

**WINJAMMER FILING**

**INITIAL**

**End Date:4/2/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/3/2020**

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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                           | <u>0</u> [7305]   |
|  | A. Cash   | <u>6,704,558,498</u> [7315]                             |
|  | B. Securities (at market)   | <u>3,255,290,947</u> [7317]                             |
| 2.   | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-32,926,053</u> [7325]                               |
| 3.   | Exchange traded options   |   |
|  | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>74,608,621</u> [7335]                                |
|  | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-52,649,539</u> [7337]                               |
| 4.   | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>9,948,882,474</u> [7345]                             |
| 5.   | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>597,870,166</u> [7351]                               |
|  | Less: amount offset by customer owned securities  | <u>-515,543,486</u> [7352] <u>82,326,680</u> [7354]     |
| 6.   | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>10,031,209,154</u> [7355]                            |
| 7.   | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>10,031,209,154</u> [7360]                            |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS |   |   |
| 1.   | Cash in banks   |   |
|  | A. Banks located in the United States   | <u>1,981,451,315</u> [7500]                             |
|  | B. Other banks qualified under Regulation 30.7  | <u>2,707,764,637</u> [7520] <u>4,689,215,952</u> [7530] |
| 2.   | Securities  |   |
|  | A. In safekeeping with banks located in the United States   | <u>2,696,907,150</u> [7540]                             |
|  | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>2,696,907,150</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>2,365,250,108</u> [7700]                             |
|  | B. Securities   | <u>808,260,297</u> [7710]                               |
|  | C. Unrealized gain (loss) on open futures contracts   | <u>-39,014,874</u> [7720]                               |
|  | D. Value of long option contracts   | <u>74,608,621</u> [7730]                                |
|  | E. Value of short option contracts  | <u>-52,649,539</u> [7735] <u>3,156,454,613</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>10,542,577,715</u> [7770]                            |
| 9.   | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>511,368,561</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>36,368,561</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>25,262,382,400</u> [7010]                          |
|     | B. Securities (at market)   | <u>17,200,927,072</u> [7020]                          |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>1,132,492,102</u> [7030]                           |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>30,439,346,911</u> [7032]                          |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-29,466,458,555</u> [7033]                         |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>44,568,689,930</u> [7040]                          |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>1,833,761,278</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-1,791,989,279</u> [7047] <u>41,771,999</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>44,610,461,929</u> [7060]                          |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>2,785,444,508</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>2,976,983,206</u> [7090]                           |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>6,087,288,317</u> [7100]                           |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>17,530,894,808</u> [7110]                          |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>14,223,943,866</u> [7120]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>939,179,398</u> [7130]                             |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>30,439,346,911</u> [7132]                          |
|     | B. Value of open short option contracts   | <u>-29,466,458,555</u> [7133]                         |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>584,003</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>45,517,206,462</u> [7180]                          |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>906,744,533</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>231,744,533</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>9,373,208,642</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>4,836,301,896</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-3,866,598,995</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>10,342,911,543</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>28,638,396</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-28,440,927</u></b> [8570] <b><u>197,469</u></b> [8580]                  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>10,343,109,012</u></b> [8590]            |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>924,803,946</u></b> [8600]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>310,343,347</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                        |
|                                     | A. Cash <b><u>1,199,442,778</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>3,755,995,461</u></b> [8640]         |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>4,525,958,549</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>71,458,281</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>10,788,002,362</u></b> [8720]                 |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>444,893,350</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>94,893,349</u></b> [8770] |