

GS Board Summary
February 20, 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 20-03	PIBD2022J033	11Y	12.7500	3891	10.66	10/17/2022										
FXTN 20-04	PIBD2023B048	11Y	13.0000	4017	11.01	2/20/2023										
TEBD 20-04	TEBD2023B048	11Y	13.0000	4017	11.01	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4115	11.27	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4262	11.68	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4486	12.29	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4549	12.46	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4647	12.73	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4801	13.15	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4990	13.67	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4990	13.67	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	5030	13.78	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	5030	13.78	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	5081	13.92	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	5081	13.92	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5355	14.67	10/20/2026	691.470000	5.1700	3:56:34 PM	5.1801	5.1942	5.1251	5.1800	5.3000	5.1500	5.1700
FXTN 20-13	PIBD2026L139	15Y	8.0000	5403	14.80	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5676	15.55	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5676	15.55	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6131	16.80	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6131	16.80	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6670	18.27	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6732	18.44	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6914	18.94	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6914	18.94	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7088	19.42	7/19/2031	2,794.730478	5.4000	3:54:08 PM	5.3880	5.4200	5.3250	5.3650	5.4200	5.3650	5.4000
FXTN 25-04	PIBD2531J042	20Y	9.3750	7166	19.63	10/5/2031						5.6250				
FXTN 20-18 *	PIBD2032B183	20Y	5.8750	7286	19.96	2/2/2032	177.510000	5.4000	3:55:38 PM	5.4418	5.5950	5.3251	5.4500	5.6250	5.3250	5.4000
FXTN 25-05	PIBD2532K057	21Y	8.5000	7587	20.79	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7587	20.79	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8293	22.72	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8622	23.62	9/30/2035	28.045000	5.6250	11:09:02 AM	5.6283			5.6000	5.7500	5.6000	5.6250
FXTN 25-08	PIBD2535L086	24Y	8.1250	8699	23.83	12/16/2035	662.746020	5.5750	4:05:55 PM	5.5946	5.7500	5.5000	5.6000	5.6500	5.5700	5.5750
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8987	24.62	9/29/2036	461.000000	5.6200	4:06:57 PM	5.6228	5.9000	5.5000	5.6250	5.6450	5.6200	5.6200