**INITIAL**
**End Date:11/15/2022**
**Firm Name:Goldman Sachs & CO LLC**
**Form:Daily Seg - FOCUS II**
**Submit Date:11/16/2022**

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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 | **775,000,000** **925,000,000** |
| 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 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 | **0** [7305] |
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | |
| | A. Cash | **13,137,829,276** [7315] |
| | B. Securities (at market) | **2,053,765,675** [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | **-1,793,835,484** [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | **22,885,049** [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | **-19,539,326** [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | **13,401,105,190** [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | **190,374,743** [7351] |
| | Less: amount offset by customer owned securities | **-168,518,474** [7352] **21,856,269** [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | **13,422,961,459** [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | **13,422,961,459** [7360] |
| | FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | **1,266,504,644** [7500] |
| | B. Other banks qualified under Regulation 30.7 | **1,900,499,305** [7520] **3,167,003,949** [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | **5,641,440,657** [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | **0** [7560] **5,641,440,657** [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | **0** [7580] |
| | B. Securities | **0** [7590] |
| | C. Unrealized gain (loss) on open futures contracts | **0** [7600] |
| | D. Value of long option contracts | **0** [7610] |
| | E. Value of short option contracts | **0** [7615] **0** [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 | **0** [7660] |
| | D. Value of long option contracts | **0** [7670] |
| | E. Value of short option contracts | **0** [7675] **0** [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | **5,366,558,724** [7700] |
| | B. Securities | **1,651,402,000** [7710] |
| | C. Unrealized gain (loss) on open futures contracts | **-1,800,274,451** [7720] |
| | D. Value of long option contracts | **22,885,049** [7730] |
| | E. Value of short option contracts | **-19,539,326** [7735] **5,221,031,996** [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | **0** [7760] |
| 7. | Segregated funds on hand | **0** [7765] |
| 8. | Total funds in separate section 30.7 accounts | **14,029,476,602** [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | **606,515,143** [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 | **131,515,143** [7785] |

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## Daily Segregation - Segregation Statement

| | | |
|---|---|---|
| | SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct) | |
| 1. | Net ledger balance | |
| | A. Cash | **27,294,632,720** [7010] |
| | B. Securities (at market) | **16,714,656,514** [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | **-5,097,608,379** [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | **36,259,171,537** [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | **-35,978,138,470** [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | **39,192,713,922** [7040] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | **2,820,880,447** [7045] |
| | Less: amount offset by customer securities | **-2,819,281,664** [7047] **1,598,783** [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | **39,194,312,705** [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | **2,674,799,522** [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 market) | **2,796,826,801** [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | **5,699,055,310** [7100] |
| | B. Securities representing investments of customers' funds (at market) | **14,250,529,681** [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **13,917,829,713** [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | **589,233,132** [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | **36,259,171,537** [7132] |
| | B. Value of open short option contracts | **-35,978,138,470** [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | **9,682,006** [7140] |
| | B. Securities representing investments of customers' funds (at market) | **0** [7160] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | **0** [7170] |
| 12. | Segregated funds on hand | **0** [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | **40,218,989,232** [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | **1,024,676,527** [7190] |
| 15. | Management Target Amount for Excess funds in segregation | **775,000,000** [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | **249,676,527** [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 | **520,936,558** [8500] |
| | B. Securities (at market) | **8,091,467,597** [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | **9,330,855,891** [8520] |
| 3. | Cleared swaps options | |
| | A. Market value of open cleared swaps option contracts purchased | **0** [8530] |
| | B. Market value of open cleared swaps option contracts granted (sold) | **0** [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | **17,943,260,046** [8550] |
| 5. | Accounts liquidating to a deficit and accounts with | |
| | debit balances - gross amount | **367,481,754** [8560] |
| | Less: amount offset by customer owned securities | **-366,916,013** [8570] **565,741** [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | **17,943,825,787** [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | **2,042,528,629** [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **0** [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **796,306,831** [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | **5,090,341,580** [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **5,094,684,006** [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **7,295,160,766** [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | **-450,758,933** [8660] |
| 10. | Cleared swaps options | |
| | A. Value of open cleared swaps long option contracts | **0** [8670] |
| | B. Value of open cleared swaps short option contracts | **0** [8680] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | **0** [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **0** [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **0** [8710] |
| 12. | Cleared swaps customer funds on hand | |
| | A. Cash | **0** |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | **0** |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | **0** **0** [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | **19,868,262,879** [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | **1,924,437,092** [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | **350,000,000** [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | **1,574,437,092** [8770] |