

Goldman Sachs Group, Inc. (consolidated)

Report Date (at Dec 31st):	2011	2012
In \$ Millions		
<i>Source: Federal Reserve Report FR Y-9C</i>		
Net Income	4,442	7,475
Total Assets	923,718	938,770
 Derivatives by Category:		
 Schedule HC-L -- Derivatives and Off-Balance Sheet Items		
Line 12 - Gross notional amount of derivative contracts held for trading		
(Column A) Interest Rate Contracts	38,116,644	34,897,548
(Column B) Foreign Exchange Contracts	3,768,770	3,721,568
(Column C) Equity Derivative Contracts	1,436,725	1,205,114
(Column D) Commodity and Other Contracts	800,077	775,735
 <i>Subtotal Derivatives Held for Trading (My sum):</i>	 44,122,216	 40,599,965
 Line 13 - Gross notional amount of derivative contracts held for purposes other than trading		
(Column A) Interest Rate Contracts	109,860	128,302
(Column B) Foreign Exchange Contracts	8,307	8,452
(Column C) Equity Derivative Contracts	0	0
(Column D) Commodity and Other Contracts	0	0
 <i>Subtotal Derivatives Held for Non-Trading Purposes (My sum):</i>	 118,167	 136,754
 <i>Total Derivatives excluding Credit Derivatives (My sum):</i>	 44,240,383	 40,736,719
 Credit Default Swaps as Guarantor	1,902,807	1,709,126
Other Credit Derivatives as Guarantor	52,736	47,338
 <i>Total Sold Credit Protection (My sum):</i>	 1,955,543	 1,756,464