

GS Board Summary
October 08, 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 10.10.12	PIBL0312G142	<1M		1		10/10/2012										
FXTN 10-30	PIBD1012J302	<1M	12.1250	8	0.02	10/17/2012										
TBILL 10.17.12	PIBL1211J213	<1M		8	0.02	10/17/2012						0.6250				
TBILL 10.24.12	PIBL0312G151	<1M		15	0.04	10/24/2012						0.6250				
TBILL 10.31.12	PIBL1211K220	<1M		22	0.06	10/31/2012						0.6250				
TBILL 11.07.12	PIBL0312H169	1M		29	0.08	11/7/2012										
FXTN 07-41	PIBD0712K413	1M	10.5000	39	0.11	11/17/2012										
TEBD 07-41	TEBD0712K413	1M	10.5000	39	0.11	11/17/2012										
TBILL 11.21.12*	PIBL0312H178	1M		43	0.12	11/21/2012					1.0500					
TBILL 11.28.12	PIBL0612E012	2M		50	0.14	11/28/2012										
TBILL 12.05.12	PIBL0312I186	2M		57	0.16	12/5/2012										
TBILL 12.19.12	PIBL0312I195	2M		71	0.19	12/19/2012										
TBILL 12.26.12	PIBL0612F039	2M		78	0.21	12/26/2012						0.6250				
TBILL 01.02.13	PIBL0312J201	3M		85	0.23	1/2/2013						0.6650				
FXTN 07-42	PIBD0713A421	3M	9.0000	88	0.24	1/5/2013										
FXTN 03-19	PIBD0313A199	3M	5.2500	90	0.25	1/7/2013						0.6500				
TBILL 01.09.13*	PIBL1212A014	3M		92	0.25	1/9/2013					0.8450	0.6251				
TBILL 01.23.13	PIBL0612G047	4M		106	0.29	1/23/2013						0.6250				
TBILL 02.06.13	PIBL1212B031	4M		120	0.33	2/6/2013										
TBILL 02.20.13	PIBL1212B040	5M		134	0.37	2/20/2013										
FXTN 07-43	PIBD0713C438	5M	8.7500	145	0.40	3/3/2013	9.373000	1.1500	11:32:51 AM	1.4573			1.4900	1.4900	1.1500	1.1500
TEBD 07-43	TEBD0713C438	5M	8.7500	145	0.40	3/3/2013										
TBILL 03.06.13	PIBL1212C058	5M		148	0.41	3/6/2013										
FXTN 05-66	PIBD0513C664	5M	6.6250	155	0.42	3/13/2013										
TEBD 05-66	TEBD0513C664	5M	6.6250	155	0.42	3/13/2013										
TBILL 03.20.13	PIBL1212C067	5M		162	0.44	3/20/2013	65.000000	1.0000	11:24:06 AM	1.0000			1.0000	1.0000	1.0000	1.0000
FXTN 10-31	PIBD1013C316	5M	12.7500	169	0.46	3/27/2013										
TEBD 10-31	TEBD1013C316	5M	12.7500	169	0.46	3/27/2013										
TBILL 04.03.13	PIBL0612J053	6M		176	0.48	4/3/2013	1,011.530000	1.0000	2:11:57 PM	1.0000		0.9500	1.0000	1.0000	1.0000	1.0000
TBILL 04.17.13*	PIBL1212D084	6M		190	0.52	4/17/2013					1.0600					
TBILL 05.02.13	PIBL1212E092	7M		205	0.56	5/2/2013										
FXTN 10-32	PIBD1013E320	7M	11.7500	218	0.60	5/15/2013	0.150000	1.8000	2:18:04 PM	1.8000		0.8750	1.8000	1.8000	1.8000	1.8000
TBILL 05.15.13	PIBL1212E109	7M		218	0.60	5/15/2013						1.1250				
TBILL 05.29.13	PIBL1212E118	8M		232	0.64	5/29/2013										
TBILL 06.26.13	PIBL1212F135	9M		260	0.71	6/26/2013										
FXTN 07-44	PIBD0713F446	9M	9.6250	263	0.72	6/29/2013										
TEBD 07-44	TEBD0713F446	9M	9.6250	263	0.72	6/29/2013										
TBILL 07.10.13	PIBL1212G143	9M		274	0.75	7/10/2013						1.2450				
TBILL 07.24.13	PIBL1212G152	10M		288	0.79	7/24/2013						1.2501				
RTB 05-07	PIID0513G075	10M	9.0000	295	0.81	7/31/2013	0.300000	1.5000	2:17:01 PM	1.5000		1.1250	1.5000	1.5000	1.5000	1.5000
RTE 05-07	TEID0513G075	10M	9.0000	295	0.81	7/31/2013										
TBILL 08.07.13	PIBL1212H160	10M		302	0.83	8/7/2013						1.2751				
TBILL 08.22.13	PIBL1212H179	11M		317	0.87	8/22/2013						1.3150				
TBILL 09.04.13	PIBL1212I187	11M		330	0.90	9/4/2013						1.3100				
TBILL 09.18.13	PIBL1212I196	1Y		344	0.94	9/18/2013						1.3150				
TBILL 10.02.13*	PIBL1212J202	1Y		358	0.98	10/2/2013					1.3850	1.3305				
FXTN 10-33	PIBD1013J337	1Y	11.0000	365	1.00	10/9/2013										
FXTN 07-45	PIBD0713K457	1.5Y	7.1250	389	1.07	11/2/2013										
FXTN 05-67	PIBD0514A673	1.5Y	6.2500	475	1.30	1/27/2014					3.0000	1.5000				
TEBD 05-67	TEBD0514A673	1.5Y	6.2500	475	1.30	1/27/2014										
FXTN 10-34	PIBD1014C341	1.5Y	12.3750	532	1.46	3/25/2014										
TEBD 10-34	TEBD1014C341	1.5Y	12.3750	532	1.46	3/25/2014										
FXTN 10-35	PIBD1014G356	2Y	12.7500	644	1.76	7/15/2014					2.3850	1.5250				

GS Board Summary
October 08, 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
TEBD 10-35	TEBD1014G356	2Y	12.7500	644	1.76	7/15/2014										
RTB 05-08	PIID0514I080	2Y	6.2500	715	1.96	9/24/2014	0.340000	3.5000	3:26:05 PM	3.5000		1.7500	3.5000	3.5000	3.5000	3.5000
FXTN 07-46 *	PIBD0714J466	2Y	6.5000	725	1.99	10/4/2014					2.6000					
TEBD 07-46	TEBD0714J466	2Y	6.5000	725	1.99	10/4/2014										
SPTB 10-03	SPTB1014J037	2.5Y	12.2500	735	2.01	10/14/2014										
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	868	2.38	2/24/2015						2.0000				
TEBD 10-36	TEBD1015B367	2.5Y	12.3750	868	2.38	2/24/2015										
FXTN 05-68	PIBD0515E685	3Y	6.3750	946	2.59	5/13/2015	306.320000	3.5000	11:45:16 AM	3.5000	3.6750	2.1250	3.5000	3.5000	3.5000	3.5000
FXTN 07-47	PIBD0715E477	3Y	8.3750	955	2.62	5/22/2015	19.311000	3.5500	11:42:50 AM	3.5500		2.1500	3.5500	3.5500	3.5500	3.5500
TEBD 07-47	TEBD0715E477	3Y	8.3750	955	2.62	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	1015	2.78	7/21/2015						2.1750				
RTB 05-09	PIID0515H097	3Y	5.8750	1044	2.86	8/19/2015	572.677000	3.8500	2:51:30 PM	3.8220		2.2500	4.2000	4.2000	3.7150	3.8500
FXTN 10-37 *	PIBD1015H370	3Y	11.8750	1050	2.88	8/25/2015					3.8500					
TEBD 10-37	TEBD1015H370	3Y	11.8750	1050	2.88	8/25/2015										
FXTN 05-69	PIBD0515K697	3.5Y	4.6250	1142	3.13	11/25/2015	334.190000	3.7500	11:20:43 AM	3.7500		2.3750	3.7500	3.7500	3.7500	3.7500
FXTN 10-38	PIBD1015L384	3.5Y	10.1250	1162	3.18	12/15/2015										
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1190	3.26	1/12/2016						2.5000				
TEBD 10-39	TEBD1016A393	3.5Y	9.2500	1190	3.26	1/12/2016										
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1205	3.30	1/27/2016					4.2500	3.5000				
TEBD 07-48	TEBD0716A488	3.5Y	7.0000	1205	3.30	1/27/2016										
RTB 05-10	PIID0516C107	3.5Y	6.0000	1241	3.40	3/3/2016	10.900000	4.0000	3:51:28 PM	4.2700	4.3000	3.7802	4.3000	4.3000	4.0000	4.0000
FXTN 10-40	PIBD1016C407	3.5Y	7.5000	1268	3.47	3/30/2016										
TEBD 10-40	TEBD1016C407	3.5Y	7.5000	1268	3.47	3/30/2016										
FXTN 10-41	PIBD1016D416	4Y	7.0000	1296	3.55	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1426	3.91	9/4/2016	0.167000	4.3000	12:09:27 PM	4.3000	4.2100	4.1504	4.3000	4.3000	4.3000	4.3000
TEBD 10-42	TEBD1016I420	4Y	9.1250	1426	3.91	9/4/2016										
RTB 07-01 *	PIID0716I018	4Y	7.0000	1446	3.96	9/24/2016	4.000000	4.3550	12:01:46 PM	4.3772	4.3750	4.1752	4.3995	4.3995	4.3550	4.3550
FXTN 10-43	PIBD1016K436	4.5Y	6.2500	1499	4.11	11/16/2016										
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1634	4.48	3/31/2017	0.348000	4.6500	11:51:14 AM	4.6500			4.6500	4.6500	4.6500	4.6500
FXTN 20-01	PIBD2017D011	5Y	14.3750	1658	4.54	4/24/2017										
FXTN 05-70	PIBD0517G705	5Y	4.6250	1730	4.74	7/5/2017					4.3100	4.2000				
RTB 07-02	PIID0717H026	5Y	6.6250	1775	4.86	8/19/2017						4.2000				
FXTN 10-44 *	PIBD1017H447	5Y	7.7500	1779	4.87	8/23/2017					4.6000	4.1750				
TEBD 10-44	TEBD1017H447	5Y	7.7500	1779	4.87	8/23/2017										
FXTN 07-50	PIBD0717J502	5.5Y	5.3750	1845	5.05	10/28/2017										
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1940	5.32	1/31/2018										
TEBD 10-45	TEBD1018A451	5.5Y	5.8750	1940	5.32	1/31/2018										
FXTN 07-51	PIBD0718H511	6Y	5.0000	2139	5.86	8/18/2018	2,242.399370	4.4900	3:57:03 PM	4.5001			4.5000	4.5050	4.4000	4.4900
FXTN 10-47	PIBD1018K478	6.5Y	8.8750	2233	6.12	11/20/2018										
TEBD 10-47	TEBD1018K478	6.5Y	8.8750	2233	6.12	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2324	6.37	2/19/2019	1.750000	4.6500	11:11:44 AM	4.6500			4.6500	4.6500	4.6500	4.6500
TEBD 10-48	TEBD1019B485	6.5Y	7.8750	2324	6.37	2/19/2019										
FXTN 07-53	PIBD0719D531	7Y	5.0000	2390	6.55	4/26/2019										
FXTN 07-54	PIBD0719G547	7Y	4.7500	2474	6.78	7/19/2019					4.6000					
FXTN 07-55 *	PIBD0719H555	7Y	4.7500	2516	6.89	8/30/2019					4.7250	4.6000				
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2688	7.36	2/18/2020						4.6250				
RTB 10-01	PIID1020H015	8Y	7.2500	2871	7.87	8/19/2020						4.6250				
FXTN 10-51	PIBD1020I510	8Y	6.1250	2899	7.94	9/16/2020						4.6250				
FXTN 10-52	PIBD1020L525	8.5Y	5.8750	2990	8.19	12/16/2020										
RTB 10-02	PIID1021C027	8.5Y	7.3750	3067	8.40	3/3/2021	2.095904	4.6500	10:39:16 AM	4.6857		4.6500	4.7000	4.7000	4.6500	4.6500
FXTN 10-53	PIBD1021D531	9Y	6.5000	3123	8.56	4/28/2021	116.900000	4.7500	4:04:12 PM	4.7600			4.7700	4.7700	4.7500	4.7500
RTB 10-03	PIID1021J039	9.5Y	5.7500	3298	9.04	10/20/2021	9.598000	4.7225	3:42:49 PM	4.7005		4.6750	4.8500	4.8500	4.6850	4.7225
FXTN 10-55	PIBD1021K551	9.5Y	5.7500	3333	9.13	11/24/2021	1.000000	4.7600	3:36:23 PM	4.7600		4.6750	4.7600	4.7600	4.7600	4.7600

GS Board Summary
October 08, 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 10-54	PIBD1022G545	9.5Y	6.3750	3389	9.28	1/19/2022	1,033.821000	4.7150	3:39:11 PM	4.7377		4.6850	4.7000	4.7450	4.7000	4.7150
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3443	9.43	3/14/2022										
FXTN 10-56	PIBD1022H562	10Y	4.8750	3584	9.82	8/2/2022										
FXTN 10-57 *	PIBD1022I570	10Y	4.7500	3626	9.93	9/13/2022	50.000000	4.7400	3:01:09 PM	4.7400	4.7650		4.7400	4.7400	4.7400	4.7400
FXTN 20-03	PIBD2022J033	10.5Y	12.7500	3660	10.03	10/17/2022										
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3786	10.37	2/20/2023										
TEBD 20-04	TEBD2023B048	10.5Y	13.0000	3786	10.37	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	3884	10.64	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4031	11.04	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4255	11.66	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4318	11.83	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4416	12.10	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4570	12.52	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4759	13.04	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4759	13.04	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4799	13.15	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4799	13.15	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4850	13.29	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4850	13.29	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5124	14.04	10/20/2026	8.400000	5.4250	3:43:10 PM	5.4603	5.6000	5.2557	5.5500	5.6000	5.4000	5.4250
FXTN 20-13	PIBD2026L139	15Y	8.0000	5172	14.17	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5256	14.40	3/1/2027	0.300000	5.5000	11:12:41 AM	5.5000	5.5500	5.3000	5.5000	5.5000	5.5000	5.5000
FXTN 20-14	PIBD2027I140	15Y	8.6250	5445	14.92	9/6/2027										
TEBD 20-14	TEBD2027I140	15Y	8.6250	5445	14.92	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5900	16.16	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5900	16.16	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6439	17.64	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6501	17.81	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6683	18.31	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6683	18.31	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6857	18.79	7/19/2031	1,676.436000	5.7900	3:56:51 PM	5.7612	5.8750	5.7502	5.7600	5.8750	5.7500	5.7900
FXTN 25-04	PIBD2531J042	19Y	9.3750	6935	19.00	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7055	19.33	2/2/2032	7.900000	5.8500	3:30:52 PM	5.8500	5.9000	5.7500	5.8500	5.8500	5.8500	5.8500
RTB 20-01	PIID2032C014	19Y	5.8750	7083	19.41	3/1/2032	1,582.560000	5.8450	3:53:46 PM	5.8313	5.8692	5.8300	5.8200	5.8749	5.8200	5.8450
FXTN 20-19 *	PIBD2032I195	20Y	5.7500	7293	19.98	9/27/2032	0.200000	5.4500	11:41:04 AM	5.4500	5.7600		5.4500	5.4500	5.4500	5.4500
FXTN 25-05	PIBD2532K057	25Y	8.5000	7356	20.15	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7356	20.15	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8062	22.09	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8391	22.99	9/30/2035	2.450000	5.9000	2:03:45 PM	5.9000			5.9000	5.9000	5.9000	5.9000
FXTN 25-08	PIBD2535L086	25Y	8.1250	8468	23.20	12/16/2035	3.700000	5.9950	12:00:48 PM	5.9950	6.0500	5.8500	5.9950	5.9950	5.9950	5.9950
FXTN 25-09	PIBD2536I097	25Y	7.6250	8756	23.99	9/29/2036						5.7500				
FXTN 25-10 *	PIBD2537H103	25Y	5.7500	9077	24.87	8/16/2037	23.000000	5.8000	3:53:15 PM	5.7543	6.1000	5.8000	5.7500	5.8000	5.7500	5.8000