

GS Board Summary  
November 29, 2011

| Instrument Name | ISIN         | Tenor | CPN     | Days | YRS  | Maturity   | D. Vol (MM)  | Last Yield | Traded Time | W. Ave Yld | Bid Yield | Offer Yield | Open Yield | High Yield | Low Yield | Close Yield |
|-----------------|--------------|-------|---------|------|------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| RTB 05-05       | PIID0511L054 | <1M   | 5.8750  | 5    | 0.01 | 12/6/2011  |              |            |             |            |           |             |            |            |           |             |
| RTE 05-05       | TEID0511L054 | <1M   | 5.8750  | 5    | 0.01 | 12/6/2011  |              |            |             |            |           |             |            |            |           |             |
| TBILL 12.07.11  | PIBL0311I188 | <1M   |         | 6    | 0.02 | 12/7/2011  |              |            |             |            |           |             |            |            |           |             |
| FXTN 04-19      | PIBD0411L191 | <1M   | 5.8750  | 12   | 0.03 | 12/13/2011 |              |            |             |            |           |             |            |            |           |             |
| TEBD 04-19      | TEBD0411L191 | <1M   | 5.8750  | 12   | 0.03 | 12/13/2011 |              |            |             |            |           |             |            |            |           |             |
| TBILL 12.21.11  | PIBL0311I197 | <1M   |         | 20   | 0.05 | 12/21/2011 |              |            |             |            |           |             |            |            |           |             |
| FXTN 03-18      | PIBD0312A182 | 1M    | 5.8750  | 38   | 0.10 | 1/8/2012   |              |            |             |            |           |             |            |            |           |             |
| TEBD 03-18      | TEBD0312A182 | 1M    | 5.8750  | 38   | 0.10 | 1/8/2012   |              |            |             |            |           |             |            |            |           |             |
| TBILL 01.11.12* | PIBL1211A016 | 1M    |         | 41   | 0.11 | 1/11/2012  |              |            |             |            | 2.0250    |             |            |            |           |             |
| TBILL 01.25.12  | PIBL0611G030 | 2M    |         | 55   | 0.15 | 1/25/2012  |              |            |             |            |           |             |            |            |           |             |
| SPTB 10-02      | SPTB1012A021 | 2M    | 14.0000 | 61   | 0.17 | 1/31/2012  |              |            |             |            |           |             |            |            |           |             |
| TBILL 02.01.12  | PIBL0311K229 | 2M    |         | 62   | 0.17 | 2/1/2012   |              |            |             |            |           |             |            |            |           |             |
| TBILL 02.08.12  | PIBL1211B033 | 2M    |         | 69   | 0.19 | 2/8/2012   |              |            |             |            |           |             |            |            |           |             |
| TBILL 02.15.12  | PIBL0311K238 | 2M    |         | 76   | 0.21 | 2/15/2012  | 13.686100    | 1.0750     | 11:37:32 AM | 1.0750     |           | 1.1000      | 1.0750     | 1.0750     | 1.0750    | 1.0750      |
| FXTN 05-65      | PIBD0512B658 | 2M    | 5.7500  | 82   | 0.22 | 2/21/2012  |              |            |             |            |           | 1.1250      |            |            |           |             |
| TEBD 05-65      | TEBD0512B658 | 2M    | 5.7500  | 82   | 0.22 | 2/21/2012  |              |            |             |            |           |             |            |            |           |             |
| TBILL 02.22.12  | PIBL1211B042 | 3M    |         | 83   | 0.23 | 2/22/2012  |              |            |             |            |           |             |            |            |           |             |
| TBILL 03.07.12* | PIBL1211C050 | 3M    |         | 97   | 0.27 | 3/7/2012   | 1,169.858000 | 1.2000     | 3:47:12 PM  | 2.1646     | 2.1975    | 1.2000      | 1.0000     | 2.2600     | 1.0000    | 1.2000      |
| TBILL 03.21.12  | PIBL1211C069 | 4M    |         | 111  | 0.30 | 3/21/2012  | 1.708528     | 2.0000     | 9:36:03 AM  | 2.0000     |           | 1.0000      | 2.0000     | 2.0000     | 2.0000    | 2.0000      |
| TBILL 04.04.12  | PIBL1211D077 | 4M    |         | 125  | 0.34 | 4/4/2012   |              |            |             |            |           |             |            |            |           |             |
| TBILL 04.18.12  | PIBL1211D086 | 5M    |         | 139  | 0.38 | 4/18/2012  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-29      | PIBD1012D291 | 5M    | 13.0000 | 146  | 0.40 | 4/25/2012  |              |            |             |            |           | 1.1500      |            |            |           |             |
| FXTN 07-39      | PIBD0712D395 | 5M    | 11.5000 | 149  | 0.41 | 4/28/2012  |              |            |             |            |           | 1.2000      |            |            |           |             |
| TEBD 07-39      | TEBD0712D395 | 5M    | 11.5000 | 149  | 0.41 | 4/28/2012  |              |            |             |            |           |             |            |            |           |             |
| TBILL 05.02.12  | PIBL1211E094 | 5M    |         | 153  | 0.42 | 5/2/2012   | 32.419738    | 1.2000     | 11:15:20 AM | 1.0091     |           | 1.1000      | 0.9500     | 1.2000     | 0.9500    | 1.2000      |
| TBILL 05.16.12  | PIBL0611K044 | 5M    |         | 167  | 0.46 | 5/16/2012  | 26.704000    | 1.2000     | 2:50:56 PM  | 1.1347     |           | 1.2000      | 1.1000     | 1.2000     | 1.1000    | 1.2000      |
| TBILL 06.13.12* | PIBL1211F128 | 6M    |         | 195  | 0.53 | 6/13/2012  |              |            |             |            | 1.4000    |             |            |            |           |             |
| TBILL 06.27.12  | PIBL1211F137 | 7M    |         | 209  | 0.57 | 6/27/2012  | 0.828000     | 2.5000     | 2:29:58 PM  | 2.5000     |           |             | 2.5000     | 2.5000     | 2.5000    | 2.5000      |
| TBILL 07.11.12  | PIBL1211G145 | 8M    |         | 223  | 0.61 | 7/11/2012  |              |            |             |            |           |             |            |            |           |             |
| RTB 05-06       | PIID0512H067 | 8M    | 7.1250  | 244  | 0.67 | 8/1/2012   |              |            |             |            |           | 1.4000      |            |            |           |             |
| RTE 05-06       | TEID0512H067 | 8M    | 7.1250  | 244  | 0.67 | 8/1/2012   |              |            |             |            |           |             |            |            |           |             |
| TBILL 08.08.12  | PIBL1211H162 | 9M    |         | 251  | 0.69 | 8/8/2012   |              |            |             |            |           | 1.0250      |            |            |           |             |
| FXTN 07-40      | PIBD0712H408 | 9M    | 11.3750 | 261  | 0.72 | 8/18/2012  |              |            |             |            |           |             |            |            |           |             |
| TEBD 07-40      | TEBD0712H408 | 9M    | 11.3750 | 261  | 0.72 | 8/18/2012  |              |            |             |            |           |             |            |            |           |             |
| TBILL 08.22.12  | PIBL1211H171 | 9M    |         | 265  | 0.73 | 8/22/2012  |              |            |             |            |           |             |            |            |           |             |
| TBILL 09.05.12  | PIBL1211I189 | 9M    |         | 279  | 0.76 | 9/5/2012   |              |            |             |            |           | 1.0250      |            |            |           |             |
| ZCB 07-03       | PIBZ0712I033 | 10M   |         | 282  | 0.77 | 9/8/2012   |              |            |             |            |           |             |            |            |           |             |
| TBILL 09.19.12  | PIBL1211I198 | 10M   |         | 293  | 0.80 | 9/19/2012  |              |            |             |            |           |             |            |            |           |             |
| RTB 03-07       | PIID0312I070 | 10M   | 5.2500  | 298  | 0.82 | 9/24/2012  | 0.186000     | 2.1500     | 3:54:52 PM  | 2.1500     |           |             | 2.1500     | 2.1500     | 2.1500    | 2.1500      |
| FXTN 10-30      | PIBD1012J302 | 11M   | 12.1250 | 321  | 0.88 | 10/17/2012 |              |            |             |            |           |             |            |            |           |             |
| TBILL 10.17.12  | PIBL1211J213 | 11M   |         | 321  | 0.88 | 10/17/2012 |              |            |             |            |           |             |            |            |           |             |
| TBILL 10.31.12* | PIBL1211K220 | 1Y    |         | 335  | 0.92 | 10/31/2012 | 1.362000     | 1.0600     | 11:02:28 AM | 1.0600     | 1.5500    | 1.0600      | 1.0600     | 1.0600     | 1.0600    | 1.0600      |
| FXTN 07-41      | PIBD0712K413 | 1Y    | 10.5000 | 352  | 0.96 | 11/17/2012 |              |            |             |            |           |             |            |            |           |             |
| TEBD 07-41      | TEBD0712K413 | 1Y    | 10.5000 | 352  | 0.96 | 11/17/2012 |              |            |             |            |           |             |            |            |           |             |
| FXTN 07-42      | PIBD0713A421 | 1.5Y  | 9.0000  | 401  | 1.10 | 1/5/2013   |              |            |             |            |           |             |            |            |           |             |
| FXTN 03-19      | PIBD0313A199 | 1.5Y  | 5.2500  | 403  | 1.10 | 1/7/2013   |              |            |             |            |           | 1.6250      |            |            |           |             |
| FXTN 07-43      | PIBD0713C438 | 1.5Y  | 8.7500  | 458  | 1.25 | 3/3/2013   |              |            |             |            | 3.5000    | 1.7500      |            |            |           |             |
| TEBD 07-43      | TEBD0713C438 | 1.5Y  | 8.7500  | 458  | 1.25 | 3/3/2013   |              |            |             |            |           |             |            |            |           |             |
| FXTN 05-66      | PIBD0513C664 | 1.5Y  | 6.6250  | 468  | 1.28 | 3/13/2013  |              |            |             |            |           |             |            |            |           |             |
| TEBD 05-66      | TEBD0513C664 | 1.5Y  | 6.6250  | 468  | 1.28 | 3/13/2013  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-31      | PIBD1013C316 | 1.5Y  | 12.7500 | 482  | 1.32 | 3/27/2013  |              |            |             |            |           |             |            |            |           |             |
| TEBD 10-31      | TEBD1013C316 | 1.5Y  | 12.7500 | 482  | 1.32 | 3/27/2013  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-32      | PIBD1013E320 | 1.5Y  | 11.7500 | 531  | 1.45 | 5/15/2013  |              |            |             |            |           | 1.8750      |            |            |           |             |



GS Board Summary  
November 29, 2011

| Instrument Name | ISIN         | Tenor | CPN     | Days | YRS   | Maturity   | D. Vol (MM)  | Last Yield | Traded Time | W. Ave Yld | Bid Yield | Offer Yield | Open Yield | High Yield | Low Yield | Close Yield |
|-----------------|--------------|-------|---------|------|-------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| RTB 10-01       | PIID1020H015 | 9Y    | 7.2500  | 3184 | 8.72  | 8/19/2020  |              |            |             |            |           | 5.5100      |            |            |           |             |
| FXTN 10-51      | PIBD1020I510 | 9Y    | 6.1250  | 3212 | 8.80  | 9/16/2020  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-52      | PIBD1020L525 | 9.5Y  | 5.8750  | 3303 | 9.05  | 12/16/2020 | 11.810000    | 5.6250     | 3:52:41 PM  | 5.6623     |           |             | 5.6750     | 5.6750     | 5.6250    | 5.6250      |
| RTB 10-02       | PIID1021C027 | 9.5Y  | 7.3750  | 3380 | 9.26  | 3/3/2021   | 301.300000   | 5.6250     | 3:51:53 PM  | 5.5868     |           |             | 5.6250     | 5.6250     | 5.5800    | 5.6250      |
| FXTN 10-53      | PIBD1021D531 | 9.5Y  | 6.5000  | 3436 | 9.41  | 4/28/2021  | 300.000000   | 5.6000     | 11:05:49 AM | 5.6000     |           |             | 5.6000     | 5.6000     | 5.6000    | 5.6000      |
| RTB 10-03       | PIID1021J039 | 10Y   | 5.7500  | 3611 | 9.89  | 10/20/2021 | 3,394.200000 | 5.6450     | 3:04:35 PM  | 5.6690     | 5.7400    | 5.6001      | 5.6700     | 5.6700     | 5.6250    | 5.6450      |
| FXTN 10-55 *    | PIBD1021K551 | 10Y   | 5.7500  | 3646 | 9.99  | 11/24/2021 | 1,492.256000 | 5.6500     | 3:40:39 PM  | 5.6525     | 5.6950    | 5.6251      | 5.6500     | 5.6800     | 5.6450    | 5.6500      |
| FXTN 10-54      | PIBD1022G545 | 10.5Y | 6.3750  | 3702 | 10.14 | 1/19/2022  | 9,523.000000 | 5.6550     | 4:06:03 PM  | 5.6732     |           |             | 5.7000     | 5.7000     | 5.6500    | 5.6550      |
| FXTN 20-02      | PIBD2022C021 | 10.5Y | 15.0000 | 3756 | 10.29 | 3/14/2022  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-03      | PIBD2022J033 | 11Y   | 12.7500 | 3973 | 10.88 | 10/17/2022 |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-04      | PIBD2023B048 | 12Y   | 13.0000 | 4099 | 11.23 | 2/20/2023  |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-04      | TEBD2023B048 | 12Y   | 13.0000 | 4099 | 11.23 | 2/20/2023  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-05      | PIBD2023E054 | 12Y   | 11.8750 | 4197 | 11.50 | 5/29/2023  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-06      | PIBD2023J068 | 12Y   | 11.3750 | 4344 | 11.90 | 10/23/2023 |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-07      | PIBD2024F075 | 13Y   | 12.3750 | 4568 | 12.52 | 6/3/2024   |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-08      | PIBD2024H086 | 13Y   | 12.8750 | 4631 | 12.69 | 8/5/2024   |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-09      | PIBD2024K091 | 13Y   | 13.7500 | 4729 | 12.96 | 11/11/2024 |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-10      | PIBD2025D103 | 14Y   | 12.1250 | 4883 | 13.38 | 4/14/2025  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-11      | PIBD2025J116 | 14Y   | 12.1250 | 5072 | 13.90 | 10/20/2025 |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-11      | TEBD2025J116 | 14Y   | 12.1250 | 5072 | 13.90 | 10/20/2025 |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-01      | PIBD2525K015 | 14Y   | 18.2500 | 5112 | 14.01 | 11/29/2025 |              |            |             |            |           |             |            |            |           |             |
| TEBD 25-01      | TEBD2525K015 | 14Y   | 18.2500 | 5112 | 14.01 | 11/29/2025 |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-12      | PIBD2026A122 | 15Y   | 10.2500 | 5163 | 14.15 | 1/19/2026  |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-12      | TEBD2026A122 | 15Y   | 10.2500 | 5163 | 14.15 | 1/19/2026  |              |            |             |            |           |             |            |            |           |             |
| RTB 15-01       | PIID1526J019 | 15Y   | 6.2500  | 5437 | 14.90 | 10/20/2026 | 245.388000   | 6.0500     | 3:52:54 PM  | 5.9505     | 6.0500    | 5.9000      | 5.9250     | 6.0500     | 5.9000    | 6.0500      |
| FXTN 20-13      | PIBD2026L139 | 16Y   | 8.0000  | 5485 | 15.03 | 12/7/2026  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-14      | PIBD2027I140 | 16Y   | 8.6250  | 5758 | 15.78 | 9/6/2027   |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-14      | TEBD2027I140 | 16Y   | 8.6250  | 5758 | 15.78 | 9/6/2027   |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-15      | PIBD2028L151 | 18Y   | 9.5000  | 6213 | 17.02 | 12/4/2028  |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-15      | TEBD2028L151 | 18Y   | 9.5000  | 6213 | 17.02 | 12/4/2028  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-16      | PIBD2030E166 | 19Y   | 8.7500  | 6752 | 18.50 | 5/27/2030  |              |            |             |            |           | 6.6000      |            |            |           |             |
| FXTN 25-02      | PIBD2530G029 | 19Y   | 12.5000 | 6814 | 18.67 | 7/28/2030  |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-03      | PIBD2531A032 | 20Y   | 11.2500 | 6996 | 19.17 | 1/26/2031  |              |            |             |            |           |             |            |            |           |             |
| TEBD 25-03      | TEBD2531A032 | 20Y   | 11.2500 | 6996 | 19.17 | 1/26/2031  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-17      | PIBD2031G171 | 20Y   | 8.0000  | 7170 | 19.64 | 7/19/2031  | 5,215.090832 | 6.6500     | 4:14:06 PM  | 6.6976     | 6.6900    |             | 6.7600     | 6.7870     | 6.6500    | 6.6500      |
| FXTN 25-04 *    | PIBD2531J042 | 20Y   | 9.3750  | 7248 | 19.86 | 10/5/2031  |              |            |             |            | 7.1000    |             |            |            |           |             |
| FXTN 25-05      | PIBD2532K057 | 21Y   | 8.5000  | 7669 | 21.01 | 11/29/2032 |              |            |             |            |           |             |            |            |           |             |
| TEBD 25-05      | TEBD2532K057 | 21Y   | 8.5000  | 7669 | 21.01 | 11/29/2032 |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-06      | PIBD2534K062 | 23Y   | 9.2500  | 8375 | 22.95 | 11/5/2034  |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-07      | PIBD2535I071 | 24Y   | 8.0000  | 8704 | 23.85 | 9/30/2035  | 11.900000    | 6.7250     | 3:08:10 PM  | 6.7727     |           |             | 7.0000     | 7.0000     | 6.7250    | 6.7250      |
| FXTN 25-08      | PIBD2535L086 | 25Y   | 8.1250  | 8781 | 24.06 | 12/16/2035 | 1,787.143105 | 6.7600     | 4:07:10 PM  | 6.8079     | 6.8000    |             | 6.8800     | 7.0000     | 6.7250    | 6.7600      |
| FXTN 25-09 *    | PIBD2536I097 | 25Y   | 7.6250  | 9069 | 24.85 | 9/29/2036  | 50.637000    | 6.8000     | 10:18:32 AM | 6.9135     | 6.8725    |             | 6.9150     | 6.9150     | 6.8000    | 6.8000      |