

GS Board Summary
May 24, 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 06.06.12	PIBL0312C057	<1M		12	0.03	6/6/2012	10.527000	2.0250	10:07:49 AM	2.0250		2.0251	2.0250	2.0250	2.0250	2.0250
TBILL 06.13.12	PIBL1211F128	<1M		19	0.05	6/13/2012						2.0250				
TBILL 06.20.12	PIBL0312C066	1M		26	0.07	6/20/2012										
TBILL 06.27.12*	PIBL1211F137	1M		33	0.09	6/27/2012					2.2700					
TBILL 07.04.12	PIBL0312D074	1M		40	0.11	7/4/2012						2.0500				
TBILL 07.11.12	PIBL1211G145	2M		47	0.13	7/11/2012	12.974000	1.9500	9:12:20 AM	1.9500			1.9500	1.9500	1.9500	1.9500
TBILL 07.25.12	PIBL1211G154	2M		61	0.17	7/25/2012										
RTB 05-06	PIID0512H067	2M	7.1250	68	0.19	8/1/2012	1.921100	3.0000	10:44:04 AM	3.0000		2.1250	3.0000	3.0000	3.0000	3.0000
RTE 05-06	TEID0512H067	2M	7.1250	68	0.19	8/1/2012										
TBILL 08.01.12	PIBL0312E091	2M		68	0.19	8/1/2012						2.0650				
TBILL 08.08.12	PIBL1211H162	2M		75	0.21	8/8/2012						2.0650				
FXTN 07-40	PIBD0712H408	3M	11.3750	85	0.23	8/18/2012	190.010000	2.3750	3:01:34 PM	2.4146			3.0000	3.2000	2.3750	2.3750
TEBD 07-40	TEBD0712H408	3M	11.3750	85	0.23	8/18/2012										
TBILL 08.22.12*	PIBL1211H171	3M		89	0.24	8/22/2012					2.2450	2.0500				
TBILL 09.05.12	PIBL1211I189	4M		103	0.28	9/5/2012						2.0500				
ZCB 07-03	PIBZ0712I033	4M		106	0.29	9/8/2012										
TBILL 09.19.12	PIBL1211I198	4M		117	0.32	9/19/2012						2.0500				
RTB 03-07	PIID0312I070	4M	5.2500	122	0.33	9/24/2012						2.1500				
FXTN 10-30	PIBD1012J302	5M	12.1250	145	0.40	10/17/2012										
TBILL 10.17.12	PIBL1211J213	5M		145	0.40	10/17/2012										
TBILL 10.31.12*	PIBL1211K220	6M		159	0.44	10/31/2012	1.007583	2.1500	10:50:35 AM	2.1500	2.2000	2.1500	2.1500	2.1500	2.1500	2.1500
FXTN 07-41	PIBD0712K413	6M	10.5000	176	0.48	11/17/2012										
TEBD 07-41	TEBD0712K413	6M	10.5000	176	0.48	11/17/2012										
FXTN 07-42	PIBD0713A421	8M	9.0000	225	0.62	1/5/2013										
FXTN 03-19	PIBD0313A199	8M	5.2500	227	0.62	1/7/2013						2.3750				
TBILL 01.09.13	PIBL1212A014	8M		229	0.63	1/9/2013						2.1000				
TBILL 02.06.13	PIBL1212B031	9M		257	0.70	2/6/2013						2.2000				
TBILL 02.20.13	PIBL1212B040	9M		271	0.74	2/20/2013						2.2250				
FXTN 07-43	PIBD0713C438	10M	8.7500	282	0.77	3/3/2013						2.5000				
TEBD 07-43	TEBD0713C438	10M	8.7500	282	0.77	3/3/2013										
TBILL 03.06.13	PIBL1212C058	10M		285	0.78	3/6/2013										
FXTN 05-66	PIBD0513C664	10M	6.6250	292	0.80	3/13/2013										
TEBD 05-66	TEBD0513C664	10M	6.6250	292	0.80	3/13/2013										
TBILL 03.20.13	PIBL1212C067	10M		299	0.82	3/20/2013						2.2750				
FXTN 10-31	PIBD1013C316	10M	12.7500	306	0.84	3/27/2013										
TEBD 10-31	TEBD1013C316	10M	12.7500	306	0.84	3/27/2013										
TBILL 04.17.13	PIBL1212D084	11M		327	0.90	4/17/2013						2.3500				
TBILL 05.02.13	PIBL1212E092	11M		342	0.94	5/2/2013						2.5500				
FXTN 10-32	PIBD1013E320	1Y	11.7500	355	0.97	5/15/2013										
TBILL 05.15.13*	PIBL1212E109	1Y		355	0.97	5/15/2013	0.358850	2.6150	3:43:36 PM	2.6150	2.7250	2.6150	2.6150	2.6150	2.6150	2.6150
FXTN 07-44	PIBD0713F446	1.5Y	9.6250	400	1.10	6/29/2013										
TEBD 07-44	TEBD0713F446	1.5Y	9.6250	400	1.10	6/29/2013										
RTB 05-07	PIID0513G075	1.5Y	9.0000	432	1.18	7/31/2013						2.6250				
RTE 05-07	TEID0513G075	1.5Y	9.0000	432	1.18	7/31/2013										
FXTN 10-33	PIBD1013J337	1.5Y	11.0000	502	1.38	10/9/2013						2.6500				
FXTN 07-45	PIBD0713K457	1.5Y	7.1250	526	1.44	11/2/2013						2.6750				
FXTN 05-67	PIBD0514A673	2Y	6.2500	612	1.68	1/27/2014	63.550300	2.8000	3:48:50 PM	2.8000	2.9000	2.7500	2.8000	2.8000	2.8000	2.8000
TEBD 05-67	TEBD0514A673	2Y	6.2500	612	1.68	1/27/2014										
FXTN 10-34 *	PIBD1014C341	2Y	12.3750	669	1.83	3/25/2014					3.0750					
TEBD 10-34	TEBD1014C341	2Y	12.3750	669	1.83	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	781	2.14	7/15/2014						3.0000				
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	781	2.14	7/15/2014										
RTB 05-08	PIID0514I080	2.5Y	6.2500	852	2.33	9/24/2014	1.323000	4.1150	2:26:44 PM	4.1150	4.3500	3.6000	4.1150	4.1150	4.1150	4.1150

GS Board Summary
May 24, 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
FXTN 20-05	PIBD2023E054	12Y	11.8750	4021	11.02	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4168	11.42	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4392	12.03	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4455	12.21	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4553	12.47	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4707	12.90	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4896	13.41	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4896	13.41	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4936	13.52	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4936	13.52	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4987	13.66	1/19/2026	130.000000	5.9250	11:59:56 AM	6.0298			6.2000	6.2000	5.9250	5.9250
TEBD 20-12	TEBD2026A122	14Y	10.2500	4987	13.66	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5261	14.41	10/20/2026	2.600000	5.7000	3:15:25 PM	5.7633			5.8000	5.8500	5.7000	5.7000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5309	14.55	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5393	14.78	3/1/2027	4.000000	5.3900	11:51:21 AM	5.3900		5.3800	5.3900	5.3900	5.3900	5.3900
FXTN 20-14	PIBD2027I140	16Y	8.6250	5582	15.29	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5582	15.29	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6037	16.54	12/4/2028	30.000000	6.0250	12:01:34 PM	6.0250			6.0250	6.0250	6.0250	6.0250
TEBD 20-15	TEBD2028L151	17Y	9.5000	6037	16.54	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6576	18.02	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6638	18.19	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6820	18.68	1/26/2031	1.590000	5.9300	11:00:46 AM	5.9300		5.9100	5.9300	5.9300	5.9300	5.9300
TEBD 25-03	TEBD2531A032	19Y	11.2500	6820	18.68	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	6994	19.16	7/19/2031	178.628000	6.0150	3:09:02 PM	6.0348	6.1000	5.9801	6.0500	6.0500	6.0150	6.0150
FXTN 25-04	PIBD2531J042	20Y	9.3750	7072	19.38	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7192	19.70	2/2/2032						5.9250				
RTB 20-01 *	PIID2032C014	20Y	5.8750	7220	19.78	3/1/2032	239.101000	5.9800	3:57:31 PM	5.9532	6.1000	5.9500	5.8000	6.0500	5.8000	5.9800
FXTN 25-05	PIBD2532K057	21Y	8.5000	7493	20.53	11/29/2032	10.000000	6.2000	12:02:41 PM	6.2000			6.2000	6.2000	6.2000	6.2000
TEBD 25-05	TEBD2532K057	21Y	8.5000	7493	20.53	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8199	22.46	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8528	23.36	9/30/2035	0.768783	6.5000	9:40:36 AM	6.5000		6.2000	6.5000	6.5000	6.5000	6.5000
FXTN 25-08	PIBD2535L086	24Y	8.1250	8605	23.58	12/16/2035	210.700000	6.2850	3:15:50 PM	6.2382			6.2350	6.3750	6.2350	6.2850
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8893	24.36	9/29/2036	1.000000	6.2500	3:02:29 PM	6.2500	6.5500		6.2500	6.2500	6.2500	6.2500