

GS Board Summary  
June 29, 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		2	0.01	7/4/2012						2.2000				
TBILL 07.11.12	PIBL1211G145	<1M		9	0.02	7/11/2012						2.2000				
TBILL 07.25.12	PIBL1211G154	<1M		23	0.06	7/25/2012						2.2000				
RTB 05-06	PIID0512H067	1M	7.1250	30	0.08	8/1/2012						2.2500				
RTE 05-06	TEID0512H067	1M	7.1250	30	0.08	8/1/2012										
TBILL 08.01.12	PIBL0312E091	1M		30	0.08	8/1/2012						2.2000				
TBILL 08.08.12*	PIBL1211H162	1M		37	0.10	8/8/2012	150.000000	2.2500	11:20:32 AM	2.2083	2.3750	2.2000	2.2000	2.2500	2.1750	2.2500
FXTN 07-40	PIBD0712H408	2M	11.3750	47	0.13	8/18/2012						2.2500				
TEBD 07-40	TEBD0712H408	2M	11.3750	47	0.13	8/18/2012										
TBILL 08.22.12	PIBL1211H171	2M		51	0.14	8/22/2012						2.2000				
TBILL 09.05.12	PIBL1211I189	2M		65	0.18	9/5/2012						2.2000				
ZCB 07-03	PIBZ0712I033	2M		68	0.19	9/8/2012										
TBILL 09.19.12	PIBL1211I198	2M		79	0.22	9/19/2012						2.2000				
RTB 03-07	PIID0312I070	2M	5.2500	84	0.23	9/24/2012	2.000000	2.9500	2:56:14 PM	2.9500			2.9500	2.9500	2.9500	2.9500
FXTN 10-30	PIBD1012J302	4M	12.1250	107	0.29	10/17/2012										
TBILL 10.17.12*	PIBL1211J213	3M		107	0.29	10/17/2012					2.1950	2.1500				
TBILL 10.31.12	PIBL1211K220	4M		121	0.33	10/31/2012	214.775135	2.2150	11:58:01 AM	2.2342		2.2250	2.2150	2.2500	2.2150	2.2150
FXTN 07-41	PIBD0712K413	5M	10.5000	138	0.38	11/17/2012										
TEBD 07-41	TEBD0712K413	5M	10.5000	138	0.38	11/17/2012										
TBILL 11.28.12	PIBL0612E012	5M		149	0.41	11/28/2012										
TBILL 12.26.12	PIBL0612F039	6M		177	0.48	12/26/2012	1,754.500000	2.2500	11:45:03 AM	2.2749		2.2500	2.2750	2.2750	2.2500	2.2500
FXTN 07-42	PIBD0713A421	6M	9.0000	187	0.51	1/5/2013										
FXTN 03-19	PIBD0313A199	6M	5.2500	189	0.52	1/7/2013										
TBILL 01.09.13*	PIBL1212A014	6M		191	0.52	1/9/2013					2.3000					
TBILL 02.06.13	PIBL1212B031	7M		219	0.60	2/6/2013						2.3000				
TBILL 02.20.13	PIBL1212B040	8M		233	0.64	2/20/2013						2.3000				
FXTN 07-43	PIBD0713C438	8M	8.7500	244	0.67	3/3/2013	100.000000	2.8500	9:38:57 AM	2.8500			2.8500	2.8500	2.8500	2.8500
TEBD 07-43	TEBD0713C438	8M	8.7500	244	0.67	3/3/2013										
TBILL 03.06.13	PIBL1212C058	8M		247	0.68	3/6/2013										
FXTN 05-66	PIBD0513C664	9M	6.6250	254	0.70	3/13/2013										
TEBD 05-66	TEBD0513C664	9M	6.6250	254	0.70	3/13/2013										
TBILL 03.20.13	PIBL1212C067	9M		261	0.72	3/20/2013						2.3750				
FXTN 10-31	PIBD1013C316	9M	12.7500	268	0.73	3/27/2013										
TEBD 10-31	TEBD1013C316	9M	12.7500	268	0.73	3/27/2013										
TBILL 04.17.13	PIBL1212D084	10M		289	0.79	4/17/2013						2.3750				
TBILL 05.02.13	PIBL1212E092	10M		304	0.83	5/2/2013						2.4250				
FXTN 10-32	PIBD1013E320	11M	11.7500	317	0.87	5/15/2013										
TBILL 05.15.13	PIBL1212E109	11M		317	0.87	5/15/2013						2.4350				
TBILL 05.29.13	PIBL1212E118	11M		331	0.91	5/29/2013										
TBILL 06.26.13*	PIBL1212F135	1Y		359	0.98	6/26/2013					2.4500					
FXTN 07-44	PIBD0713F446	1Y	9.6250	362	0.99	6/29/2013										
TEBD 07-44	TEBD0713F446	1Y	9.6250	362	0.99	6/29/2013										
RTB 05-07	PIID0513G075	1.5Y	9.0000	394	1.08	7/31/2013						2.7500				
RTE 05-07	TEID0513G075	1.5Y	9.0000	394	1.08	7/31/2013										
FXTN 10-33	PIBD1013J337	1.5Y	11.0000	464	1.27	10/9/2013										
FXTN 07-45	PIBD0713K457	1.5Y	7.1250	488	1.34	11/2/2013										
FXTN 05-67	PIBD0514A673	2Y	6.2500	574	1.57	1/27/2014	424.143552	3.0000	2:48:02 PM	2.9172	3.0500	2.7500	2.8500	3.0000	2.8000	3.0000
TEBD 05-67	TEBD0514A673	2Y	6.2500	574	1.57	1/27/2014										
FXTN 10-34 *	PIBD1014C341	2Y	12.3750	631	1.73	3/25/2014					2.9500					
TEBD 10-34	TEBD1014C341	2Y	12.3750	631	1.73	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	743	2.04	7/15/2014										
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	743	2.04	7/15/2014										
RTB 05-08	PIID0514I080	2.5Y	6.2500	814	2.23	9/24/2014					4.5000	3.4000				



GS Board Summary  
June 29, 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	11Y	11.8750	3983	10.91	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4130	11.32	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4354	11.93	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4417	12.10	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4515	12.37	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4669	12.79	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4858	13.31	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4858	13.31	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4898	13.42	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4898	13.42	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4949	13.56	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4949	13.56	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5223	14.31	10/20/2026	1.280000	5.7000	12:01:31 PM	5.7278	5.8900	5.4005	5.8999	5.8999	5.7000	5.7000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5271	14.44	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5355	14.67	3/1/2027	52.000000	5.4400	11:39:04 AM	5.4385		5.3500	5.4000	5.4400	5.4000	5.4400
FXTN 20-14	PIBD2027I140	16Y	8.6250	5544	15.19	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5544	15.19	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5999	16.44	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5999	16.44	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6538	17.91	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6600	18.08	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6782	18.58	1/26/2031	31.840000	5.9100	3:09:12 PM	5.9100		5.8950	5.9100	5.9100	5.9100	5.9100
TEBD 25-03	TEBD2531A032	19Y	11.2500	6782	18.58	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6956	19.06	7/19/2031	28,705.134000	5.8880	4:14:13 PM	5.8894	5.9150	5.8750	5.9050	5.9075	5.8800	5.8880
FXTN 25-04	PIBD2531J042	19Y	9.3750	7034	19.27	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7154	19.60	2/2/2032	41.500000	6.0750	2:57:33 PM	5.9376	5.9850		5.9200	6.0750	5.9200	6.0750
RTB 20-01 *	PIID2032C014	20Y	5.8750	7182	19.68	3/1/2032	1,849.247000	5.9400	3:58:22 PM	5.8951	5.9200	5.8801	5.9125	5.9800	5.8000	5.9400
FXTN 25-05	PIBD2532K057	25Y	8.5000	7455	20.42	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7455	20.42	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8161	22.36	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8490	23.26	9/30/2035						6.1000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	8567	23.47	12/16/2035	2,454.150000	6.1250	2:52:15 PM	6.1133	6.1450		6.1500	6.1500	6.1000	6.1250
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8855	24.26	9/29/2036	50.000000	6.2000	9:53:32 AM	6.2000	6.2150		6.2000	6.2000	6.2000	6.2000