

**WINJAMMER FILING**

**INITIAL**

**End Date:1/4/2023**

**Firm Name:Goldman Sachs & CO LLC**

**Form:Daily Seg - FOCUS II**

**Submit Date:1/5/2023**

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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

**775,000,000 925,000,000**

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                           | <u>0</u> [7305]                                     |
|    | A. Cash   | <u>9,306,248,109</u> [7315]                         |
|    | B. Securities (at market)   | <u>3,095,986,976</u> [7317]                         |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>188,077,487</u> [7325]                           |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>10,291,998</u> [7335]                            |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-8,898,336</u> [7337]                            |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>12,591,706,234</u> [7345]                        |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>506,506,659</u> [7351]                           |
|    | Less: amount offset by customer owned securities  | <u>-492,292,384</u> [7352] <u>14,214,275</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>12,605,920,509</u> [7355]                        |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>12,605,920,509</u> [7360]                        |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |  |
|-----|---|--|
| 1.  | Cash in banks   |  |
|     | A. Banks located in the United States   | <u>315,647,172</u> [7500]                            |
|     | B. Other banks qualified under Regulation 30.7  | <u>457,268,170</u> [7520] <u>772,915,342</u> [7530]  |
| 2.  | Securities  |  |
|     | A. In safekeeping with banks located in the United States   | <u>7,403,425,170</u> [7540]                          |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>7,403,425,170</u> [7570]          |
| 3.  | Equities with registered futures commission merchants   |  |
|     | A. Cash   | <u>0</u> [7580]                                      |
|     | B. Securities   | <u>0</u> [7590]                                      |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>0</u> [7600]                                      |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                      |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>0</u> [7620]                      |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |  |
|     | A. Cash   | <u>0</u> [7640]                                      |
|     | B. Securities   | <u>0</u> [7650]                                      |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                      |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                      |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                      |
| 5.  | Amounts held by members of foreign boards of trade  |  |
|     | A. Cash   | <u>3,353,519,189</u> [7700]                          |
|     | B. Securities   | <u>1,493,442,000</u> [7710]                          |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>178,823,008</u> [7720]                            |
|     | D. Value of long option contracts   | <u>10,291,998</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-8,898,336</u> [7735] <u>5,027,177,859</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                                      |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                      |
| 8.  | Total funds in separate section 30.7 accounts   | <u>13,203,518,371</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>597,597,862</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>122,597,862</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>23,350,029,685</u> [7010]                         |
|     | B. Securities (at market)   | <u>14,024,940,578</u> [7020]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-677,902,762</u> [7030]                           |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>26,328,952,906</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-26,212,792,213</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>36,813,228,194</u> [7040]                         |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,924,606,601</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-1,920,180,610</u> [7047] <u>4,425,991</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>36,817,654,185</u> [7060]                         |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>2,792,761,292</u> [7070]                          |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,098,537,000</u> [7080]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,520,921,165</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>13,690,484,946</u> [7100]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>6,998,084,554</u> [7110]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>11,504,019,413</u> [7120]                         |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-369,658,269</u> [7130]                           |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>26,328,952,906</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-26,212,792,213</u> [7133]                        |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>10,936,881</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>38,362,247,675</u> [7180]                         |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>1,544,593,490</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>775,000,000</u> [7194]                            |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>769,593,490</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>526,678,384</u></b> [8500]                                 |
| B. Securities (at market)  | <b><u>8,196,199,142</u></b> [8510]                               |
| 2. Net unrealized profit (loss) in open cleared swaps  | <b><u>9,769,172,289</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>18,492,049,815</u></b> [8550]                              |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>338,848,532</u></b> [8560]                                 |
| Less: amount offset by customer owned securities   | <b><u>-333,910,134</u></b> [8570] <b><u>4,938,398</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>18,496,988,213</u></b> [8590]                              |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <b><u>617,508,481</u></b> [8600]                                 |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>427,438,817</u></b> [8610]                                 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>980,889,718</u></b> [8620]                                 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <b><u>7,073,551,597</u></b> [8630]                               |
| B. Securities representing investments of cleared swaps customers' funds (at market)   | <b><u>2,976,472,900</u></b> [8640]                               |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market)  | <b><u>7,215,309,424</u></b> [8650]                               |
| 9. Net settlement from (to) derivatives clearing organizations   | <b><u>-295,567,445</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</u></b> [8715]   |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <b><u>18,995,603,492</u></b> [8720]                              |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <b><u>498,615,279</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>148,615,279</u></b> [8770]                                 |