

**WINJAMMER FILING**

**INITIAL**

**End Date:6/8/2022**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:6/9/2022**

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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	<b>10,777,559,105</b> [7315]
	B. Securities (at market)	<b>1,704,251,605</b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>-277,446,076</b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b>9,564,001</b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>-14,207,317</b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>12,199,721,318</b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>79,538,976</b> [7351]
	Less: amount offset by customer owned securities	<b>-77,659,155</b> [7352] <b>1,879,821</b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b>12,201,601,139</b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>12,201,601,139</b> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b>791,233,313</b> [7500]
	B. Other banks qualified under Regulation 30.7	<b>1,025,032,421</b> [7520] <b>1,816,265,734</b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b>6,621,765,926</b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] <b>6,621,765,926</b> [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	<b>4,347,225,355</b> [7700]
	B. Securities	<b>297,975,181</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>-291,188,254</b> [7720]
	D. Value of long option contracts	<b>9,564,001</b> [7730]
	E. Value of short option contracts	<b>-14,207,317</b> [7735] <b>4,349,368,966</b> [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	<b>12,787,400,626</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>585,799,487</b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>475,000,000</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>110,799,487</b> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>20,233,062,476</u> [7010]
	B. Securities (at market)	<u>16,710,771,798</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>3,317,212,166</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>31,830,731,783</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-32,215,547,009</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>39,876,231,214</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,229,028,587</u> [7045]
	Less: amount offset by customer securities	<u>-2,218,447,182</u> [7047] <u>10,581,405</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>39,886,812,619</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,138,594,209</u> [7070]
	B. Securities representing investments of customers' funds (at market)	<u>1,019,103,250</u> [7080]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,869,403,521</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>12,055,671,032</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>9,178,515,077</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>14,841,368,277</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>113,166,339</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>31,830,731,783</u> [7132]
	B. Value of open short option contracts	<u>-32,215,547,009</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>12,942,162</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>40,843,948,641</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>957,136,022</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>282,136,022</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>3,216,425,672</u></b> [8500]
	B. Securities (at market) <b><u>7,034,392,616</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>7,904,594,940</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>18,155,413,228</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>117,513,966</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-108,376,518</u></b> [8570] <b><u>9,137,448</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>18,164,550,676</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>1,224,912,492</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>649,939,500</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>484,100,700</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>2,421,000,000</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>6,995,423,063</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>6,550,291,916</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>278,949,556</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>18,604,617,227</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>440,066,551</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>90,066,551</u></b> [8770]