598</u> [7045]
	Less: amount offset by customer securities	<u>-1,623,472,038</u> [7047] <u>646,560</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>23,613,725,911</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,463,643,481</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,237,094,549</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>152,173,481</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>8,814,893,873</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>11,368,368,182</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-473,803,576</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>13,416,163,954</u> [7132]
	B. Value of open short option contracts	<u>-12,494,038,841</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,415,805</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>24,485,910,908</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>872,184,996</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>675,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>197,184,996</u> [7198]

INITIAL**End Date:2/21/2020****Firm Name:Goldman Sachs & Co. LLC****Form:Daily Seg - FOCUS II****Submit Date:2/24/2020****Daily Segregation - Swaps Statement**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS
AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements		
1.	Net ledger balance	
	A. Cash	<u>6,012,416,659</u> [8500]
	B. Securities (at market)	<u>3,647,658,052</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-2,509,725,611</u> [8520]
3.	Cleared swaps options	
	A. Market value of open cleared swaps option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>7,150,349,100</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>112,616,619</u> [8560]
	Less: amount offset by customer owned securities	<u>-112,435,307</u> [8570] <u>181,312</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	<u>7,150,530,412</u> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts	
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>692,633,192</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>169,529,427</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>185,400,000</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>3,232,777,158</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>3,478,128,625</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-183,957,182</u> [8660]
10.	Cleared swaps options	
	A. Value of open cleared swaps long option contracts	<u>0</u> [8670]
	B. Value of open cleared swaps short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared swaps customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market)	<u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	<u>0 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>7,574,511,220</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>423,980,808</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>350,000,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>73,980,808</u> [8770]