

**WINJAMMER FILING**

**INITIAL**

**End Date:11/11/2021**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:11/12/2021**

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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
- 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%.

**0**  
**0**  
**675,000,000 825,000,000**  
**0 0**

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%.

**0**  
**0**  
**475,000,000 550,000,000**  
**0 0**

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%.

**0**  
**0**  
**350,000,000 425,000,000**  
**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                           | <u>0</u> [7305]   |
|   | A. Cash   | <u>8,149,998,993</u> [7315]                             |
|   | B. Securities (at market)   | <u>2,305,121,765</u> [7317]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-276,754,697</u> [7325]                              |
| 3.  | Exchange traded options   |   |
|   | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>35,452,511</u> [7335]                                |
|   | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-16,514,431</u> [7337]                               |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>10,197,304,141</u> [7345]                            |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>129,139,948</u> [7351]                               |
|   | Less: amount offset by customer owned securities  | <u>-126,246,845</u> [7352] <u>2,893,103</u> [7354]      |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>10,200,197,244</u> [7355]                            |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>10,200,197,244</u> [7360]                            |
| <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b> |   |   |
| 1.  | Cash in banks   |   |
|   | A. Banks located in the United States   | <u>941,356,900</u> [7500]                               |
|   | B. Other banks qualified under Regulation 30.7  | <u>1,598,144,008</u> [7520] <u>2,539,500,908</u> [7530] |
| 2.  | Securities  |   |
|   | A. In safekeeping with banks located in the United States   | <u>3,941,400,157</u> [7540]                             |
|   | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>3,941,400,157</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>3,356,045,261</u> [7700]                             |
|   | B. Securities   | <u>1,195,734,690</u> [7710]                             |
|   | C. Unrealized gain (loss) on open futures contracts   | <u>-277,157,020</u> [7720]                              |
|   | D. Value of long option contracts   | <u>35,452,511</u> [7730]                                |
|   | E. Value of short option contracts  | <u>-16,514,431</u> [7735] <u>4,293,561,011</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>10,774,462,076</u> [7770]                            |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>574,264,832</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>99,264,832</u> [7785]                                |

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**Form:Daily Seg - FOCUS II**

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>18,473,091,424</u></b> [7010]                                 |
|     | B. Securities (at market)   | <b><u>14,352,974,745</u></b> [7020]                                 |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>2,557,032,574</u></b> [7030]                                  |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>17,996,809,750</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-17,454,124,676</u></b> [7033]                                |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>35,925,783,817</u></b> [7040]                                 |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>2,647,638,086</u></b> [7045]                                  |
|     | Less: amount offset by customer securities  | <b><u>-2,627,075,587</u></b> [7047] <b><u>20,562,499</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>35,946,346,316</u></b> [7060]                                 |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,200,856,740</u></b> [7070]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>327,911,355</u></b> [7080]                                    |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,489,815,145</u></b> [7090]                                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>12,631,703,446</u></b> [7100]                                 |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>7,275,952,193</u></b> [7110]                                  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>12,863,159,600</u></b> [7120]                                 |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>428,991,317</u></b> [7130]                                    |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>17,996,809,750</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-17,454,124,676</u></b> [7133]                                |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>30,093,744</u></b> [7140]                                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>0</u></b> [7170]  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>36,791,168,614</u></b> [7180]                                 |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>844,822,298</u></b> [7190]                                    |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>675,000,000</u></b> [7194]                                    |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>169,822,298</u></b> [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>10,369,421,423</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>5,836,861,540</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-353,235,014</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>15,853,047,949</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>292,776,171</u></b> [8560]              |
|                                     | Less: amount offset by customer owned securities <b><u>-223,755,193</u></b> [8570] <b><u>69,020,978</u></b> [8580]              |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>15,922,068,927</u></b> [8590]            |
|                                     | Funds in Cleared Swaps Customer Segregated Accounts   |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>607,223,533</u></b> [8600]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>500,000,000</u></b> [8610]           |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>282,437,619</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                        |
|                                     | A. Cash <b><u>2,108,562,686</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>6,491,596,241</u></b> [8640]         |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>5,554,423,921</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>804,789,756</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 0</u></b> [8715]                  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>16,349,033,756</u></b> [8720]                 |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>426,964,829</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>76,964,829</u></b> [8770] |