

GS Board Summary
December 01, 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
RTB 10-01	PIID1020H015	9Y	7.2500	3183	8.72	8/19/2020	9.318257	5.5200	11:02:34 AM	5.5200		5.5000	5.5200	5.5200	5.5200	5.5200
FXTN 10-51	PIBD1020I510	9Y	6.1250	3211	8.80	9/16/2020	550.000000	5.4500	9:30:13 AM	5.5271		5.4000	5.5000	5.6000	5.4500	5.4500
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3302	9.05	12/16/2020	6.807469	5.5000	11:47:49 AM	5.5220		5.5000	5.5300	5.5300	5.5000	5.5000
RTB 10-02	PIID1021C027	9.5Y	7.3750	3379	9.26	3/3/2021	850.000000	5.5500	9:57:48 AM	5.5727			5.6850	5.6850	5.5000	5.5500
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3435	9.41	4/28/2021	640.000000	5.5325	10:52:24 AM	5.5357		5.5000	5.5000	5.5600	5.5000	5.5325
RTB 10-03	PIID1021J039	10Y	5.7500	3610	9.89	10/20/2021	2,125.455000	5.5625	2:45:10 PM	5.5979	5.7250	5.5000	5.7250	5.7250	5.5500	5.5625
FXTN 10-55 *	PIBD1021K551	10Y	5.7500	3645	9.99	11/24/2021	781.930000	5.5500	3:34:55 PM	5.5578	5.6850	5.5000	5.6100	5.6100	5.5500	5.5500
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3701	10.14	1/19/2022	7,780.162030	5.5950	4:02:22 PM	5.5853		5.5000	5.6500	5.6850	5.5500	5.5950
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3755	10.29	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	3972	10.88	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4098	11.23	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4098	11.23	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4196	11.50	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4343	11.90	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4567	12.51	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4630	12.68	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4728	12.95	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4882	13.38	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	5071	13.89	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	5071	13.89	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	5111	14.00	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	5111	14.00	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5162	14.14	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5162	14.14	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5436	14.89	10/20/2026	162.772000	5.8000	3:40:31 PM	5.8404	6.0500	5.8100	6.0000	6.0000	5.8000	5.8000
FXTN 20-13	PIBD2026L139	16Y	8.0000	5484	15.02	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5757	15.77	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5757	15.77	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6212	17.02	12/4/2028	12.000000	6.5000	3:32:06 PM	6.5000			6.5000	6.5000	6.5000	6.5000
TEBD 20-15	TEBD2028L151	18Y	9.5000	6212	17.02	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6751	18.50	5/27/2030	50.000000	6.6000	4:01:14 PM	6.6000		6.5750	6.6000	6.6000	6.6000	6.6000
FXTN 25-02	PIBD2530G029	19Y	12.5000	6813	18.67	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	6995	19.16	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	6995	19.16	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7169	19.64	7/19/2031	5,656.450000	6.6000	4:01:06 PM	6.6101	6.6200	6.5000	6.6800	6.7500	6.5500	6.6000
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7247	19.85	10/5/2031					6.9000					
FXTN 25-05	PIBD2532K057	21Y	8.5000	7668	21.01	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7668	21.01	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8374	22.94	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8703	23.84	9/30/2035	2.000000	6.8250	10:54:56 AM	6.8250		6.5000	6.8250	6.8250	6.8250	6.8250
FXTN 25-08	PIBD2535L086	25Y	8.1250	8780	24.05	12/16/2035	1,403.450000	6.7000	4:03:05 PM	6.6865	6.6985	6.5250	6.7990	6.8250	6.6750	6.7000
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9068	24.84	9/29/2036	253.710000	6.7000	11:19:29 AM	6.7000	6.8250	6.6800	6.7000	6.7000	6.7000	6.7000