

GS Board Summary
November 18, 2011

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 10-31	TEBD1013C316	1.5Y	12.7500	492	1.35	3/27/2013										
FXTN 10-32	PIBD1013E320	1.5Y	11.7500	541	1.48	5/15/2013										
FXTN 07-44	PIBD0713F446	2Y	9.6250	586	1.61	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	586	1.61	6/29/2013										
RTB 05-07	PIID0513G075	2Y	9.0000	618	1.69	7/31/2013	209.685452	2.7500	2:49:41 PM	2.4765	2.5500	2.0000	2.4500	2.7500	2.4500	2.7500
RTE 05-07	TEID0513G075	2Y	9.0000	618	1.69	7/31/2013										
FXTN 10-33	PIBD1013J337	2Y	11.0000	688	1.88	10/9/2013										
FXTN 07-45 *	PIBD0713K457	2Y	7.1250	712	1.95	11/2/2013	60.000000	2.7500	3:26:16 PM	2.4916	2.6000	2.2500	2.4500	2.7500	2.4500	2.7500
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	798	2.19	1/27/2014	354.000000	3.2000	3:01:47 PM	3.1497	3.8750	2.7500	3.0500	3.2000	3.0500	3.2000
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	798	2.19	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	855	2.34	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	855	2.34	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	967	2.65	7/15/2014										
TEBD 10-35	TEBD1014G356	3Y	12.7500	967	2.65	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	1038	2.84	9/24/2014	107.000000	3.5000	4:12:17 PM	3.5037	3.5750	3.2500	3.7000	3.7000	3.5000	3.5000
FXTN 07-46	PIBD0714J466	3Y	6.5000	1048	2.87	10/4/2014	50.000000	3.8500	10:27:52 AM	3.8500			3.8500	3.8500	3.8500	3.8500
TEBD 07-46	TEBD0714J466	3Y	6.5000	1048	2.87	10/4/2014										
SPTB 10-03 *	SPTB1014J037	3Y	12.2500	1058	2.90	10/14/2014					3.4500					
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1191	3.26	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1191	3.26	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1269	3.48	5/13/2015										
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1278	3.50	5/22/2015	35.000000	4.4500	3:18:34 PM	4.4500			4.4500	4.4500	4.4500	4.4500
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1278	3.50	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1338	3.67	7/21/2015					4.4500	4.2500				
RTB 05-09	PIID0515H097	4Y	5.8750	1367	3.75	8/19/2015						4.6250				
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1373	3.76	8/25/2015					4.8000					
TEBD 10-37	TEBD1015H370	4Y	11.8750	1373	3.76	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1465	4.01	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1485	4.07	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1513	4.15	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1513	4.15	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1528	4.19	1/27/2016	11.671000	5.0000	11:38:27 AM	5.0000	4.8750	4.4000	5.0000	5.0000	5.0000	5.0000
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1528	4.19	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1564	4.28	3/3/2016	7.600000	4.9000	3:00:57 PM	4.9039		4.5500	5.0000	5.0000	4.9000	4.9000
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1591	4.36	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1591	4.36	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1619	4.44	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1749	4.79	9/4/2016	6.385500	5.1000	11:37:49 AM	5.1000	4.7075	4.6250	5.1000	5.1000	5.1000	5.1000
TEBD 10-42	TEBD1016I420	5Y	9.1250	1749	4.79	9/4/2016										
RTB 07-01	PIID0716I018	5Y	7.0000	1769	4.85	9/24/2016	2.775000	4.7500	3:12:16 PM	4.7500		4.6250	4.7500	4.7500	4.7500	4.7500
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1822	4.99	11/16/2016					5.0000					
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1957	5.36	3/31/2017										
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1981	5.43	4/24/2017										
RTB 07-02	PIID0717H026	6Y	6.6250	2098	5.75	8/19/2017						4.9500				
FXTN 10-44	PIBD1017H447	6Y	7.7500	2102	5.76	8/23/2017						4.9500				
TEBD 10-44	TEBD1017H447	6Y	7.7500	2102	5.76	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2168	5.94	10/28/2017	0.397000	5.1500	11:39:04 AM	5.1500			5.1500	5.1500	5.1500	5.1500
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2263	6.20	1/31/2018	668.564078	4.9750	4:00:25 PM	4.9880	4.9900	4.9500	5.0000	5.0000	4.8000	4.9750
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2263	6.20	1/31/2018										
FXTN 07-51	PIBD0718H511	7Y	5.0000	2462	6.75	8/18/2018					5.0145					
FXTN 10-47 *	PIBD1018K478	7Y	8.8750	2556	7.00	11/20/2018					5.0500					
TEBD 10-47	TEBD1018K478	7Y	8.8750	2556	7.00	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2647	7.25	2/19/2019	100.150963	4.8500	11:35:34 AM	5.1495			5.1500	5.1500	4.8500	4.8500

GS Board Summary
November 18, 2011

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 10-48	TEBD1019B485	7.5Y	7.8750	2647	7.25	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3011	8.25	2/18/2020						5.2500				
RTB 10-01	PIID1020H015	9Y	7.2500	3194	8.75	8/19/2020						5.5200				
FXTN 10-51	PIBD1020I510	9Y	6.1250	3222	8.83	9/16/2020	60.000000	6.0000	12:02:42 PM	6.0000			6.0000	6.0000	6.0000	6.0000
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3313	9.08	12/16/2020	50.310155	5.7250	11:52:12 AM	5.7242		5.6150	5.6000	5.7250	5.6000	5.7250
RTB 10-02	PIID1021C027	9.5Y	7.3750	3390	9.29	3/3/2021	450.000000	5.6350	10:36:57 AM	5.6405	5.8000	5.6250	5.6500	5.6500	5.6350	5.6350
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3446	9.44	4/28/2021	301.190000	5.6750	11:43:15 AM	5.6749	5.8000	5.6250	5.6750	5.6750	5.6500	5.6750
RTB 10-03 *	PIID1021J039	10Y	5.7500	3621	9.92	10/20/2021	1,103.916000	5.6850	3:47:59 PM	5.6905	5.7145	5.6766	5.7000	5.7000	5.6765	5.6850
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3712	10.17	1/19/2022	6,800.000000	5.7250	3:28:08 PM	5.7384	5.7750	5.7251	5.7550	5.7775	5.7200	5.7250
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3766	10.32	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	3983	10.91	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4109	11.26	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4109	11.26	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4207	11.53	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4354	11.93	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4578	12.54	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4641	12.72	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4739	12.98	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4893	13.41	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	5082	13.92	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	5082	13.92	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5122	14.03	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5122	14.03	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5173	14.17	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5173	14.17	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5447	14.92	10/20/2026	101.620000	6.0900	3:56:22 PM	6.0883	6.1800	6.0501	6.0750	6.2000	6.0500	6.0900
FXTN 20-13	PIBD2026L139	16Y	8.0000	5495	15.05	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5768	15.80	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5768	15.80	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6223	17.05	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6223	17.05	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6762	18.53	5/27/2030						6.8750				
FXTN 25-02	PIBD2530G029	19Y	12.5000	6824	18.70	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7006	19.19	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7006	19.19	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7180	19.67	7/19/2031	5,236.715528	6.8725	4:09:28 PM	6.8878	6.8900	6.8650	6.7250	6.9500	6.7250	6.8725
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7258	19.88	10/5/2031					7.2000					
FXTN 25-05	PIBD2532K057	22Y	8.5000	7679	21.04	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7679	21.04	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8385	22.97	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8714	23.87	9/30/2035	0.900000	7.0200	10:47:38 AM	7.0200			7.0200	7.0200	7.0200	7.0200
FXTN 25-08	PIBD2535L086	25Y	8.1250	8791	24.08	12/16/2035	505.100000	7.0000	3:06:12 PM	7.0353	7.0825	7.0100	7.0500	7.0500	7.0000	7.0000
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9079	24.87	9/29/2036	456.000000	7.0300	2:47:04 PM	7.0519	7.0850	7.0250	7.0600	7.0600	7.0250	7.0300