

**WINJAMMER FILING**

**INITIAL**

**End Date:4/3/2020**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/6/2020**

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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 **6,811,448,047** [7315]
  - B. Securities (at market) **3,001,297,203** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-27,252,710** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **47,690,249** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-35,274,909** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **9,797,907,880** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **450,094,752** [7351]  
Less: amount offset by customer owned securities **-444,984,846** [7352] **5,109,906** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **9,803,017,786** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **9,803,017,786** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **1,511,811,199** [7500]
  - B. Other banks qualified under Regulation 30.7 **2,630,795,557** [7520] **4,142,606,756** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **3,120,421,780** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **3,120,421,780** [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 **3,041,880,976** [7700]
  - B. Securities **130,753,923** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-30,781,444** [7720]
  - D. Value of long option contracts **47,690,249** [7730]
  - E. Value of short option contracts **-35,274,909** [7735] **3,154,268,795** [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 **10,417,297,331** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **614,279,545** [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 **139,279,545** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>23,805,996,413</u></b> [7010]
	B. Securities (at market)	<b><u>17,193,413,910</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>1,875,724,388</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>29,286,653,338</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-28,258,876,759</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>43,902,911,290</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>1,756,428,582</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-1,720,544,064</u></b> [7047] <b><u>35,884,518</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>43,938,795,808</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,788,120,829</u></b> [7070]
	B. Securities representing investments of customers' funds (at market)	<b><u>499,850,000</u></b> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>2,823,085,362</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>5,678,024,998</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>17,013,288,874</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>14,370,328,548</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>643,522,957</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>29,286,653,338</u></b> [7132]
	B. Value of open short option contracts	<b><u>-28,258,876,759</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>497,968</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>0</u></b> [7170]
12.	Segregated funds on hand	<b><u>0</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>44,844,496,115</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>905,700,307</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>675,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>230,700,307</u></b> [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>9,132,113,151</u></b> [8500]
	B. Securities (at market) <b><u>4,969,386,962</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-3,645,190,201</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>10,456,309,912</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>79,702,015</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-78,028,777</u></b> [8570] <b><u>1,673,238</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>10,457,983,150</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>738,324,290</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>466,453,070</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>1,387,442,778</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>3,756,480,376</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>4,502,933,892</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>42,126,363</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>10,893,760,769</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>435,777,619</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>85,777,619</u></b> [8770]