

**WINJAMMER FILING**

**INITIAL**

**End Date:1/21/2022**

**Firm Name:Goldman Sachs & Co. LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/24/2022**

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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 CH

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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                           | 0 [7305]  |
|  | A. Cash   | <u>7,734,282,896</u> [7315]                             |
|  | B. Securities (at market)   | <u>1,733,733,850</u> [7317]                             |
| 2.   | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>216,505,887</u> [7325]                               |
| 3.   | Exchange traded options   |   |
|  | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>88,408,739</u> [7335]                                |
|  | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-32,714,643</u> [7337]                               |
| 4.   | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>9,740,216,729</u> [7345]                             |
| 5.   | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>140,998,215</u> [7351]                               |
|  | Less: amount offset by customer owned securities  | <u>-139,421,850</u> [7352] <u>1,576,365</u> [7354]      |
| 6.   | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>9,741,793,094</u> [7355]                             |
| 7.   | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>9,741,793,094</u> [7360]                             |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS |   |   |
| 1.   | Cash in banks   |   |
|  | A. Banks located in the United States   | <u>1,011,316,231</u> [7500]                             |
|  | B. Other banks qualified under Regulation 30.7  | <u>1,277,024,103</u> [7520] <u>2,288,340,334</u> [7530] |
| 2.   | Securities  |   |
|  | A. In safekeeping with banks located in the United States   | <u>4,366,008,110</u> [7540]                             |
|  | B. In safekeeping with other banks qualified under Regulation 30.7  | 0 [7560] <u>4,366,008,110</u> [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   | <u>1,885,311,939</u> [7700]                             |
|  | B. Securities   | <u>1,490,875,239</u> [7710]                             |
|  | C. Unrealized gain (loss) on open futures contracts   | <u>209,711,269</u> [7720]                               |
|  | D. Value of long option contracts   | <u>88,408,739</u> [7730]                                |
|  | E. Value of short option contracts  | <u>-32,714,643</u> [7735] <u>3,641,592,543</u> [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   | <u>10,295,940,987</u> [7770]                            |
| 9.   | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>554,147,893</u> [7380]                               |
| 10.  | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>475,000,000</u> [7780]                               |
| 11.  | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>79,147,893</u> [7785]                                |

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**Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>18,695,577,679</u> [7010]                         |
|     | B. Securities (at market)   | <u>14,421,440,740</u> [7020]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>1,338,957,762</u> [7030]                          |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>15,849,264,196</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-15,299,642,354</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>35,005,598,023</u> [7040]                         |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>2,245,127,254</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-2,237,976,734</u> [7047] <u>7,150,520</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>35,012,748,543</u> [7060]                         |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>2,919,980,828</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>2,114,609,084</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>12,503,458,300</u> [7100]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>5,890,973,934</u> [7110]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>12,306,831,656</u> [7120]                         |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-323,212,268</u> [7130]                           |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>15,849,264,196</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-15,299,642,354</u> [7133]                        |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>4,661,467</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>35,966,924,843</u> [7180]                         |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>954,176,300</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>279,176,300</u> [7198]                            |

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**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   | <b><u>8,672,396,784</u></b> [8500]                               |
|                                     | B. Securities (at market)   | <b><u>5,953,513,335</u></b> [8510]                               |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <b><u>-50,112,836</u></b> [8520]                                 |
| 3.                                  | Cleared swaps options   |  |
|                                     | A. Market value of open cleared swaps option contracts purchased  | <b><u>0</u></b> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold)   | <b><u>0</u></b> [8540]   |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3)  | <b><u>14,575,797,283</u></b> [8550]                              |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>139,824,640</u></b> [8560]                                 |
|                                     | Less: amount offset by customer owned securities  | <b><u>-136,692,056</u></b> [8570] <b><u>3,132,584</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>14,578,929,867</u></b> [8590]                              |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <b><u>627,137,026</u></b> [8600]                                 |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>573,000,000</u></b> [8610]                                 |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>583,182,711</u></b> [8620]                                 |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <b><u>853,000,000</u></b> [8630]                                 |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>7,402,765,636</u></b> [8640]                               |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>5,370,330,624</u></b> [8650]                               |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <b><u>-377,494,957</u></b> [8660]                                |
| 10.                                 | Cleared swaps options   |  |
|                                     | A. Value of open cleared swaps long option contracts  | <b><u>0</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts   | <b><u>0</u></b> [8680]   |
| 11.                                 | Net equities with other FCMs  |  |
|                                     | A. Net liquidating equity   | <b><u>0</u></b> [8690]   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b> [8700]   |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0</u></b> [8710]   |
| 12.                                 | Cleared swaps customer funds on hand  |  |
|                                     | A. Cash   | <b><u>0</u></b>  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market)  | <b><u>0</u></b>  |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market)   | <b><u>0 0</u></b> [8715]   |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <b><u>15,031,921,040</u></b> [8720]                              |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>452,991,173</u></b> [8730]                                 |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <b><u>350,000,000</u></b> [8760]                                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <b><u>102,991,173</u></b> [8770]                                 |