

GS Board Summary
December 13, 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
FXTN 10-33	PIBD1013J337	2Y	11.0000	665	1.82	10/9/2013										
FXTN 07-45 *	PIBD0713K457	2Y	7.1250	689	1.89	11/2/2013					2.5750					
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	775	2.12	1/27/2014					3.2500	2.6250				
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	775	2.12	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	832	2.28	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	832	2.28	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	944	2.59	7/15/2014										
TEBD 10-35	TEBD1014G356	3Y	12.7500	944	2.59	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	1015	2.78	9/24/2014	175.850000	3.1975	4:13:02 PM	3.2088		3.3500	3.6600	3.6600	3.1975	3.1975
FXTN 07-46	PIBD0714J466	3Y	6.5000	1025	2.81	10/4/2014	2.000000	2.9500	9:04:38 AM	2.9500			2.9500	2.9500	2.9500	2.9500
TEBD 07-46	TEBD0714J466	3Y	6.5000	1025	2.81	10/4/2014										
SPTB 10-03 *	SPTB1014J037	3Y	12.2500	1035	2.84	10/14/2014					3.2500					
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1168	3.20	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1168	3.20	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1246	3.41	5/13/2015	2.000000	3.2500	9:04:13 AM	3.2500			3.2500	3.2500	3.2500	3.2500
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1255	3.44	5/22/2015										
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1255	3.44	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1315	3.60	7/21/2015	23.000000	4.2000	10:41:38 AM	4.2000	4.2650		4.2000	4.2000	4.2000	4.2000
RTB 05-09	PIID0515H097	4Y	5.8750	1344	3.68	8/19/2015	2.000000	5.1000	3:33:22 PM	5.1000		4.1250	5.1000	5.1000	5.1000	5.1000
FXTN 10-37	PIBD1015H370	4Y	11.8750	1350	3.70	8/25/2015										
TEBD 10-37	TEBD1015H370	4Y	11.8750	1350	3.70	8/25/2015										
FXTN 05-69 *	PIBD0515K697	4Y	4.6250	1442	3.95	11/25/2015					4.6750					
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1462	4.01	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1490	4.08	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1490	4.08	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1505	4.12	1/27/2016					4.8750	4.4000				
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1505	4.12	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1541	4.22	3/3/2016	20.000000	4.5000	4:09:02 PM	4.5000		4.4000	4.5000	4.5000	4.5000	4.5000
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1568	4.30	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1568	4.30	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1596	4.37	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1726	4.73	9/4/2016					4.6000					
TEBD 10-42	TEBD1016I420	5Y	9.1250	1726	4.73	9/4/2016										
RTB 07-01	PIID0716I018	5Y	7.0000	1746	4.78	9/24/2016	4.400000	4.8000	11:03:22 AM	4.8000			4.8000	4.8000	4.8000	4.8000
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1799	4.93	11/16/2016					5.0000	4.6250				
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1934	5.30	3/31/2017	150.000000	4.6000	3:40:08 PM	4.6000			4.6000	4.6000	4.6000	4.6000
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1958	5.36	4/24/2017										
RTB 07-02	PIID0717H026	6Y	6.6250	2075	5.68	8/19/2017	49.000000	4.7850	11:50:49 AM	4.7351		4.8200	5.2000	5.2000	4.6750	4.7850
FXTN 10-44	PIBD1017H447	6Y	7.7500	2079	5.70	8/23/2017						4.7500				
TEBD 10-44	TEBD1017H447	6Y	7.7500	2079	5.70	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2145	5.88	10/28/2017										
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2240	6.14	1/31/2018	60.000000	4.7600	9:40:26 AM	4.7600			4.7600	4.7600	4.7600	4.7600
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2240	6.14	1/31/2018										
FXTN 07-51	PIBD0718H511	7Y	5.0000	2439	6.68	8/18/2018	50.000000	4.8600	10:30:33 AM	4.8600	4.9225		4.8600	4.8600	4.8600	4.8600
FXTN 10-47 *	PIBD1018K478	7Y	8.8750	2533	6.94	11/20/2018	70.000000	4.9000	3:07:57 PM	4.9000	5.1000		4.9000	4.9000	4.9000	4.9000
TEBD 10-47	TEBD1018K478	7Y	8.8750	2533	6.94	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2624	7.19	2/19/2019										
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2624	7.19	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	2988	8.19	2/18/2020	300.000000	5.2850	11:02:41 AM	5.2850		5.0500	5.2850	5.2850	5.2850	5.2850
RTB 10-01	PIID1020H015	9Y	7.2500	3171	8.69	8/19/2020						5.4000				
FXTN 10-51	PIBD1020I510	9Y	6.1250	3199	8.76	9/16/2020	38.000000	5.3400	11:04:21 AM	5.3400			5.3400	5.3400	5.3400	5.3400
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3290	9.01	12/16/2020	0.100000	5.3000	3:06:43 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RTB 10-02	PIID1021C027	9.5Y	7.3750	3367	9.22	3/3/2021	301.500000	5.4500	11:43:37 AM	5.3356			5.3350	5.4500	5.3350	5.4500

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FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3423	9.38	4/28/2021	300.000000	5.4350	9:58:47 AM	5.4058		5.2500	5.4000	5.4350	5.4000	5.4350
RTB 10-03	PIID1021J039	10Y	5.7500	3598	9.86	10/20/2021	1,415.832000	5.4400	4:14:55 PM	5.4306			5.3250	5.4400	5.3250	5.4400
FXTN 10-55 *	PIBD1021K551	10Y	5.7500	3633	9.95	11/24/2021	479.267000	5.4000	3:53:33 PM	5.4227	5.4850		5.3700	5.4275	5.3700	5.4000
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3689	10.11	1/19/2022	2,086.293214	5.4300	3:57:27 PM	5.4394		5.4000	5.4350	5.4500	5.4000	5.4300
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3743	10.25	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	3960	10.85	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4086	11.19	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4086	11.19	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4184	11.46	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4331	11.87	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4555	12.48	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4618	12.65	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4716	12.92	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4870	13.34	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	5059	13.86	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	5059	13.86	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	5099	13.97	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	5099	13.97	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5150	14.11	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5150	14.11	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5424	14.86	10/20/2026	68.644200	5.8000	2:58:47 PM	5.8466	6.1250		5.8000	5.9000	5.7750	5.8000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5472	14.99	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5745	15.74	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5745	15.74	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6200	16.99	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6200	16.99	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6739	18.46	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6801	18.63	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	6983	19.13	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	6983	19.13	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7157	19.61	7/19/2031	5,363.474067	6.2700	3:53:56 PM	6.2513	6.3950	6.2000	6.2500	6.3500	6.1850	6.2700
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7235	19.82	10/5/2031					6.7500					
FXTN 25-05	PIBD2532K057	21Y	8.5000	7656	20.98	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7656	20.98	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8362	22.91	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8691	23.81	9/30/2035	0.686500	6.5000	2:50:07 PM	6.5000		6.4000	6.5000	6.5000	6.5000	6.5000
FXTN 25-08	PIBD2535L086	25Y	8.1250	8768	24.02	12/16/2035	296.885000	6.4500	3:53:53 PM	6.3770	6.4750	6.2500	6.3750	6.4500	6.3475	6.4500
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9056	24.81	9/29/2036	29.550000	6.4500	11:54:40 AM	6.4473	6.5500	6.3000	6.3750	6.5000	6.3750	6.4500