

GS Board Summary
May 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 06.06.12	PIBL0312C057	<1M		8	0.02	6/6/2012						2.1000				
TBILL 06.13.12	PIBL1211F128	<1M		15	0.04	6/13/2012						2.1000				
TBILL 06.20.12	PIBL0312C066	<1M		22	0.06	6/20/2012										
TBILL 06.27.12	PIBL1211F137	1M		29	0.08	6/27/2012										
TBILL 07.04.12*	PIBL0312D074	1M		36	0.10	7/4/2012	68.000000	2.2000	2:55:32 PM	2.2000	2.2750	2.1000	2.2000	2.2000	2.2000	2.2000
TBILL 07.11.12	PIBL1211G145	1M		43	0.12	7/11/2012	142.000000	2.2000	2:18:33 PM	2.2000			2.2000	2.2000	2.2000	2.2000
TBILL 07.25.12	PIBL1211G154	2M		57	0.16	7/25/2012										
RTB 05-06	PIID0512H067	2M	7.1250	64	0.18	8/1/2012						2.1250				
RTE 05-06	TEID0512H067	2M	7.1250	64	0.18	8/1/2012										
TBILL 08.01.12	PIBL0312E091	2M		64	0.18	8/1/2012						2.1000				
TBILL 08.08.12	PIBL1211H162	2M		71	0.19	8/8/2012	20.000000	2.8000	9:52:09 AM	2.8000		2.0650	2.8000	2.8000	2.8000	2.8000
FXTN 07-40	PIBD0712H408	2M	11.3750	81	0.22	8/18/2012	50.000000	2.4250	10:16:24 AM	2.4250		2.1250	2.4250	2.4250	2.4250	2.4250
TEBD 07-40	TEBD0712H408	2M	11.3750	81	0.22	8/18/2012										
TBILL 08.22.12	PIBL1211H171	3M		85	0.23	8/22/2012						2.0750				
TBILL 09.05.12*	PIBL1211I189	3M		99	0.27	9/5/2012					2.2000	2.1000				
ZCB 07-03	PIBZ0712I033	4M		102	0.28	9/8/2012										
TBILL 09.19.12	PIBL1211I198	4M		113	0.31	9/19/2012						2.1000				
RTB 03-07	PIID0312I070	4M	5.2500	118	0.32	9/24/2012						2.2000				
FXTN 10-30	PIBD1012J302	5M	12.1250	141	0.39	10/17/2012										
TBILL 10.17.12	PIBL1211J213	5M		141	0.39	10/17/2012										
TBILL 10.31.12*	PIBL1211K220	6M		155	0.42	10/31/2012					2.3000	2.1650				
FXTN 07-41	PIBD0712K413	5M	10.5000	172	0.47	11/17/2012										
TEBD 07-41	TEBD0712K413	5M	10.5000	172	0.47	11/17/2012										
FXTN 07-42	PIBD0713A421	7M	9.0000	221	0.61	1/5/2013										
FXTN 03-19	PIBD0313A199	8M	5.2500	223	0.61	1/7/2013						2.3750				
TBILL 01.09.13	PIBL1212A014	8M		225	0.62	1/9/2013						2.1750				
TBILL 02.06.13	PIBL1212B031	9M		253	0.69	2/6/2013						2.2000				
TBILL 02.20.13	PIBL1212B040	9M		267	0.73	2/20/2013						2.2250				
FXTN 07-43	PIBD0713C438	9M	8.7500	278	0.76	3/3/2013	0.091000	3.5000	3:39:42 PM	3.5000		2.5000	3.5000	3.5000	3.5000	3.5000
TEBD 07-43	TEBD0713C438	9M	8.7500	278	0.76	3/3/2013										
TBILL 03.06.13	PIBL1212C058	9M		281	0.77	3/6/2013										
FXTN 05-66	PIBD0513C664	10M	6.6250	288	0.79	3/13/2013										
TEBD 05-66	TEBD0513C664	10M	6.6250	288	0.79	3/13/2013										
TBILL 03.20.13	PIBL1212C067	10M		295	0.81	3/20/2013						2.3000				
FXTN 10-31	PIBD1013C316	10M	12.7500	302	0.83	3/27/2013										
TEBD 10-31	TEBD1013C316	10M	12.7500	302	0.83	3/27/2013										
TBILL 04.17.13	PIBL1212D084	11M		323	0.88	4/17/2013						2.3750				
TBILL 05.02.13	PIBL1212E092	11M		338	0.93	5/2/2013	15.253178	2.2500	8:59:24 AM	2.2500		2.5750	2.2500	2.2500	2.2500	2.2500
FXTN 10-32	PIBD1013E320	1Y	11.7500	351	0.96	5/15/2013										
TBILL 05.15.13*	PIBL1212E109	1Y		351	0.96	5/15/2013	0.203000	2.6002	12:09:44 PM	2.6002	2.7000	2.6002	2.6002	2.6002	2.6002	2.6002
FXTN 07-44	PIBD0713F446	1.5Y	9.6250	396	1.08	6/29/2013										
TEBD 07-44	TEBD0713F446	1.5Y	9.6250	396	1.08	6/29/2013										
RTB 05-07	PIID0513G075	1.5Y	9.0000	428	1.17	7/31/2013						2.6250				
RTE 05-07	TEID0513G075	1.5Y	9.0000	428	1.17	7/31/2013										
FXTN 10-33	PIBD1013J337	1.5Y	11.0000	498	1.36	10/9/2013						2.6250				
FXTN 07-45	PIBD0713K457	1.5Y	7.1250	522	1.43	11/2/2013						2.6250				
FXTN 05-67	PIBD0514A673	2Y	6.2500	608	1.67	1/27/2014					2.8250	2.7500				
TEBD 05-67	TEBD0514A673	2Y	6.2500	608	1.67	1/27/2014										
FXTN 10-34 *	PIBD1014C341	2Y	12.3750	665	1.82	3/25/2014					3.0750					
TEBD 10-34	TEBD1014C341	2Y	12.3750	665	1.82	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	777	2.13	7/15/2014						3.0000				
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	777	2.13	7/15/2014										
RTB 05-08	PIID0514I080	2.5Y	6.2500	848	2.32	9/24/2014					4.3000	3.5500				

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FXTN 20-05	PIBD2023E054	11Y	11.8750	4017	11.01	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4164	11.41	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4388	12.02	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4451	12.19	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4549	12.46	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4703	12.88	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4892	13.40	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4892	13.40	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4932	13.51	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4932	13.51	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4983	13.65	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4983	13.65	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5257	14.40	10/20/2026	0.455000	5.9500	2:13:24 PM	5.9500		5.5000	5.9500	5.9500	5.9500	5.9500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5305	14.53	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5389	14.76	3/1/2027	26.665000	5.3760	3:21:10 PM	5.3940		5.3750	5.3760	5.4500	5.3760	5.3760
FXTN 20-14	PIBD2027I140	16Y	8.6250	5578	15.28	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5578	15.28	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6033	16.53	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6033	16.53	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6572	18.01	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6634	18.18	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6816	18.67	1/26/2031						5.9250				
TEBD 25-03	TEBD2531A032	19Y	11.2500	6816	18.67	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	6990	19.15	7/19/2031	3,152.250000	6.0225	2:53:04 PM	6.0207	6.1000	5.9501	6.0300	6.1000	6.0075	6.0225
FXTN 25-04	PIBD2531J042	20Y	9.3750	7068	19.36	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7188	19.69	2/2/2032	0.150000	6.0500	3:16:04 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RTB 20-01 *	PIID2032C014	20Y	5.8750	7216	19.77	3/1/2032	438.488030	6.0000	3:55:45 PM	5.9883	6.1000	5.9500	6.0200	6.0300	5.7500	6.0000
FXTN 25-05	PIBD2532K057	21Y	8.5000	7489	20.52	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7489	20.52	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8195	22.45	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8524	23.35	9/30/2035						6.2000				
FXTN 25-08	PIBD2535L086	24Y	8.1250	8601	23.56	12/16/2035	12.109000	6.3000	3:24:05 PM	6.3031			6.3250	6.3250	6.3000	6.3000
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8889	24.35	9/29/2036	321.400000	6.2000	10:39:27 AM	6.2249	6.5000		6.2500	6.2500	6.2000	6.2000