

GS Board Summary
October 22, 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 10.24.12	PIBL0312G151	<1M		1		10/24/2012						0.6250				
TBILL 10.31.12	PIBL1211K220	<1M		8	0.02	10/31/2012	17.093000	0.6250	9:01:59 AM	0.6250		0.6250	0.6250	0.6250	0.6250	0.6250
TBILL 11.07.12	PIBL0312H169	<1M		15	0.04	11/7/2012										
FXTN 07-41	PIBD0712K413	<1M	10.5000	25	0.07	11/17/2012										
TEBD 07-41	TEBD0712K413	<1M	10.5000	25	0.07	11/17/2012										
TBILL 11.21.12	PIBL0312H178	1M		29	0.08	11/21/2012	9.174000	0.6250	9:01:43 AM	0.6250			0.6250	0.6250	0.6250	0.6250
TBILL 11.28.12*	PIBL0612E012	1M		36	0.10	11/28/2012					1.0500					
TBILL 12.05.12	PIBL0312I186	1M		43	0.12	12/5/2012										
TBILL 12.19.12	PIBL0312I195	2M		57	0.16	12/19/2012										
TBILL 12.26.12	PIBL0612F039	2M		64	0.18	12/26/2012						0.6000				
TBILL 01.02.13	PIBL0312J201	2M		71	0.19	1/2/2013										
FXTN 07-42	PIBD0713A421	2M	9.0000	74	0.20	1/5/2013										
FXTN 03-19	PIBD0313A199	2M	5.2500	76	0.21	1/7/2013						0.7500				
TBILL 01.09.13	PIBL1212A014	2M		78	0.21	1/9/2013						0.6000				
TBILL 01.23.13*	PIBL0612G047	3M		92	0.25	1/23/2013					0.6950	0.6000				
TBILL 02.06.13	PIBL1212B031	4M		106	0.29	2/6/2013	104.605000	0.6000	11:49:10 AM	0.6000			0.6000	0.6000	0.6000	0.6000
TBILL 02.20.13	PIBL1212B040	4M		120	0.33	2/20/2013	100.000000	0.6000	11:49:51 AM	0.6000			0.6000	0.6000	0.6000	0.6000
FXTN 07-43	PIBD0713C438	5M	8.7500	131	0.36	3/3/2013	5.399500	1.4500	10:27:39 AM	1.4500			1.4500	1.4500	1.4500	1.4500
TEBD 07-43	TEBD0713C438	5M	8.7500	131	0.36	3/3/2013										
TBILL 03.06.13	PIBL1212C058	5M		134	0.37	3/6/2013						0.6150				
FXTN 05-66	PIBD0513C664	5M	6.6250	141	0.39	3/13/2013										
TEBD 05-66	TEBD0513C664	5M	6.6250	141	0.39	3/13/2013										
TBILL 03.20.13	PIBL1212C067	5M		148	0.41	3/20/2013										
FXTN 10-31	PIBD1013C316	5M	12.7500	155	0.42	3/27/2013										
TEBD 10-31	TEBD1013C316	5M	12.7500	155	0.42	3/27/2013										
TBILL 04.03.13	PIBL0612J053	5M		162	0.44	4/3/2013						0.7500				
TBILL 04.17.13*	PIBL1212D084	6M		176	0.48	4/17/2013					1.0000					
TBILL 05.02.13	PIBL1212E092	7M		191	0.52	5/2/2013						0.8750				
FXTN 10-32	PIBD1013E320	7M	11.7500	204	0.56	5/15/2013										
TBILL 05.15.13	PIBL1212E109	7M		204	0.56	5/15/2013						0.9000				
TBILL 05.29.13	PIBL1212E118	7M		218	0.60	5/29/2013										
TBILL 06.26.13	PIBL1212F135	8M		246	0.67	6/26/2013										
FXTN 07-44	PIBD0713F446	8M	9.6250	249	0.68	6/29/2013										
TEBD 07-44	TEBD0713F446	8M	9.6250	249	0.68	6/29/2013										
TBILL 07.10.13	PIBL1212G143	9M		260	0.71	7/10/2013						0.9500				
TBILL 07.24.13	PIBL1212G152	9M		274	0.75	7/24/2013						1.0000				
RTB 05-07	PIID0513G075	9M	9.0000	281	0.77	7/31/2013	1.500000	1.5000	2:34:07 PM	2.8289			3.5000	3.5000	1.5000	1.5000
RTE 05-07	TEID0513G075	9M	9.0000	281	0.77	7/31/2013										
TBILL 08.07.13	PIBL1212H160	10M		288	0.79	8/7/2013	0.500000	1.5000	3:44:33 PM	1.5000		1.0000	1.5000	1.5000	1.5000	1.5000
TBILL 08.22.13	PIBL1212H179	10M		303	0.83	8/22/2013						1.1250				
TBILL 09.04.13	PIBL1212I187	11M		316	0.87	9/4/2013						1.1250				
TBILL 09.18.13	PIBL1212I196	11M		330	0.90	9/18/2013										
TBILL 10.02.13*	PIBL1212J202	1Y		344	0.94	10/2/2013					1.3250	1.2250				
FXTN 10-33	PIBD1013J337	1Y	11.0000	351	0.96	10/9/2013										
FXTN 07-45	PIBD0713K457	1.5Y	7.1250	375	1.03	11/2/2013						1.6250				
FXTN 05-67	PIBD0514A673	1.5Y	6.2500	461	1.26	1/27/2014	500.000000	1.7500	3:44:59 PM	1.7500	3.0000	1.7500	1.7500	1.7500	1.7500	1.7500
TEBD 05-67	TEBD0514A673	1.5Y	6.2500	461	1.26	1/27/2014										
FXTN 10-34	PIBD1014C341	1.5Y	12.3750	518	1.42	3/25/2014										
TEBD 10-34	TEBD1014C341	1.5Y	12.3750	518	1.42	3/25/2014										
FXTN 10-35	PIBD1014G356	2Y	12.7500	630	1.73	7/15/2014					2.6500	2.1250				
TEBD 10-35	TEBD1014G356	2Y	12.7500	630	1.73	7/15/2014										
RTB 05-08	PIID0514I080	2Y	6.2500	701	1.92	9/24/2014	31.101248	2.6250	11:48:12 AM	2.6250		2.3750	2.6250	2.6250	2.6250	2.6250
FXTN 07-46	PIBD0714J466	2Y	6.5000	711	1.95	10/4/2014	10.000000	3.2000	10:26:33 AM	3.2000			3.2000	3.2000	3.2000	3.2000

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TEBD 07-46	TEBD0714J466	2Y	6.5000	711	1.95	10/4/2014										
SPTB 10-03 *	SPTB1014J037	2Y	12.2500	721	1.98	10/14/2014					2.8500					
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	854	2.34	2/24/2015						3.0000				
TEBD 10-36	TEBD1015B367	2.5Y	12.3750	854	2.34	2/24/2015										
FXTN 05-68	PIBD0515E685	3Y	6.3750	932	2.55	5/13/2015					3.6000	3.2500				
FXTN 07-47	PIBD0715E477	3Y	8.3750	941	2.58	5/22/2015						3.3500				
TEBD 07-47	TEBD0715E477	3Y	8.3750	941	2.58	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	1001	2.74	7/21/2015	5.000000	3.3750	2:00:55 PM	3.3750		3.3750	3.3750	3.3750	3.3750	3.3750
RTB 05-09	PIID0515H097	3Y	5.8750	1030	2.82	8/19/2015	7.250000	4.0500	3:43:26 PM	4.1411	4.1900	3.5000	4.2000	4.2000	4.0500	4.0500
FXTN 10-37 *	PIBD1015H370	3Y	11.8750	1036	2.84	8/25/2015					3.8500					
TEBD 10-37	TEBD1015H370	3Y	11.8750	1036	2.84	8/25/2015										
FXTN 05-69	PIBD0515K697	3.5Y	4.6250	1128	3.09	11/25/2015						3.6250				
FXTN 10-38	PIBD1015L384	3.5Y	10.1250	1148	3.15	12/15/2015										
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1176	3.22	1/12/2016						3.6250				
TEBD 10-39	TEBD1016A393	3.5Y	9.2500	1176	3.22	1/12/2016										
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1191	3.26	1/27/2016	1,980.500000	3.8990	3:40:46 PM	3.8996	4.2000	3.7250	3.9000	4.2000	3.8990	3.8990
TEBD 07-48	TEBD0716A488	3.5Y	7.0000	1191	3.26	1/27/2016										
RTB 05-10	PIID0516C107	3.5Y	6.0000	1227	3.36	3/3/2016	5.000000	4.3000	3:44:14 PM	4.1446	4.3000	3.8751	4.0500	4.3000	4.0500	4.3000
FXTN 10-40	PIBD1016C407	3.5Y	7.5000	1254	3.44	3/30/2016										
TEBD 10-40	TEBD1016C407	3.5Y	7.5000	1254	3.44	3/30/2016										
FXTN 10-41	PIBD1016D416	4Y	7.0000	1282	3.51	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1412	3.87	9/4/2016					4.2500	4.1250				
TEBD 10-42	TEBD1016I420	4Y	9.1250	1412	3.87	9/4/2016										
RTB 07-01 *	PIID0716I018	4Y	7.0000	1432	3.92	9/24/2016	0.233000	4.3950	10:03:02 AM	4.3950	4.3750	4.1750	4.3950	4.3950	4.3950	4.3950
FXTN 10-43	PIBD1016K436	4.5Y	6.2500	1485	4.07	11/16/2016										
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1620	4.44	3/31/2017	1.000000	4.6500	11:50:07 AM	4.6500	4.7500		4.6500	4.6500	4.6500	4.6500
FXTN 20-01	PIBD2017D011	5Y	14.3750	1644	4.50	4/24/2017										
FXTN 05-70	PIBD0517G705	5Y	4.6250	1716	4.70	7/5/2017					4.3000	4.2000				
RTB 07-02	PIID0717H026	5Y	6.6250	1761	4.82	8/19/2017						4.2500				
FXTN 10-44 *	PIBD1017H447	5Y	7.7500	1765	4.84	8/23/2017	1,480.000000	4.3990	3:40:57 PM	4.3995	4.5500		4.4000	4.4000	4.3990	4.3990
TEBD 10-44	TEBD1017H447	5Y	7.7500	1765	4.84	8/23/2017										
FXTN 07-50	PIBD0717J502	5.5Y	5.3750	1831	5.02	10/28/2017										
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1926	5.28	1/31/2018										
TEBD 10-45	TEBD1018A451	5.5Y	5.8750	1926	5.28	1/31/2018										
FXTN 07-51	PIBD0718H511	6Y	5.0000	2125	5.82	8/18/2018	14,799.900000	4.4240	3:40:09 PM	4.4245			4.4250	4.4250	4.3000	4.4240
FXTN 10-47	PIBD1018K478	6.5Y	8.8750	2219	6.08	11/20/2018										
TEBD 10-47	TEBD1018K478	6.5Y	8.8750	2219	6.08	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2310	6.33	2/19/2019										
TEBD 10-48	TEBD1019B485	6.5Y	7.8750	2310	6.33	2/19/2019										
FXTN 07-53	PIBD0719D531	7Y	5.0000	2376	6.51	4/26/2019					4.7500					
FXTN 07-54	PIBD0719G547	7Y	4.7500	2460	6.74	7/19/2019					4.6150	4.5750				
FXTN 07-55 *	PIBD0719H555	7Y	4.7500	2502	6.85	8/30/2019					4.5750					
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2674	7.33	2/18/2020					4.8500					
RTB 10-01	PIID1020H015	8Y	7.2500	2857	7.83	8/19/2020	1.000000	4.7500	11:15:30 AM	4.7500	4.8500	4.5750	4.7500	4.7500	4.7500	4.7500
FXTN 10-51	PIBD1020I510	8Y	6.1250	2885	7.90	9/16/2020					4.8750	4.5750				
FXTN 10-52	PIBD1020L525	8.5Y	5.8750	2976	8.15	12/16/2020	121.058900	4.7500	3:20:42 PM	4.6937	4.8000	4.6000	4.8750	4.8750	4.6500	4.7500
RTB 10-02	PIID1021C027	8.5Y	7.3750	3053	8.36	3/3/2021	630.000000	4.6750	3:04:08 PM	4.6881	4.8750		4.7000	4.7000	4.6750	4.6750
FXTN 10-53	PIBD1021D531	9Y	6.5000	3109	8.52	4/28/2021					4.8750					
RTB 10-03	PIID1021J039	9Y	5.7500	3284	9.00	10/20/2021	4,607.200000	4.7500	3:50:08 PM	4.7246	4.8750	4.6500	4.7250	4.8750	4.7240	4.7500
FXTN 10-55	PIBD1021K551	9.5Y	5.7500	3319	9.09	11/24/2021	110.500000	4.6950	4:00:54 PM	4.7006	4.8750	4.6500	4.7500	4.8250	4.6950	4.6950
FXTN 10-54	PIBD1022G545	9.5Y	6.3750	3375	9.25	1/19/2022	50.000000	4.6800	3:39:24 PM	4.6800	4.8750		4.6800	4.6800	4.6800	4.6800
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3429	9.39	3/14/2022										
FXTN 10-56	PIBD1022H562	10Y	4.8750	3570	9.78	8/2/2022	3,200.000000	4.7240	3:41:08 PM	4.7245	4.8750		4.7250	4.7250	4.7240	4.7240

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FXTN 10-57	PIBD10221570	10Y	4.7500	3612	9.90	9/13/2022					4.7000					
FXTN 20-03 *	PIBD2022J033	10Y	12.7500	3646	9.99	10/17/2022					5.0000					
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3772	10.33	2/20/2023										
TEBD 20-04	TEBD2023B048	10.5Y	13.0000	3772	10.33	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	3870	10.60	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	4017	11.01	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4241	11.62	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4304	11.79	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4402	12.06	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4556	12.48	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4745	13.00	10/20/2025										
TEBD 20-11	TEBD2025J116	13Y	12.1250	4745	13.00	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4785	13.11	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4785	13.11	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4836	13.25	1/19/2026	40.000000	5.1500	11:37:02 AM	5.0972			5.0000	5.1500	5.0000	5.1500
TEBD 20-12	TEBD2026A122	14Y	10.2500	4836	13.25	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	5110	14.00	10/20/2026	1,050.765000	5.2650	3:57:29 PM	5.2676	5.3750		5.3500	5.4997	5.2550	5.2650
FXTN 20-13	PIBD2026L139	15Y	8.0000	5158	14.13	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5242	14.36	3/1/2027	45.300000	5.3750	3:47:43 PM	5.3742	5.5000	5.2000	5.3750	5.3750	5.2600	5.3750
FXTN 20-14	PIBD2027I140	15Y	8.6250	5431	14.88	9/6/2027										
TEBD 20-14	TEBD2027I140	15Y	8.6250	5431	14.88	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5886	16.13	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5886	16.13	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6425	17.60	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6487	17.77	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6669	18.27	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6669	18.27	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6843	18.75	7/19/2031	5,708.055000	5.6500	4:14:45 PM	5.6552	5.6999	5.6000	5.7000	5.7000	5.6475	5.6500
FXTN 25-04	PIBD2531J042	19Y	9.3750	6921	18.96	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7041	19.29	2/2/2032	71.600000	5.8000	3:41:14 PM	5.8042		5.7000	5.8250	5.8500	5.8000	5.8000
RTB 20-01	PIID2032C014	19Y	5.8750	7069	19.37	3/1/2032	3,373.562630	5.7200	4:11:36 PM	5.7257	5.7405	5.6950	5.7350	5.8300	5.6550	5.7200
FXTN 20-19 *	PIBD2032I195	20Y	5.7500	7279	19.94	9/27/2032					5.7250					
FXTN 25-05	PIBD2532K057	25Y	8.5000	7342	20.12	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7342	20.12	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8048	22.05	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8377	22.95	9/30/2035	0.500000	6.1000	10:46:18 AM	6.1000			6.1000	6.1000	6.1000	6.1000
FXTN 25-08	PIBD2535L086	25Y	8.1250	8454	23.16	12/16/2035	4.921000	5.9500	10:32:24 AM	5.9500	5.9400	5.8000	5.9500	5.9500	5.9500	5.9500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8742	23.95	9/29/2036	5.000000	5.8250	2:34:36 PM	5.8250		5.8000	5.8250	5.8250	5.8250	5.8250
FXTN 25-10 *	PIBD2537H103	25Y	5.7500	9063	24.83	8/16/2037	25.000000	5.7600	2:24:34 PM	5.7560	6.0250		5.7600	5.7600	5.7500	5.7600