WINJAMMER FILING

INITIAL End Date:7/16/2020 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II

Daily Segregation - Cover Page

Name of Company	GOLDMAN SACHS & CO.
Contact Name	<u>Thomas Favia</u>
Contact Phone Number	<u>212-902-1710</u>
Contact Email Address	Thomas.Favia@gs.com
FCM's Customer Segregated Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer segregated funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer segregated funds required between:% and%.	<u>0</u> 0 <u>675,000,000</u> <u>825,000,000</u> 0 <u>0</u>
FCM's Customer Secured Amount Funds Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of customer secured funds required:% ; or c. Dollar amount range between:and; or d. Percentage range of customer secured funds required between:% and%.	<u>0</u> <u>0</u> <u>475,000,000</u> <u>550,000,000</u> <u>0 0</u>
FCM's Cleared Swaps Customer Collateral Residual Interest Target (choose one): a. Minimum dollar amount: ; or b. Minimum percentage of cleared swaps customer collateral required:% ; or c. Dollar amount range between:and; or d. Percentage range of cleared swaps customer collateral required between:% and%.	<u>0</u> 0 <u>350,000,000</u> <u>425,000,000</u> <u>0 0</u>

Attach supporting documents

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	<u>0</u> [7305]
4	government or a rule of a self-regulatory organization authorized thereunder	
1.	Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	0 400 704 400 [7045]
	A. Cash	6,130,784,168 [7315]
S	B. Securities (at market)	3,627,798,318 [7317]
2. 3.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	973,766,641 [7325]
5.	Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade	7 642 026 [7225]
		<u>7,612,026</u> [7335]
4.	 b. Market value of open contracts granted (sold) on a foreign board of trade Net equity (deficit) (add lines 1. 2. and 3.) 	<u>-6,700,916</u> [7337] <u>10,733,260,237</u> [7345]
ч . 5.	Account liquidating to a deficit and account with a debit balances - gross amount	<u>428,641,683</u> [7351]
5.	Less: amount offset by customer owned securities	<u>-427,054,563</u> [7351] -427,054,563
	Less. amount onset by customer owned securities	[7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity	[7334] <u>10,734,847,357</u> [7355]
0.	Method (add lines 4 and 5)	<u>10,734,047,337</u> [7303]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line	10,734,847,357 [7360]
<i>.</i>	6.	<u>10,754,847,557</u> [7500]
	UNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<u>855,125,530</u> [7500]
	B. Other banks qualified under Regulation 30.7	<u>1,694,412,034</u> [7520] <u>2,549,537,564</u>
	B. Ottor barno quannoa artaor rogalator ootr	[7530]
2.	Securities	[]
	A. In safekeeping with banks located in the United States	4,690,003,219 [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	0 [7560] 4,690,003,219 [7570]
3.	Equities with registered futures commission merchants	<u> </u>
	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>3,062,489,490</u> [7700]
	B. Securities	<u>37,665,598</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>971,790,265</u> [7720]
	D. Value of long option contracts	<u>7,612,026</u> [7730]
	E. Value of short option contracts	<u>-6,700,916</u> [7735] <u>4,072,856,463</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>11,312,397,246</u> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	577,549,889 [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	<u>102,549,889</u> [7785]

Dai	ly Segregation - Segregation Statement	
	SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)	
1.	Net ledger balance	
	A. Cash	<u>11,808,098,807</u> [7010]
	B. Securities (at market)	16,527,318,120 [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	4,300,882,189 [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	20,728,041,702 [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	-20,029,425,000 [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	33,334,915,818 [7040]
5.	Accounts liquidating to a deficit and accounts with	
	debit balances - gross amount	<u>1,875,675,886</u> [7045]
	Less: amount offset by customer securities	-1,872,789,968 [7047] 2,885,918
		[7050]
6.	Amount required to be segregated (add lines 4 and 5)	33,337,801,736 [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,442,166,294</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	2,141,611,322 [7090]
	market)	
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	2,649,336,653 [7100]
	B. Securities representing investments of customers' funds (at market)	13,061,298,737 [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at	14,385,706,799 [7120]
	market)	
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-145,252,635</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	20,728,041,702 [7132]
	B. Value of open short option contracts	<u>-20,029,425,000</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,818,945</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	<u>0</u> [7170]
	market)	
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>34,235,302,817</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>897,501,081</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	<u>222,501,081</u> [7198]

Excess (deficiency) funds in segregation over (under) Management Target Amount 16. Excess

INITIAL End Date:7/16/2020 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II

Daily Segregation - Swaps Statement

FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA Cleared Swaps Customer Requirements 1. Net ledger balance A. Cash 5.702.498.905 [8510] B. Securities (at market) 5.702.498.905 [8510] 2. Net unrealized profit (loss) in open cleared swaps option contracts purchased [[8530] Cleared swaps options [[8540] A. Market value of open cleared swaps option contracts granted (sold) [[8540] B. Market value of open cleared swaps option contracts granted (sold) [[8540] A. Market value of open cleared swaps option contracts granted (sold) [[8540] B. Market value of open cleared swaps customers granted (sold) [[8540] A. Cash 2.784.528 [8550] Less: amount offset by customer owned securities -14.544.549 [8570] 18.240.089 [8580] Funds in Cleared Swaps customer Segregated Accounts 11.07.738.844 [850] Punds in Cleared Swaps customer Segregated accounts at banks 452.805.922 [8600] A. Cash 452.805.922 [8600] B. Securities held for particular cleared swaps customers' funds (at market) [[8610] C. Cash 1.027.938.842 [8520] B. Securities held for particular cleared swaps customers' funds (at market) [2.93.073.486 [8500] </th <th></th> <th>STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND</th> <th></th>		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
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15. Management Target Amount for Excess funds in cleared swaps segregated accounts <u>350,000,000</u> [8760]	15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>350,000,000</u> [8760]
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) 89,341,690 [8770]	16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under)	<u>89,341,690</u> [8770]
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