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End Date:12/12/2019

Firm Name:Goldman Sachs & Co. LLC

Form:Daily Seg - FOCUS II

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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

INITIAL**End Date:12/12/2019****Firm Name:Goldman Sachs & Co. LLC****Form:Daily Seg - FOCUS II****Submit Date:12/13/2019****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	<u>0</u> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<u>4,570,601,831</u> [7315]
B. Securities (at market)	<u>3,474,693,900</u> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<u>529,964,071</u> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<u>27,499,803</u> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<u>-16,169,056</u> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<u>8,586,590,549</u> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<u>379,163,923</u> [7351]
Less: amount offset by customer owned securities	<u>-362,142,143</u> [7352] <u>17,021,780</u> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<u>8,603,612,329</u> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<u>8,603,612,329</u> [7360]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1. Cash in banks	
A. Banks located in the United States	<u>1,463,442,985</u> [7500]
B. Other banks qualified under Regulation 30.7	<u>1,696,955,019</u> [7520] <u>3,160,398,004</u> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<u>1,959,823,401</u> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<u>0</u> [7560] <u>1,959,823,401</u> [7570]
3. Equities with registered futures commission merchants	
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>1,967,499,493</u> [7700]
B. Securities	<u>1,514,870,499</u> [7710]
C. Unrealized gain (loss) on open futures contracts	<u>531,168,173</u> [7720]
D. Value of long option contracts	<u>27,499,803</u> [7730]
E. Value of short option contracts	<u>-16,169,056</u> [7735] <u>4,024,868,912</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>9,145,090,317</u> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<u>541,477,988</u> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<u>475,000,000</u> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<u>66,477,988</u> [7785]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>7,600,713,632</u> [7010]
	B. Securities (at market)	<u>11,744,612,841</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>2,378,268,120</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>12,197,836,061</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-12,447,620,322</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>21,473,810,332</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>2,040,726,972</u> [7045]
	Less: amount offset by customer securities	<u>-2,039,431,439</u> [7047] <u>1,295,533</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>21,475,105,865</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,682,546,814</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 market)	<u>1,537,637,606</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>145,009,678</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>8,606,170,498</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>10,206,975,235</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>405,805,359</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>12,197,836,061</u> [7132]
	B. Value of open short option contracts	<u>-12,447,620,322</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>537,498</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>22,334,898,427</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>859,792,562</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>184,792,562</u> [7198]

INITIAL**End Date:12/12/2019****Firm Name:Goldman Sachs & Co. LLC****Form:Daily Seg - FOCUS II****Submit Date:12/13/2019****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 <u>4,951,660,148</u> [8500]
	B. Securities (at market) <u>3,682,276,404</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-1,319,919,439</u> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <u>0</u> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <u>7,314,017,113</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>120,637,623</u> [8560]
	Less: amount offset by customer owned securities <u>-120,623,937</u> [8570] <u>13,686</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>7,314,030,799</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>361,945,168</u> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>399,932,000</u> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>232,543,529</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>56,000,000</u> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>2,812,149,084</u> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>3,449,732,874</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>431,886,558</u> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <u>0</u> [8670]
	B. Value of open cleared swaps short option contracts <u>0</u> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <u>0</u> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0</u> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <u>0</u>
	B. Securities representing investments of cleared swaps customers' funds (at market) <u>0</u>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <u>0 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>7,744,189,213</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>430,158,414</u> [8730]
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) Management <u>80,158,414</u> [8770]