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INITIAL End Date:8/23/2022 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/24/2022 INITIAL End Date:8/23/2022 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/24/2022 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> <u>0</u> <u>775,000,000</u> <u>925,000,000</u> <u>0 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> <u>0</u> <u>350,000,000</u> <u>425,000,000</u> <u>0 0</u>

Attach supporting documents CH

INITIAL End Date:8/23/2022 Firm Name: Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/24/2022 **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 10,852,866,999 [7315] B. Securities (at market) **2,085,990,738** [7317] 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade -454,435,486 [7325] 3. Exchange traded options a. Market value of open option contracts purchased on a foreign board of trade 18,317,013 [7335] b. Market value of open contracts granted (sold) on a foreign board of trade -14,575,505 [7337] 4. Net equity (deficit) (add lines 1. 2. and 3.) 12,488,163,759 [7345] Account liquidating to a deficit and account with a debit balances - gross amount 5. 93,694,437 [7351] Less: amount offset by customer owned securities -89,047,884 [7352] 4,646,553 [7354] 6. Amount required to be set aside as the secured amount - Net Liquidating Equity 12,492,810,312 [7355] Method (add lines 4 and 5) 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 12,492,810,312 [7360] 6. FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS 1 Cash in banks A. Banks located in the United States 1,545,193,913 [7500] B. Other banks qualified under Regulation 30.7 1,502,347,443 [7520] 3,047,541,356 [7530] 2. Securities A. In safekeeping with banks located in the United States 5,767,312,932 [7540] B. In safekeeping with other banks gualified under Regulation 30.7 **0** [7560] **5,767,312,932** [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 4,379,277,292 [7700] **B.** Securities 298,766,998 [7710] C. Unrealized gain (loss) on open futures contracts -426,981,320 [7720] D. Value of long option contracts 18,317,013 [7730] E. Value of short option contracts -14,575,505 [7735] 4,254,804,478 [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 13,069,658,766 [7770] 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement 576,848,454 [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

101,848,454 [7785]

INITIAL End Date:8/23/2022 Firm Name: Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/24/2022 **Daily Segregation - Segregation Statement** SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) 1. Net ledger balance A. Cash 28,014,167,057 [7010] B. Securities (at market) 16,002,516,967 [7020] 2. Net unrealized profit (loss) in open futures contracts traded on a contract market -4,914,184,937 [7030] 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 32,068,740,286 [7032] -31,697,422,378 [7033] B. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (add lines 1, 2 and 3) 39,473,816,995 [7040] 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 1,892,169,961 [7045] Less: amount offset by customer securities -1,883,803,497 [7047] 8,366,464 [7050] 6. Amount required to be segregated (add lines 4 and 5) 39,482,183,459 [7060] FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 2,131,344,324 [7070] B. Securities representing investments of customers' funds (at market) 352,222,280 [7080] C. Securities held for particular customers or option customers in lieu of cash (at 2,095,084,243 [7090] market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 16,391,021,225 [7100] B. Securities representing investments of customers' funds (at market) 5,531,357,158 [7110] C. Securities held for particular customers or option customers in lieu of cash (at 13,907,432,724 [7120] market) 9. Net settlement from (to) derivatives clearing organizations of contract markets -218,296,697 [7130] 10. Exchange traded options A. Value of open long option contracts 32,068,740,286 [7132] B. Value of open short option contracts -31,697,422,378 [7133] 11. Net equities with other FCMs A. Net liquidating equity 13,548,025 [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) 40,575,031,190 [7180] 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 1,092,847,731 [7190] 775,000,000 [7194]

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

317,847,731 [7198]

INITIAL End Date:8/23/2022 Firm Name:Goldman Sachs & Co. LLC Form:Daily Seg - FOCUS II Submit Date:8/24/2022 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 3.273.481.919 [8500] B. Securities (at market) 7.110.311.828 [8510] 2. Net unrealized profit (loss) in open cleared swaps 7.110.311.828 [8510] 3. Cleared swaps options 9.8550.100 4. Market value of open cleared swaps option contracts purchased 9.8565.185 [8500] 5. Accounts liquidating to a deficit and accounts with 9.252.991 [8500] 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 17.739.447.940 [8500] 7. Deposited in cleared swaps customer Segregated Accounts 761.9610] 7. Deposited in cleared swaps customer segregated accounts at banks 761.9610] 8. Securities representing investments of cleared swaps customers funds (at market) 9.337.341.880 [8630] 6. Annount required to be segregated accounts at banks 3.337.341.880 [8630] 7. Deposited in cleared swaps customer segregated accounts 3.337.341.880 [8630] 8. Securities representing investments of cleared swaps customers funds (at market) 5.842.122.541 [8640] 6. Cash 3.337.341.880 [8630] 3.337.341.880 [8630] 7. Net equiles with derinvatives clearing organizations in cleared swaps custom		STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND	
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