

GS Board Summary
February 29, 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 10-34	PIBD1014C341	2.5Y	12.3750	754	2.07	3/25/2014	500.000000	2.8750	11:48:30 AM	2.8750			2.8750	2.8750	2.8750	2.8750
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	754	2.07	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	866	2.37	7/15/2014										
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	866	2.37	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	937	2.57	9/24/2014					3.4475	3.3760				
FXTN 07-46	PIBD0714J466	3Y	6.5000	947	2.59	10/4/2014										
TEBD 07-46	TEBD0714J466	3Y	6.5000	947	2.59	10/4/2014										
SPTB 10-03	SPTB1014J037	3Y	12.2500	957	2.62	10/14/2014										
FXTN 10-36 *	PIBD1015B367	3Y	12.3750	1090	2.99	2/24/2015					3.6000					
TEBD 10-36	TEBD1015B367	3Y	12.3750	1090	2.99	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1168	3.20	5/13/2015						3.6250				
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1177	3.22	5/22/2015	21.600000	4.0000	10:25:08 AM	4.0000			4.0000	4.0000	4.0000	4.0000
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1177	3.22	5/22/2015										
FXTN 04-20	PIBD0415G203	3.5Y	4.8750	1237	3.39	7/21/2015										
RTB 05-09	PIID0515H097	3.5Y	5.8750	1266	3.47	8/19/2015	11.725000	4.5000	3:29:39 PM	4.2868		4.0000	4.3000	4.5000	4.2500	4.5000
FXTN 10-37	PIBD1015H370	3.5Y	11.8750	1272	3.48	8/25/2015										
TEBD 10-37	TEBD1015H370	3.5Y	11.8750	1272	3.48	8/25/2015										
FXTN 05-69	PIBD0515K697	4Y	4.6250	1364	3.74	11/25/2015										
FXTN 10-38	PIBD1015L384	4Y	10.1250	1384	3.79	12/15/2015										
FXTN 10-39	PIBD1016A393	4Y	9.2500	1412	3.87	1/12/2016										
TEBD 10-39	TEBD1016A393	4Y	9.2500	1412	3.87	1/12/2016										
FXTN 07-48 *	PIBD0716A488	4Y	7.0000	1427	3.91	1/27/2016					4.0625	3.9000				
TEBD 07-48	TEBD0716A488	4Y	7.0000	1427	3.91	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1463	4.01	3/3/2016	4.500000	4.4250	11:27:47 AM	4.4139			4.4000	4.4250	4.4000	4.4250
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1490	4.08	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1490	4.08	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1518	4.16	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1648	4.52	9/4/2016	164.303243	4.2500	3:26:30 PM	4.2512	4.2750	4.0500	4.2550	4.2550	4.2500	4.2500
TEBD 10-42	TEBD1016I420	5Y	9.1250	1648	4.52	9/4/2016										
RTB 07-01	PIID0716I018	5Y	7.0000	1668	4.57	9/24/2016	3.217005	4.5000	2:29:55 PM	4.7137			4.7500	4.7500	4.5000	4.5000
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1721	4.72	11/16/2016					4.5000					
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1856	5.08	3/31/2017	20.000000	4.4000	12:17:07 PM	4.4025			4.4050	4.4050	4.4000	4.4000
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1880	5.15	4/24/2017										
RTB 07-02	PIID0717H026	5.5Y	6.6250	1997	5.47	8/19/2017	5.490000	4.7500	10:16:14 AM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 10-44	PIBD1017H447	5.5Y	7.7500	2001	5.48	8/23/2017										
TEBD 10-44	TEBD1017H447	5.5Y	7.7500	2001	5.48	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2067	5.66	10/28/2017										
FXTN 10-45	PIBD1018A451	6Y	5.8750	2162	5.92	1/31/2018	168.105000	4.5500	11:14:18 AM	4.5536		4.4000	4.5750	4.5750	4.5100	4.5500
TEBD 10-45	TEBD1018A451	6Y	5.8750	2162	5.92	1/31/2018										
FXTN 07-51	PIBD0718H511	6.5Y	5.0000	2361	6.47	8/18/2018	831.070000	4.5150	4:14:32 PM	4.5263		4.4500	4.5050	4.5800	4.5000	4.5150
FXTN 10-47	PIBD1018K478	7Y	8.8750	2455	6.73	11/20/2018					4.4800					
TEBD 10-47	TEBD1018K478	7Y	8.8750	2455	6.73	11/20/2018										
FXTN 10-48 *	PIBD1019B485	7Y	7.8750	2546	6.98	2/19/2019	5.000000	4.5500	3:09:16 PM	4.5500	4.5000	4.3000	4.5500	4.5500	4.5500	4.5500
TEBD 10-48	TEBD1019B485	7Y	7.8750	2546	6.98	2/19/2019										
FXTN 10-50	PIBD1020B508	8Y	7.7500	2910	7.97	2/18/2020						4.3000				
RTB 10-01	PIID1020H015	8.5Y	7.2500	3093	8.47	8/19/2020	3.675600	5.0500	3:14:00 PM	5.0636		5.0000	5.1000	5.1000	5.0500	5.0500
FXTN 10-51	PIBD1020I510	9Y	6.1250	3121	8.55	9/16/2020						4.8000				
FXTN 10-52	PIBD1020L525	9Y	5.8750	3212	8.80	12/16/2020					5.2500	4.7500				
RTB 10-02	PIID1021C027	9.5Y	7.3750	3289	9.01	3/3/2021	2,000.300000	5.1000	11:11:54 AM	4.8500	5.2500	4.7750	4.8500	5.1000	4.8500	5.1000
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3345	9.16	4/28/2021					5.2500					
RTB 10-03	PIID1021J039	10Y	5.7500	3520	9.64	10/20/2021	6.200000	5.0999	2:04:00 PM	5.0999	5.0999	4.8750	5.0999	5.0999	5.0999	5.0999
FXTN 10-55	PIBD1021K551	10Y	5.7500	3555	9.74	11/24/2021	110.655000	5.0750	3:19:57 PM	5.0524	5.2500	4.8750	5.0500	5.0750	5.0500	5.0750
FXTN 10-54 *	PIBD1022G545	10Y	6.3750	3611	9.89	1/19/2022	515.000000	4.9650	3:43:18 PM	4.9196	4.9935	4.9001	4.9000	4.9650	4.9000	4.9650

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FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3665	10.04	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	3882	10.64	10/17/2022										
FXTN 20-04	PIBD2023B048	11Y	13.0000	4008	10.98	2/20/2023										
TEBD 20-04	TEBD2023B048	11Y	13.0000	4008	10.98	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4106	11.25	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4253	11.65	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4477	12.27	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4540	12.44	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4638	12.71	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4792	13.13	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4981	13.65	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4981	13.65	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	5021	13.76	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	5021	13.76	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	5072	13.90	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	5072	13.90	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5346	14.65	10/20/2026	1,365.577568	5.2500	4:06:01 PM	5.3009	5.3500	5.2850	5.3500	5.4500	5.2500	5.2500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5394	14.78	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5667	15.53	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5667	15.53	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6122	16.77	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6122	16.77	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6661	18.25	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6723	18.42	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6905	18.92	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6905	18.92	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7079	19.39	7/19/2031	4,079.990000	5.6350	4:02:35 PM	5.6036	5.6750	5.5750	5.6800	5.6800	5.5600	5.6350
FXTN 25-04	PIBD2531J042	20Y	9.3750	7157	19.61	10/5/2031						5.8750				
FXTN 20-18 *	PIBD2032B183	20Y	5.8750	7277	19.94	2/2/2032	771.700000	5.6650	4:03:48 PM	5.6798	5.8500	5.6500	5.7000	5.7500	5.6500	5.6650
FXTN 25-05	PIBD2532K057	21Y	8.5000	7578	20.76	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7578	20.76	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8284	22.70	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8613	23.60	9/30/2035	1.500000	6.0000	2:55:39 PM	6.0000			6.0000	6.0000	6.0000	6.0000
FXTN 25-08	PIBD2535L086	24Y	8.1250	8690	23.81	12/16/2035	524.260000	5.7500	4:01:39 PM	5.7628	5.9994	5.7000	5.8000	5.9000	5.6250	5.7500
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8978	24.60	9/29/2036	201.050000	5.7500	11:46:57 AM	5.7768	5.9500		5.8000	5.9000	5.7500	5.7500