GS Board Summary
August 17, 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 08.22.12	PIBL1211H171	1Y		0		8/22/2012										
TBILL 09.05.12	PIBL1211I189	<1M		14	0.04	9/5/2012										
ZCB 07-03	PIBZ0712I033	<1M		17	0.05	9/8/2012										
TBILL 09.19.12*	PIBL1211I198	1M		28	0.08	9/19/2012					2.0750					
RTB 03-07	PIID0312I070	1M	5.2500	33	0.09	9/24/2012	0.400000	2.5000	3:50:04 PM	2.5000			2.5000	2.5000	2.5000	2.5000
TBILL 10.10.12	PIBL0312G142	2M		49	0.13	10/10/2012										
FXTN 10-30	PIBD1012J302	2M	12.1250	56	0.15	10/17/2012										
TBILL 10.17.12	PIBL1211J213	2M		56	0.15	10/17/2012										
TBILL 10.24.12	PIBL0312G151	2M		63	0.17	10/24/2012						1.3500				
TBILL 10.31.12	PIBL1211K220	2M		70	0.19	10/31/2012										
TBILL 11.07.12	PIBL0312H169	2M		77	0.21	11/7/2012						1.3750				
FXTN 07-41	PIBD0712K413	3M	10.5000	87	0.24	11/17/2012										
TEBD 07-41	TEBD0712K413	3M	10.5000	87	0.24	11/17/2012										
TBILL 11.28.12*	PIBL0612E012	3M		98	0.27	11/28/2012					1.3950					
TBILL 12.26.12	PIBL0612F039	4M		126	0.35	12/26/2012										
FXTN 07-42	PIBD0713A421	5M	9.0000	136	0.37	1/5/2013										
FXTN 03-19	PIBD0313A199	5M	5.2500	138	0.38	1/7/2013	0.080000	2.6250	10:08:23 AM	2.6250			2.6250	2.6250	2.6250	2.6250
TBILL 01.09.13	PIBL1212A014	5M		140	0.38	1/9/2013										
TBILL 01.23.13	PIBL0612G047	5M		154	0.42	1/23/2013										
TBILL 02.06.13	PIBL1212B031	5M		168	0.46	2/6/2013										
TBILL 02.20.13*	PIBL1212B040	6M		182	0.50	2/20/2013					1.7500					
FXTN 07-43	PIBD0713C438	7M	8.7500	193	0.53	3/3/2013										
TEBD 07-43	TEBD0713C438	7M	8.7500	193	0.53	3/3/2013										
TBILL 03.06.13	PIBL1212C058	7M		196	0.54	3/6/2013										
FXTN 05-66	PIBD0513C664	7M	6.6250	203	0.56	3/13/2013										
TEBD 05-66	TEBD0513C664	7M	6.6250	203	0.56	3/13/2013										
TBILL 03.20.13	PIBL1212C067	7M		210	0.58	3/20/2013										
FXTN 10-31	PIBD1013C316	7M	12.7500	217	0.59	3/27/2013										
TEBD 10-31	TEBD1013C316	7M	12.7500	217	0.59	3/27/2013										
TBILL 04.17.13	PIBL1212D084	8M		238	0.65	4/17/2013										
TBILL 05.02.13	PIBL1212E092	9M		253	0.69	5/2/2013										
FXTN 10-32	PIBD1013E320	9M	11.7500	266	0.73	5/15/2013										
TBILL 05.15.13	PIBL1212E109	9M		266	0.73	5/15/2013										
TBILL 05.29.13	PIBL1212E118	9M		280	0.77	5/29/2013										
TBILL 06.26.13	PIBL1212F135	10M		308	0.84	6/26/2013										
FXTN 07-44	PIBD0713F446	10M	9.6250	311	0.85	6/29/2013										
TEBD 07-44	TEBD0713F446	10M	9.6250	311	0.85	6/29/2013										
TBILL 07.10.13	PIBL1212G143	11M		322	0.88	7/10/2013										
TBILL 07.24.13	PIBL1212G152	11M		336	0.92	7/24/2013	3.051000	2.2750	3:04:40 PM	2.2750		2.3000	2.2750	2.2750	2.2750	2.2750
RTB 05-07	PIID0513G075	11M	9.0000	343	0.94	7/31/2013	0.200000	3.2000	3:54:45 PM	3.2000		2.3500	3.2000	3.2000	3.2000	3.2000
RTE 05-07	TEID0513G075	11M	9.0000	343	0.94	7/31/2013										
TBILL 08.07.13*	PIBL1212H160	1Y		350	0.96	8/7/2013	101.166000	2.2850	3:00:36 PM	2.3122	2.3950	2.3000	2.2750	2.3500	2.2750	2.2850
FXTN 10-33	PIBD1013J337	1.5Y	11.0000	413	1.13	10/9/2013										
FXTN 07-45	PIBD0713K457	1.5Y	7.1250	437	1.20	11/2/2013										
FXTN 05-67	PIBD0514A673	1.5Y	6.2500	523	1.43	1/27/2014					4.0000					
TEBD 05-67	TEBD0514A673	1.5Y	6.2500	523	1.43	1/27/2014										
FXTN 10-34	PIBD1014C341	2Y	12.3750	580	1.59	3/25/2014					2.5350					
TEBD 10-34	TEBD1014C341	2Y	12.3750	580	1.59	3/25/2014										
FXTN 10-35 *	PIBD1014G356	2Y	12.7500	692	1.90	7/15/2014					2.7500					
TEBD 10-35	TEBD1014G356	2Y	12.7500	692	1.90	7/15/2014										
RTB 05-08	PIID0514I080	2.5Y	6.2500	763	2.09	9/24/2014	0.500000	3.5000	3:49:19 PM	3.5000		2.9000	3.5000	3.5000	3.5000	3.5000
FXTN 07-46	PIBD0714J466	2.5Y	6.5000	773	2.12	10/4/2014										
TEBD 07-46	TEBD0714J466	2.5Y	6.5000	773	2.12	10/4/2014										

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SPTB 10-03	SPTB1014J037	2.5Y	12.2500	783	2.15	10/14/2014										
FXTN 10-36	PIBD1015B367	3Y	12.3750	916	2.51	2/24/2015					3.5750					
TEBD 10-36	TEBD1015B367	3Y	12.3750	916	2.51	2/24/2015										
FXTN 05-68	PIBD0515E685	3Y	6.3750	994	2.72	5/13/2015	50.000000	3.7500	10:45:11 AM	3.7500		3.4000	3.7500	3.7500	3.7500	3.7500
FXTN 07-47	PIBD0715E477	3Y	8.3750	1003	2.75	5/22/2015										
TEBD 07-47	TEBD0715E477	3Y	8.3750	1003	2.75	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	1063	2.91	7/21/2015										
RTB 05-09 *	PIID0515H097	3Y	5.8750	1092	2.99	8/19/2015	50.000000	3.5850	10:53:40 AM	3.5850	3.7250		3.5850	3.5850	3.5850	3.5850
FXTN 10-37	PIBD1015H370	3.5Y	11.8750	1098	3.01	8/25/2015										
TEBD 10-37	TEBD1015H370	3.5Y	11.8750	1098	3.01	8/25/2015										
FXTN 05-69	PIBD0515K697	3.5Y	4.6250	1190	3.26	11/25/2015										
FXTN 10-38	PIBD1015L384	3.5Y	10.1250	1210	3.32	12/15/2015										
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1238	3.39	1/12/2016										
TEBD 10-39	TEBD1016A393	3.5Y	9.2500	1238	3.39	1/12/2016										
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1253	3.43	1/27/2016					4.3000	4.0000				
TEBD 07-48	TEBD0716A488	3.5Y	7.0000	1253	3.43	1/27/2016										
RTB 05-10	PIID0516C107	4Y	6.0000	1289	3.53	3/3/2016	8.000000	4.5000	12:06:11 PM	4.5625	4.2000		4.6000	4.6000	4.5000	4.5000
FXTN 10-40	PIBD1016C407	4Y	7.5000	1316	3.61	3/30/2016										
TEBD 10-40	TEBD1016C407	4Y	7.5000	1316	3.61	3/30/2016										
FXTN 10-41 *	PIBD1016D416	4Y	7.0000	1344	3.68	4/27/2016					4.3750					
FXTN 10-42	PIBD1016I420	4.5Y	9.1250	1474	4.04	9/4/2016	700.000000	4.3250	11:37:34 AM	4.3221	4.3750	4.2500	4.3250	4.3250	4.3150	4.3250
TEBD 10-42	TEBD1016I420	4.5Y	9.1250	1474	4.04	9/4/2016										
RTB 07-01	PIID0716I018	4.5Y	7.0000	1494	4.09	9/24/2016										
FXTN 10-43	PIBD1016K436	4.5Y	6.2500	1547	4.24	11/16/2016										
FXTN 07-49	PIBD0717C493	5Y	7.0000	1682	4.61	3/31/2017										
FXTN 20-01	PIBD2017D011	5Y	14.3750	1706	4.67	4/24/2017										
FXTN 05-70	PIBD0517G705	5Y	4.6250	1778	4.87	7/5/2017	400.000000	4.4500	8:45:34 AM	4.4500	4.5500		4.4500	4.4500	4.4500	4.4500
RTB 07-02	PIID0717H026	5Y	6.6250	1823	4.99	8/19/2017	0.500000	4.3630	9:40:18 AM	4.3630			4.3630	4.3630	4.3630	4.3630
FXTN 10-44 *	PIBD1017H447	5Y	7.7500	1827	5.01	8/23/2017					4.7250					
TEBD 10-44	TEBD1017H447	5Y	7.7500	1827	5.01	8/23/2017										
FXTN 07-50	PIBD0717J502	5.5Y	5.3750	1893	5.19	10/28/2017										
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1988	5.45	1/31/2018	23.600000	4.5775	10:26:49 AM	4.5564			4.5500	4.5775	4.5500	4.5775
TEBD 10-45	TEBD1018A451	5.5Y	5.8750	1988	5.45	1/31/2018										
FXTN 07-51	PIBD0718H511	6Y	5.0000	2187	5.99	8/18/2018	600.000000	4.5850	2:48:27 PM	4.5925			4.6000	4.6000	4.5850	4.5850
FXTN 10-47	PIBD1018K478	6.5Y	8.8750	2281	6.25	11/20/2018	35.000000	4.7250	11:48:06 AM	4.7250			4.7250	4.7250	4.7250	4.7250
TEBD 10-47	TEBD1018K478	6.5Y	8.8750	2281	6.25	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2372	6.50	2/19/2019										
TEBD 10-48	TEBD1019B485	6.5Y	7.8750	2372	6.50	2/19/2019										
FXTN 07-53	PIBD0719D531	7Y	5.0000	2438	6.68	4/26/2019										
FXTN 07-54 *	PIBD0719G547	7Y	4.7500	2522	6.91	7/19/2019	7,548.700000	4.7200	3:13:07 PM	4.7062	4.7500		4.6850	4.7200	4.6850	4.7200
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2736	7.50	2/18/2020										
RTB 10-01	PIID1020H015	8Y	7.2500	2919	8.00	8/19/2020	4.000000	4.8250	3:37:28 PM	4.8250			4.8250	4.8250	4.8250	4.8250
FXTN 10-51	PIBD1020I510	8.5Y	6.1250	2947	8.07	9/16/2020										
FXTN 10-52	PIBD1020L525	8.5Y	5.8750	3038	8.32	12/16/2020	110.000000	4.8750	10:21:18 AM	4.8750		4.8000	4.8750	4.8750	4.8750	4.8750
RTB 10-02	PIID1021C027	9Y	7.3750	3115	8.53	3/3/2021						4.8350				
FXTN 10-53	PIBD1021D531	9Y	6.5000	3171	8.69	4/28/2021	3,000.000000	4.8600	3:57:36 PM	4.8600			4.8600	4.8600	4.8600	4.8600
RTB 10-03	PIID1021J039	9.5Y	5.7500	3346	9.17	10/20/2021	494.070000	4.9500	3:15:10 PM	4.8588	5.0000		4.9500	5.0000	4.8350	4.9500
FXTN 10-55	PIBD1021K551	9.5Y	5.7500	3381	9.26	11/24/2021										
FXTN 10-54	PIBD1022G545	9.5Y	6.3750	3437	9.42	1/19/2022	820.000000	4.8600	3:49:43 PM	4.8658			4.8500	4.8700	4.8500	4.8600
FXTN 20-02	PIBD2022C021	10Y	15.0000	3491	9.56	3/14/2022										
FXTN 10-56 *	PIBD1022H562	10Y	4.8750	3632	9.95	8/2/2022	1,500.000000	4.8700	11:41:52 AM	4.8633	4.8850		4.8600	4.8700	4.8600	4.8700
FXTN 20-03	PIBD2022J033	10.5Y	12.7500	3708	10.16	10/17/2022										
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3834	10.50	2/20/2023										

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TEBD 20-04	TEBD2023B048	10.5Y	13.0000	3834	10.50	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	3932	10.77	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4079	11.18	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4303	11.79	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4366	11.96	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4464	12.23	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4618	12.65	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4807	13.17	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4807	13.17	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4847	13.28	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4847	13.28	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4898	13.42	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4898	13.42	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5172	14.17	10/20/2026	8.627000	5.2500	3:36:32 PM	5.3179			5.4750	5.4750	5.2500	5.2500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5220	14.30	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5304	14.53	3/1/2027	14.095000	5.2500	3:36:00 PM	5.2985			5.3500	5.5000	5.2500	5.2500
FXTN 20-14	PIBD2027I140	16Y	8.6250	5493	15.05	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5493	15.05	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5948	16.30	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5948	16.30	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6487	17.77	5/27/2030	1.450000	5.7250	3:46:42 PM	5.7250		5.6000	5.7250	5.7250	5.7250	5.7250
FXTN 25-02	PIBD2530G029	18Y	12.5000	6549	17.94	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6731	18.44	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6731	18.44	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6905	18.92	7/19/2031	1,107.500000	5.6750	4:14:45 PM	5.6723	5.7000	5.6000	5.6650	5.6850	5.6300	5.6750
FXTN 25-04	PIBD2531J042	19Y	9.3750	6983	19.13	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7103	19.46	2/2/2032	38.800000	5.7150	11:31:50 AM	5.7314			5.7250	5.7500	5.7150	5.7150
RTB 20-01 *	PIID2032C014	20Y	5.8750	7131	19.54	3/1/2032	647.455000	5.7200	4:09:28 PM	5.7105	5.7247	5.6852	5.5400	5.8720	5.5400	5.7200
FXTN 25-05	PIBD2532K057	25Y	8.5000	7404	20.28	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7404	20.28	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8110	22.22	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8439	23.12	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8516	23.33	12/16/2035	283.000000	5.7050	11:14:14 AM	5.7167	5.8750	5.6750	5.7300	5.7300	5.7050	5.7050
FXTN 25-09	PIBD2536I097	25Y	7.6250	8804	24.12	9/29/2036	1.000000	5.7750	9:31:58 AM	5.7750			5.7750	5.7750	5.7750	5.7750
FXTN 25-10 *	PIBD2537H103	25Y	5.7500	9125	25.00	8/16/2037	263.116000	5.7250	3:53:00 PM	5.7257	5.7750	5.7300	5.7300	5.7500	5.7000	5.7250