

GS Board Summary
December 20, 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 07-45 *	PIBD0713K457	2Y	7.1250	682	1.87	11/2/2013					2.5000					
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	768	2.10	1/27/2014	50.100000	4.0000	3:24:31 PM	2.7574	4.0000	2.6250	2.8000	4.0000	2.7500	4.0000
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	768	2.10	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	825	2.26	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	825	2.26	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	937	2.57	7/15/2014										
TEBD 10-35	TEBD1014G356	3Y	12.7500	937	2.57	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	1008	2.76	9/24/2014	5.000000	3.7500	9:18:47 AM	3.7500		3.3750	3.7500	3.7500	3.7500	3.7500
FXTN 07-46	PIBD0714J466	3Y	6.5000	1018	2.79	10/4/2014										
TEBD 07-46	TEBD0714J466	3Y	6.5000	1018	2.79	10/4/2014										
SPTB 10-03 *	SPTB1014J037	3Y	12.2500	1028	2.82	10/14/2014					3.2150					
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1161	3.18	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1161	3.18	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1239	3.39	5/13/2015										
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1248	3.42	5/22/2015										
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1248	3.42	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1308	3.58	7/21/2015					4.2150					
RTB 05-09	PIID0515H097	4Y	5.8750	1337	3.66	8/19/2015										
FXTN 10-37	PIBD1015H370	4Y	11.8750	1343	3.68	8/25/2015										
TEBD 10-37	TEBD1015H370	4Y	11.8750	1343	3.68	8/25/2015										
FXTN 05-69	PIBD0515K697	4Y	4.6250	1435	3.93	11/25/2015										
FXTN 10-38 *	PIBD1015L384	4Y	10.1250	1455	3.99	12/15/2015					4.4750					
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1483	4.06	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1483	4.06	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1498	4.10	1/27/2016	48.100000	4.8750	3:23:04 PM	4.3511	4.8750	4.3000	4.3500	4.8750	4.3500	4.8750
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1498	4.10	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1534	4.20	3/3/2016	6.180000	4.4750	2:55:27 PM	4.4701			4.4000	4.4750	4.4000	4.4750
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1561	4.28	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1561	4.28	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1589	4.35	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1719	4.71	9/4/2016					4.5475					
TEBD 10-42	TEBD1016I420	5Y	9.1250	1719	4.71	9/4/2016										
RTB 07-01	PIID0716I018	5Y	7.0000	1739	4.76	9/24/2016										
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1792	4.91	11/16/2016					4.7500	4.4750				
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1927	5.28	3/31/2017										
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1951	5.35	4/24/2017										
RTB 07-02	PIID0717H026	6Y	6.6250	2068	5.67	8/19/2017										
FXTN 10-44	PIBD1017H447	6Y	7.7500	2072	5.68	8/23/2017						4.6000				
TEBD 10-44	TEBD1017H447	6Y	7.7500	2072	5.68	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2138	5.86	10/28/2017										
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2233	6.12	1/31/2018	500.000000	4.6000	3:11:52 PM	4.6205			4.6800	4.6800	4.6000	4.6000
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2233	6.12	1/31/2018										
FXTN 07-51	PIBD0718H511	7Y	5.0000	2432	6.66	8/18/2018	1,914.719000	4.6900	3:31:34 PM	4.7005	4.7500		4.7000	4.8000	4.6800	4.6900
FXTN 10-47 *	PIBD1018K478	7Y	8.8750	2526	6.92	11/20/2018					5.1000					
TEBD 10-47	TEBD1018K478	7Y	8.8750	2526	6.92	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2617	7.17	2/19/2019										
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2617	7.17	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	2981	8.17	2/18/2020	15.000000	5.0000	11:48:42 AM	5.0000			5.0000	5.0000	5.0000	5.0000
RTB 10-01	PIID1020H015	9Y	7.2500	3164	8.67	8/19/2020	321.261300	5.1000	11:05:42 AM	5.1000		5.1500	5.1000	5.1000	5.1000	5.1000
FXTN 10-51	PIBD1020I510	9Y	6.1250	3192	8.75	9/16/2020										
FXTN 10-52	PIBD1020L525	9Y	5.8750	3283	8.99	12/16/2020	0.400000	5.2000	3:00:53 PM	5.2000			5.2000	5.2000	5.2000	5.2000
RTB 10-02	PIID1021C027	9.5Y	7.3750	3360	9.21	3/3/2021	6,660.800000	5.7500	3:40:31 PM	5.1458			5.4000	5.7500	5.1000	5.7500
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3416	9.36	4/28/2021	17,195.673804	5.1050	3:59:43 PM	5.1356			5.1900	5.2500	5.1000	5.1050

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RTB 10-03	PIID1021J039	10Y	5.7500	3591	9.84	10/20/2021	571.445000	5.1000	3:39:02 PM	5.1551	5.3750		5.1850	5.2500	5.1000	5.1000
FXTN 10-55 *	PIBD1021K551	10Y	5.7500	3626	9.93	11/24/2021	200.000000	5.1300	4:11:39 PM	5.1300	5.2950		5.1500	5.1500	5.1200	5.1300
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3682	10.09	1/19/2022	3,719.770000	5.1400	3:34:59 PM	5.1701		5.1250	5.2250	5.2250	5.1400	5.1400
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3736	10.24	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	3953	10.83	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4079	11.18	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4079	11.18	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4177	11.44	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4324	11.85	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4548	12.46	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4611	12.63	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4709	12.90	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4863	13.32	4/14/2025	100.000000	6.0350	11:46:36 AM	6.0300			6.0250	6.0350	6.0250	6.0350
FXTN 20-11	PIBD2025J116	14Y	12.1250	5052	13.84	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	5052	13.84	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	5092	13.95	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	5092	13.95	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5143	14.09	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5143	14.09	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5417	14.84	10/20/2026	68.118000	5.6500	3:28:57 PM	5.5691	5.6500	5.4000	5.5000	5.7500	5.4000	5.6500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5465	14.97	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5738	15.72	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5738	15.72	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6193	16.97	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6193	16.97	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6732	18.44	5/27/2030	16.490000	6.1500	11:51:44 AM	6.1500			6.1500	6.1500	6.1500	6.1500
FXTN 25-02	PIBD2530G029	19Y	12.5000	6794	18.61	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	6976	19.11	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	6976	19.11	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7150	19.59	7/19/2031	4,656.705000	5.9900	3:52:56 PM	6.0295	6.1900		6.0825	6.1400	5.9900	5.9900
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7228	19.80	10/5/2031					6.6250					
FXTN 25-05	PIBD2532K057	21Y	8.5000	7649	20.96	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7649	20.96	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8355	22.89	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8684	23.79	9/30/2035	6.000000	6.4000	2:34:55 PM	6.4000			6.4000	6.4000	6.4000	6.4000
FXTN 25-08	PIBD2535L086	24Y	8.1250	8761	24.00	12/16/2035	382.910000	6.3750	3:45:54 PM	6.1917			6.2500	6.3750	6.1750	6.3750
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9049	24.79	9/29/2036	205.807000	6.2250	3:13:21 PM	6.2591	6.3225		6.2500	6.4000	6.2250	6.2250