

GS Board Summary  
June 27, 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 07.04.12	PIBL0312D074	<1M		6	0.02	7/4/2012						2.2000				
TBILL 07.11.12	PIBL1211G145	<1M		13	0.04	7/11/2012						2.2000				
TBILL 07.25.12	PIBL1211G154	1M		27	0.07	7/25/2012						2.2000				
RTB 05-06	PIID0512H067	1M	7.1250	34	0.09	8/1/2012						2.2500				
RTE 05-06	TEID0512H067	1M	7.1250	34	0.09	8/1/2012										
TBILL 08.01.12*	PIBL0312E091	1M		34	0.09	8/1/2012	60.898000	2.2155	3:18:04 PM	2.2422	2.5500	2.2155	2.2000	2.2500	2.2000	2.2155
TBILL 08.08.12	PIBL1211H162	1M		41	0.11	8/8/2012						2.2000				
FXTN 07-40	PIBD0712H408	2M	11.3750	51	0.14	8/18/2012						2.2500				
TEBD 07-40	TEBD0712H408	2M	11.3750	51	0.14	8/18/2012										
TBILL 08.22.12	PIBL1211H171	2M		55	0.15	8/22/2012						2.2000				
TBILL 09.05.12	PIBL1211I189	2M		69	0.19	9/5/2012						2.2000				
ZCB 07-03	PIBZ0712I033	2M		72	0.20	9/8/2012										
TBILL 09.19.12*	PIBL1211I198	3M		83	0.23	9/19/2012					2.2000	2.2000				
RTB 03-07	PIID0312I070	3M	5.2500	88	0.24	9/24/2012	0.700000	3.2500	3:18:53 PM	3.2500		2.2500	3.2500	3.2500	3.2500	3.2500
FXTN 10-30	PIBD1012J302	4M	12.1250	111	0.30	10/17/2012										
TBILL 10.17.12	PIBL1211J213	4M		111	0.30	10/17/2012	0.026000	2.6250	11:44:28 AM	2.6250		2.2000	2.6250	2.6250	2.6250	2.6250
TBILL 10.31.12	PIBL1211K220	4M		125	0.34	10/31/2012	6.202000	2.2251	3:21:03 PM	2.2251		2.2251	2.2251	2.2251	2.2251	2.2251
FXTN 07-41	PIBD0712K413	5M	10.5000	142	0.39	11/17/2012										
TEBD 07-41	TEBD0712K413	5M	10.5000	142	0.39	11/17/2012										
TBILL 11.28.12	PIBL0612E012	5M		153	0.42	11/28/2012										
TBILL 12.26.12*	PIBL0612F039	6M		181	0.50	12/26/2012	0.802000	2.1500	9:13:59 AM	2.1500	2.3000	2.1500	2.1500	2.1500	2.1500	2.1500
FXTN 07-42	PIBD0713A421	7M	9.0000	191	0.52	1/5/2013										
FXTN 03-19	PIBD0313A199	7M	5.2500	193	0.53	1/7/2013						2.5000				
TBILL 01.09.13	PIBL1212A014	7M		195	0.53	1/9/2013						2.2500				
TBILL 02.06.13	PIBL1212B031	8M		223	0.61	2/6/2013						2.3000				
TBILL 02.20.13	PIBL1212B040	8M		237	0.65	2/20/2013						2.3500				
FXTN 07-43	PIBD0713C438	8M	8.7500	248	0.68	3/3/2013	100.000000	2.6000	2:50:37 PM	2.7499		2.5000	2.9000	2.9000	2.6000	2.6000
TEBD 07-43	TEBD0713C438	8M	8.7500	248	0.68	3/3/2013										
TBILL 03.06.13	PIBL1212C058	9M		251	0.69	3/6/2013										
FXTN 05-66	PIBD0513C664	9M	6.6250	258	0.71	3/13/2013										
TEBD 05-66	TEBD0513C664	9M	6.6250	258	0.71	3/13/2013										
TBILL 03.20.13	PIBL1212C067	9M		265	0.73	3/20/2013						2.4001				
FXTN 10-31	PIBD1013C316	9M	12.7500	272	0.75	3/27/2013										
TEBD 10-31	TEBD1013C316	9M	12.7500	272	0.75	3/27/2013										
TBILL 04.17.13	PIBL1212D084	10M		293	0.80	4/17/2013	22.727000	2.4500	9:55:51 AM	2.4500		2.4500	2.4500	2.4500	2.4500	2.4500
TBILL 05.02.13	PIBL1212E092	10M		308	0.84	5/2/2013	75.693878	2.4501	3:59:06 PM	2.4668		2.4501	2.4500	2.4750	2.4500	2.4501
FXTN 10-32	PIBD1013E320	11M	11.7500	321	0.88	5/15/2013						2.7500				
TBILL 05.15.13	PIBL1212E109	11M		321	0.88	5/15/2013	0.511000	2.4500	9:30:09 AM	2.4500		2.4502	2.4500	2.4500	2.4500	2.4500
TBILL 05.29.13	PIBL1212E118	11M		335	0.92	5/29/2013										
TBILL 06.26.13*	PIBL1212F135	1Y		363	0.99	6/26/2013					2.4750					
FXTN 07-44	PIBD0713F446	1Y	9.6250	366	1.00	6/29/2013										
TEBD 07-44	TEBD0713F446	1Y	9.6250	366	1.00	6/29/2013										
RTB 05-07	PIID0513G075	1.5Y	9.0000	398	1.09	7/31/2013	0.200000	3.0000	3:16:41 PM	3.0000		2.7500	3.0000	3.0000	3.0000	3.0000
RTE 05-07	TEID0513G075	1.5Y	9.0000	398	1.09	7/31/2013										
FXTN 10-33	PIBD1013J337	1.5Y	11.0000	468	1.28	10/9/2013						2.7500				
FXTN 07-45	PIBD0713K457	1.5Y	7.1250	492	1.35	11/2/2013						2.7500				
FXTN 05-67	PIBD0514A673	2Y	6.2500	578	1.58	1/27/2014					2.8500	2.8000				
TEBD 05-67	TEBD0514A673	2Y	6.2500	578	1.58	1/27/2014										
FXTN 10-34 *	PIBD1014C341	2Y	12.3750	635	1.74	3/25/2014					2.6500					
TEBD 10-34	TEBD1014C341	2Y	12.3750	635	1.74	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	747	2.05	7/15/2014						2.8000				
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	747	2.05	7/15/2014										
RTB 05-08	PIID0514I080	2.5Y	6.2500	818	2.24	9/24/2014	0.100000	4.4000	12:16:24 PM	4.4000	4.5000	3.4000	4.4000	4.4000	4.4000	4.4000



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FXTN 20-05	PIBD2023E054	11Y	11.8750	3987	10.92	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4134	11.33	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4358	11.94	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4421	12.11	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4519	12.38	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4673	12.80	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4862	13.32	10/20/2025	10.000000	5.5582	3:59:03 PM	5.5582			5.5582	5.5582	5.5582	5.5582
TEBD 20-11	TEBD2025J116	14Y	12.1250	4862	13.32	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4902	13.43	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4902	13.43	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4953	13.57	1/19/2026	10.000000	5.5746	3:56:50 PM	5.5746			5.5746	5.5746	5.5746	5.5746
TEBD 20-12	TEBD2026A122	14Y	10.2500	4953	13.57	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5227	14.32	10/20/2026	22.975000	5.5500	2:42:47 PM	5.6198	5.9000		5.9500	5.9500	5.5500	5.5500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5275	14.45	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5359	14.68	3/1/2027	50.000000	5.4400	10:33:47 AM	5.4400		5.3750	5.4400	5.4400	5.4400	5.4400
FXTN 20-14	PIBD2027I140	16Y	8.6250	5548	15.20	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5548	15.20	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6003	16.45	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6003	16.45	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6542	17.92	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6604	18.09	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6786	18.59	1/26/2031						5.9150				
TEBD 25-03	TEBD2531A032	19Y	11.2500	6786	18.59	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6960	19.07	7/19/2031	4,180.000000	5.9350	3:58:46 PM	5.9369	5.9750	5.9150	5.9325	5.9400	5.9300	5.9350
FXTN 25-04	PIBD2531J042	19Y	9.3750	7038	19.28	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7158	19.61	2/2/2032					6.0500					
RTB 20-01 *	PIID2032C014	20Y	5.8750	7186	19.69	3/1/2032	538.537041	5.9255	3:50:15 PM	5.9136	5.9500	5.9150	5.9250	6.1250	5.8000	5.9255
FXTN 25-05	PIBD2532K057	25Y	8.5000	7459	20.44	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7459	20.44	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8165	22.37	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8494	23.27	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8571	23.48	12/16/2035	404.436000	6.1750	4:05:47 PM	6.1878	6.1800		6.3000	6.3000	6.1750	6.1750
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8859	24.27	9/29/2036	8.000000	6.3000	3:01:38 PM	6.3000	6.3250		6.3000	6.3000	6.3000	6.3000