

GS Board Summary  
March 28, 2012

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
TBILL 04.04.12	PIBL1211D077	<1M		6	0.02	4/4/2012										
TBILL 04.11.12	PIBL0312A013	<1M		13	0.04	4/11/2012										
TBILL 04.18.12	PIBL1211D086	<1M		20	0.05	4/18/2012	1.963000	1.8750	8:54:57 AM	1.8750			1.8750	1.8750	1.8750	1.8750
FXTN 10-29	PIBD1012D291	1M	13.0000	27	0.07	4/25/2012	5.423000	2.0000	8:51:01 AM	2.0000			2.0000	2.0000	2.0000	2.0000
TBILL 04.25.12	PIBL0312A022	1M		27	0.07	4/25/2012	1.001000	1.5100	10:57:50 AM	1.5100		1.5000	1.5100	1.5100	1.5100	1.5100
FXTN 07-39	PIBD0712D395	1M	11.5000	30	0.08	4/28/2012										
TEBD 07-39	TEBD0712D395	1M	11.5000	30	0.08	4/28/2012										
TBILL 05.02.12*	PIBL1211E094	1M		34	0.09	5/2/2012	3.524000	1.8750	8:52:42 AM	1.8750	2.3650		1.8750	1.8750	1.8750	1.8750
TBILL 05.09.12	PIBL0312B030	1M		41	0.11	5/9/2012	3.016765	1.8750	8:53:30 AM	1.8750		1.7500	1.8750	1.8750	1.8750	1.8750
TBILL 05.16.12	PIBL0611K044	2M		48	0.13	5/16/2012						1.5500				
TBILL 05.23.12	PIBL0312B049	2M		55	0.15	5/23/2012										
TBILL 06.06.12	PIBL0312C057	2M		69	0.19	6/6/2012						2.0001				
TBILL 06.13.12	PIBL1211F128	2M		76	0.21	6/13/2012						2.0000				
TBILL 06.20.12	PIBL0312C066	3M		83	0.23	6/20/2012										
TBILL 06.27.12*	PIBL1211F137	3M		90	0.25	6/27/2012					2.3750					
TBILL 07.11.12	PIBL1211G145	4M		104	0.28	7/11/2012						2.0000				
TBILL 07.25.12	PIBL1211G154	4M		118	0.32	7/25/2012						2.0500				
RTB 05-06	PIID0512H067	4M	7.1250	125	0.34	8/1/2012						2.1250				
RTE 05-06	TEID0512H067	4M	7.1250	125	0.34	8/1/2012										
TBILL 08.08.12	PIBL1211H162	5M		132	0.36	8/8/2012						2.1000				
FXTN 07-40	PIBD0712H408	5M	11.3750	142	0.39	8/18/2012										
TEBD 07-40	TEBD0712H408	5M	11.3750	142	0.39	8/18/2012										
TBILL 08.22.12	PIBL1211H171	5M		146	0.40	8/22/2012						2.1252				
TBILL 09.05.12	PIBL1211I189	5M		160	0.44	9/5/2012						2.1256				
ZCB 07-03	PIBZ0712I033	5M		163	0.45	9/8/2012										
TBILL 09.19.12*	PIBL1211I198	6M		174	0.48	9/19/2012					2.3750	2.1500				
RTB 03-07	PIID0312I070	6M	5.2500	179	0.49	9/24/2012	32.267800	2.3500	2:07:49 PM	2.3500			2.3500	2.3500	2.3500	2.3500
FXTN 10-30	PIBD1012J302	7M	12.1250	202	0.55	10/17/2012										
TBILL 10.17.12	PIBL1211J213	7M		202	0.55	10/17/2012						2.2000				
TBILL 10.31.12	PIBL1211K220	7M		216	0.59	10/31/2012	3.000000	2.4000	11:07:15 AM	2.4000		2.2500	2.4000	2.4000	2.4000	2.4000
FXTN 07-41	PIBD0712K413	8M	10.5000	233	0.64	11/17/2012	46.150000	2.3750	8:48:37 AM	2.3750			2.3750	2.3750	2.3750	2.3750
TEBD 07-41	TEBD0712K413	8M	10.5000	233	0.64	11/17/2012										
FXTN 07-42	PIBD0713A421	10M	9.0000	282	0.77	1/5/2013										
FXTN 03-19	PIBD0313A199	10M	5.2500	284	0.78	1/7/2013	201.866000	2.6250	8:47:47 AM	2.6250			2.6250	2.6250	2.6250	2.6250
TBILL 01.09.13	PIBL1212A014	10M		286	0.78	1/9/2013						2.1000				
TBILL 02.06.13	PIBL1212B031	11M		314	0.86	2/6/2013	5.985000	2.5000	11:42:05 AM	2.4765		2.4000	2.4000	2.5000	2.4000	2.5000
TBILL 02.20.13	PIBL1212B040	11M		328	0.90	2/20/2013										
FXTN 07-43	PIBD0713C438	11M	8.7500	339	0.93	3/3/2013	19.367100	3.0000	2:24:07 PM	2.8145			2.7500	3.0000	2.7500	3.0000
TEBD 07-43	TEBD0713C438	11M	8.7500	339	0.93	3/3/2013										
TBILL 03.06.13	PIBL1212C058	11M		342	0.94	3/6/2013										
FXTN 05-66	PIBD0513C664	1Y	6.6250	349	0.96	3/13/2013										
TEBD 05-66	TEBD0513C664	1Y	6.6250	349	0.96	3/13/2013										
TBILL 03.20.13*	PIBL1212C067	1Y		356	0.98	3/20/2013	51.622000	2.4000	11:12:50 AM	2.7390	3.1250		2.7500	2.7500	2.4000	2.4000
FXTN 10-31	PIBD1013C316	1Y	12.7500	363	0.99	3/27/2013	5.000000	3.6000	10:35:37 AM	3.6000			3.6000	3.6000	3.6000	3.6000
TEBD 10-31	TEBD1013C316	1Y	12.7500	363	0.99	3/27/2013										
FXTN 10-32	PIBD1013E320	1.5Y	11.7500	412	1.13	5/15/2013	15.191000	2.8750	2:09:18 PM	3.1127			3.6000	3.6000	2.8750	2.8750
FXTN 07-44	PIBD0713F446	1.5Y	9.6250	457	1.25	6/29/2013										
TEBD 07-44	TEBD0713F446	1.5Y	9.6250	457	1.25	6/29/2013										
RTB 05-07	PIID0513G075	1.5Y	9.0000	489	1.34	7/31/2013	429.174000	3.5000	2:28:00 PM	2.9548		3.3200	2.8750	3.5000	2.8750	3.5000
RTE 05-07	TEID0513G075	1.5Y	9.0000	489	1.34	7/31/2013										
FXTN 10-33	PIBD1013J337	2Y	11.0000	559	1.53	10/9/2013					3.2500	2.7500				
FXTN 07-45	PIBD0713K457	2Y	7.1250	583	1.60	11/2/2013	19.750000	2.8750	8:49:54 AM	2.8750			2.8750	2.8750	2.8750	2.8750
FXTN 05-67	PIBD0514A673	2Y	6.2500	669	1.83	1/27/2014	254.000000	3.0000	11:07:23 AM	3.0924	4.1250		2.9500	3.2000	2.9500	3.0000

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TEBD 05-67	TEBD0514A673	2Y	6.2500	669	1.83	1/27/2014										
FXTN 10-34 *	PIBD1014C341	2Y	12.3750	726	1.99	3/25/2014					3.4500					
TEBD 10-34	TEBD1014C341	2Y	12.3750	726	1.99	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	838	2.30	7/15/2014										
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	838	2.30	7/15/2014										
RTB 05-08	PIID0514I080	2.5Y	6.2500	909	2.49	9/24/2014						3.6250				
FXTN 07-46	PIBD0714J466	3Y	6.5000	919	2.52	10/4/2014	61.000000	3.4000	3:37:32 PM	3.4315	3.5000		3.5750	3.5750	3.4000	3.4000
TEBD 07-46	TEBD0714J466	3Y	6.5000	919	2.52	10/4/2014										
SPTB 10-03	SPTB1014J037	3Y	12.2500	929	2.55	10/14/2014										
FXTN 10-36 *	PIBD1015B367	3Y	12.3750	1062	2.91	2/24/2015					3.7500					
TEBD 10-36	TEBD1015B367	3Y	12.3750	1062	2.91	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1140	3.12	5/13/2015	150.000000	3.9000	2:10:04 PM	3.9000		3.8750	3.9000	3.9000	3.9000	3.9000
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1149	3.15	5/22/2015	10.000000	4.5000	10:36:38 AM	4.5000			4.5000	4.5000	4.5000	4.5000
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1149	3.15	5/22/2015										
FXTN 04-20	PIBD0415G203	3.5Y	4.8750	1209	3.31	7/21/2015										
RTB 05-09	PIID0515H097	3.5Y	5.8750	1238	3.39	8/19/2015	2.435000	4.3000	2:29:43 PM	4.3082		4.2500	4.5000	4.5000	4.3000	4.3000
FXTN 10-37	PIBD1015H370	3.5Y	11.8750	1244	3.41	8/25/2015										
TEBD 10-37	TEBD1015H370	3.5Y	11.8750	1244	3.41	8/25/2015										
FXTN 05-69	PIBD0515K697	4Y	4.6250	1336	3.66	11/25/2015										
FXTN 10-38	PIBD1015L384	4Y	10.1250	1356	3.72	12/15/2015										
FXTN 10-39	PIBD1016A393	4Y	9.2500	1384	3.79	1/12/2016										
TEBD 10-39	TEBD1016A393	4Y	9.2500	1384	3.79	1/12/2016										
FXTN 07-48	PIBD0716A488	4Y	7.0000	1399	3.83	1/27/2016	375.000000	4.2950	2:41:58 PM	4.3075	4.3650		4.2980	4.3750	4.2700	4.2950
TEBD 07-48	TEBD0716A488	4Y	7.0000	1399	3.83	1/27/2016										
RTB 05-10 *	PIID0516C107	4Y	6.0000	1435	3.93	3/3/2016	2.016000	4.3600	2:26:47 PM	4.6754	4.6000	4.3600	5.0000	5.0000	4.3600	4.3600
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1462	4.01	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1462	4.01	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1490	4.08	4/27/2016										
FXTN 10-42	PIBD1016I420	4.5Y	9.1250	1620	4.44	9/4/2016	400.000000	4.3450	2:45:08 PM	4.3475	5.0000		4.3500	4.3500	4.3450	4.3450
TEBD 10-42	TEBD1016I420	4.5Y	9.1250	1620	4.44	9/4/2016										
RTB 07-01	PIID0716I018	4.5Y	7.0000	1640	4.49	9/24/2016										
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1693	4.64	11/16/2016					4.5975					
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1828	5.01	3/31/2017										
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1852	5.07	4/24/2017										
RTB 07-02	PIID0717H026	5.5Y	6.6250	1969	5.39	8/19/2017	44.050000	4.5500	3:31:18 PM	4.5579			4.5500	4.5750	4.5500	4.5500
FXTN 10-44	PIBD1017H447	5.5Y	7.7500	1973	5.41	8/23/2017										
TEBD 10-44	TEBD1017H447	5.5Y	7.7500	1973	5.41	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2039	5.59	10/28/2017										
FXTN 10-45	PIBD1018A451	6Y	5.8750	2134	5.85	1/31/2018										
TEBD 10-45	TEBD1018A451	6Y	5.8750	2134	5.85	1/31/2018										
FXTN 07-51	PIBD0718H511	6.5Y	5.0000	2333	6.39	8/18/2018	200.000000	4.7300	11:41:10 AM	4.7300			4.7300	4.7300	4.7300	4.7300
FXTN 10-47	PIBD1018K478	7Y	8.8750	2427	6.65	11/20/2018	100.000000	5.0300	11:18:49 AM	5.0300			5.0300	5.0300	5.0300	5.0300
TEBD 10-47	TEBD1018K478	7Y	8.8750	2427	6.65	11/20/2018										
FXTN 10-48 *	PIBD1019B485	7Y	7.8750	2518	6.90	2/19/2019	652.000000	4.5800	3:01:01 PM	4.6098	4.8000		4.6050	4.6500	4.5800	4.5800
TEBD 10-48	TEBD1019B485	7Y	7.8750	2518	6.90	2/19/2019										
FXTN 10-50	PIBD1020B508	8Y	7.7500	2882	7.90	2/18/2020										
RTB 10-01	PIID1020H015	8.5Y	7.2500	3065	8.40	8/19/2020						5.0250				
FXTN 10-51	PIBD1020I510	8.5Y	6.1250	3093	8.47	9/16/2020						5.0250				
FXTN 10-52	PIBD1020L525	9Y	5.8750	3184	8.72	12/16/2020						5.2000				
RTB 10-02	PIID1021C027	9Y	7.3750	3261	8.93	3/3/2021	0.500000	5.6250	11:05:30 AM	5.6250		5.2000	5.6250	5.6250	5.6250	5.6250
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3317	9.09	4/28/2021										
RTB 10-03	PIID1021J039	10Y	5.7500	3492	9.57	10/20/2021										
FXTN 10-55	PIBD1021K551	10Y	5.7500	3527	9.66	11/24/2021	100.000000	5.3300	11:18:04 AM	5.3300			5.3300	5.3300	5.3300	5.3300

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FXTN 10-54	PIBD1022G545	10Y	6.3750	3583	9.82	1/19/2022	527.700817	5.3300	3:15:25 PM	5.3489	5.3975		5.1500	5.3800	5.1500	5.3300
FXTN 20-02 *	PIBD2022C021	10Y	15.0000	3637	9.96	3/14/2022					5.7500					
FXTN 20-03	PIBD2022J033	11Y	12.7500	3854	10.56	10/17/2022										
FXTN 20-04	PIBD2023B048	11Y	13.0000	3980	10.90	2/20/2023										
TEBD 20-04	TEBD2023B048	11Y	13.0000	3980	10.90	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4078	11.17	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4225	11.58	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4449	12.19	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4512	12.36	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4610	12.63	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4764	13.05	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4953	13.57	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4953	13.57	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4993	13.68	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4993	13.68	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	5044	13.82	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	5044	13.82	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5318	14.57	10/20/2026	3.100000	5.8500	11:21:10 AM	5.8500		5.5250	5.8500	5.8500	5.8500	5.8500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5366	14.70	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5450	14.93	3/1/2027	6.700000	5.3750	3:00:59 PM	5.3630			5.3500	5.3750	5.3500	5.3750
FXTN 20-14	PIBD2027I140	16Y	8.6250	5639	15.45	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5639	15.45	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6094	16.70	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6094	16.70	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6633	18.17	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6695	18.34	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6877	18.84	1/26/2031						5.8750				
TEBD 25-03	TEBD2531A032	19Y	11.2500	6877	18.84	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7051	19.32	7/19/2031	2,296.513000	5.9950	4:01:16 PM	5.9884	6.1250	5.8750	5.9750	6.0500	5.9700	5.9950
FXTN 25-04	PIBD2531J042	20Y	9.3750	7129	19.53	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7249	19.86	2/2/2032	1.875000	6.0000	11:20:29 AM	5.9414			5.8750	6.0000	5.8750	6.0000
RTB 20-01 *	PIID2032C014	20Y	5.8750	7277	19.94	3/1/2032	1,061.938285	5.8800	4:05:09 PM	5.8774	5.9350	5.8656	5.8750	5.9000	5.7500	5.8800
FXTN 25-05	PIBD2532K057	21Y	8.5000	7550	20.68	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7550	20.68	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8256	22.62	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8	8585	23.52	49582						6.25				
FXTN 25-08	PIBD2535L086	24Y	8.125	8662	23.73	49659	418.367000	6.1875	0.659571759	6.2037		6.1	6.225	6.3	6.1	6.1875
FXTN 25-09 *	PIBD2536I097	25Y	7.625	8950	24.52	49947	326.100000	6.3000	0.611759259	6.2981	6.445		6.2075	6.3	6.2075	6.3