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INITIAL End Date:8/25/2020 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/26/2020 INITIAL End Date:8/25/2020 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/26/2020 Daily Segregation - Cover Page

Name of Company	<u>GOLDMAN SACHS & CO.</u>
Contact Name	<u>Thomas Favia</u>
Contact Phone Number	<u>212-902-1710</u>
Contact Email Address	<u>Thomas.Favia@gs.com</u>
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> 0 <u>475,000,000</u> <u>550,000,000</u> 0 <u>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> <u>0</u> <u>350,000,000</u> <u>425,000,000</u> <u>0 0</u>

Attach supporting documents

INITIAL End Date:8/25/2020 Firm Name: Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/26/2020 **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 0 [7305] 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 6,176,568,717 [7315] B. Securities (at market) 3,505,970,622 [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 1,040,688,330 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 27,886,155 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -14,111,443 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 10,737,002,381 [7345] Account liquidating to a deficit and account with a debit balances - gross amount 393,283,673 [7351] 5. Less: amount offset by customer owned securities -391,233,966 [7352] 2,049,707 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 10,739,052,088 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 10,739,052,088 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks A. Banks located in the United States 1,021,895,933 [7500] B. Other banks qualified under Regulation 30.7 2,041,068,907 [7520] 3,062,964,840 [7530] 2. Securities A. In safekeeping with banks located in the United States 4,055,896,622 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 **0** [7560] **4,055,896,622** [7570] Equities with registered futures commission merchants 3. A. Cash <u>0</u> [7580] **B.** Securities 0 [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 0 [7640] **B.** Securities 0 [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 3,142,882,527 [7700] **B.** Securities **0** [7710] C. Unrealized gain (loss) on open futures contracts 1,039,175,485 [7720] D. Value of long option contracts 27,886,155 [7730] E. Value of short option contracts -14,111,443 [7735] 4,195,832,724 [7740] 6. Amounts with other depositories designated by a foreign board of trade **0** [7760] 7. Segregated funds on hand <u>0</u> [7765] 8. Total funds in separate section 30.7 accounts 11,314,694,186 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 575,642,098 [7380] Page 1 from Line 8) 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 100,642,098 [7785]

INITIAL End Date:8/25/2020 Firm Name: Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/26/2020 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 9,853,679,370 [7010] B. Securities (at market) **15,607,117,228** [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 6,942,428,220 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market **25,211,162,328** [7032] B. Deduct market value of open option contracts granted (sold) on a contract market -23,852,787,273 [7033] 4. Net equity (deficit) (add lines 1, 2 and 3) 33,761,599,873 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,859,926,902 [7045] Less: amount offset by customer securities -1,854,847,971 [7047] 5,078,931 [7050] 6. Amount required to be segregated (add lines 4 and 5) 33,766,678,804 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 2,089,956,295 [7070] B. Securities representing investments of customers' funds (at market) **0** [7080] C. Securities held for particular customers or option customers in lieu of cash (at 2,541,942,838 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 4,388,712,481 [7100] B. Securities representing investments of customers' funds (at market) 10,860,592,176 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 13,065,174,390 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets 358,142,352 [7130] 10. Exchange traded options A. Value of open long option contracts **25,211,162,328** [7132] B. Value of open short option contracts -23,852,787,273 [7133] 11. Net equities with other FCMs A. Net liquidating equity 895,887 [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 **0** [7150] 13. Total amount in segregation (add lines 7 through 12) 34,663,791,474 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 897,112,670 [7190] 15. 675,000,000 [7194]

- Management Target Amount for Excess funds in segregation
 Excess (deficiency) funds in segregation over (under) Management Target Amount
 - Excess

222,112,670 [7198]

INITIAL End Date:8/25/2020 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/26/2020 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 8.013.841.347 [8500] B. Securities (at market) 5.614.019.457 [8510] 2. Net unrealized profit (loss) in open cleared swaps option contracts purchased 9 [8530] Cleared swaps options 9 [8540] A. Market value of open cleared swaps option contracts purchased 9 [8540] B. Market value of open cleared swaps option contracts granted (sold) 10.803.816.559 [8550] A. Accounts liquidating to a deficit and accounts with 135.855.574 [8560] Accounts liquidating to a deficit and accounts with 135.855.574 [8560] Less: amount offset by customer owned securities 135.855.574 [8560] Funds in Cleared Swaps customer Segregated Accounts 135.855.574 [8560] C. Cash 526.944.288 [8600] B. Securities held for particular cleared swaps customers' funds (at market) 259.997.000 [8610] C. Securities held for particular cleared swaps customers' funds (at market) 259.997.000 [8610] C. Securities held for particular cleared swaps customers' funds (at market) 236.99.970.000 [8630] B. Securities held for particular cleared swaps customers' funds (at market) 236.900.076 [8640]		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS	
Cleared Swaps Customer Requirements 1. Net ledger balance A. Cash 5.013.641.347 [8500] B. Securities (at market) 5.014.019.457 [8510] 2. Net unrealized profit (loss) in open cleared swaps 2.824.244.245 [8520] 3. Cleared swaps options 0 [8530] 4. Market value of open cleared swaps option contracts purchased 0 [8540] 5. Accounts liquidating to a deficit and accounts with 0 [8550] 6. Anount required to be segregated for cleared swaps customers (add lines 4 and 5) 10.8072.4281 [8560] 7. Deposited in cleared swaps customer Segregated Accounts 10.803.42.981 [8570] 3.626.422 [8580] 6. Anount required to be segregated for cleared swaps customers funds (at market) 205.942.281 [8500] 7. Deposited in cleared swaps customer Segregated Accounts 10.8072.42.881 [8600] 8. Securities representing investments of cleared swaps customers funds (at market) 205.427.191 [8620] 8. Securities representing investments of cleared swaps customers' funds (at market) 3.235.800.076 [8640] 9. Securities held for particular cleared swaps customers' funds (at market) 3.233.328 [8600] 9. Net settlement from (to) derivatives clearing organizations 1.176.100.000 [8630] 10. Cleared swaps option 1.16670] 2.66620] 10.		AND	
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15. Management Target Amount for Excess funds in cleared swaps segregated accounts <u>350,000,000</u> [8760]		Management Target Amount for Excess funds in cleared swaps segregated accounts	
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) <u>115,041,168</u> [8770]	16.		<u>115,041,168</u> [8770]
Management		Management	