

GS Board Summary
March 14, 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	740	2.03	3/25/2014						2.9000				
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	740	2.03	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	852	2.33	7/15/2014						3.1000				
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	852	2.33	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	923	2.53	9/24/2014					3.4750	3.4000				
FXTN 07-46	PIBD0714J466	3Y	6.5000	933	2.56	10/4/2014						3.4000				
TEBD 07-46	TEBD0714J466	3Y	6.5000	933	2.56	10/4/2014										
SPTB 10-03	SPTB1014J037	3Y	12.2500	943	2.58	10/14/2014										
FXTN 10-36 *	PIBD1015B367	3Y	12.3750	1076	2.95	2/24/2015					3.7500	3.4000				
TEBD 10-36	TEBD1015B367	3Y	12.3750	1076	2.95	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1154	3.16	5/13/2015						3.7500				
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1163	3.19	5/22/2015	0.872990	3.2500	11:16:02 AM	3.2500			3.2500	3.2500	3.2500	3.2500
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1163	3.19	5/22/2015										
FXTN 04-20	PIBD0415G203	3.5Y	4.8750	1223	3.35	7/21/2015						3.7500				
RTB 05-09	PIID0515H097	3.5Y	5.8750	1252	3.43	8/19/2015	3.377530	4.5000	2:35:30 PM	4.1825		4.0500	4.0500	4.5000	4.0500	4.5000
FXTN 10-37	PIBD1015H370	3.5Y	11.8750	1258	3.45	8/25/2015						3.7000				
TEBD 10-37	TEBD1015H370	3.5Y	11.8750	1258	3.45	8/25/2015										
FXTN 05-69	PIBD0515K697	4Y	4.6250	1350	3.70	11/25/2015						3.7000				
FXTN 10-38	PIBD1015L384	4Y	10.1250	1370	3.75	12/15/2015										
FXTN 10-39	PIBD1016A393	4Y	9.2500	1398	3.83	1/12/2016										
TEBD 10-39	TEBD1016A393	4Y	9.2500	1398	3.83	1/12/2016										
FXTN 07-48	PIBD0716A488	4Y	7.0000	1413	3.87	1/27/2016					4.0750	4.0000				
TEBD 07-48	TEBD0716A488	4Y	7.0000	1413	3.87	1/27/2016										
RTB 05-10 *	PIID0516C107	4Y	6.0000	1449	3.97	3/3/2016	1.150000	4.4000	11:49:26 AM	4.4000	4.4000	4.3000	4.4000	4.4000	4.4000	4.4000
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1476	4.04	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1476	4.04	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1504	4.12	4/27/2016						4.0500				
FXTN 10-42	PIBD1016I420	4.5Y	9.1250	1634	4.48	9/4/2016	5.000000	4.2000	8:54:26 AM	4.2000	4.6250	4.0000	4.2000	4.2000	4.2000	4.2000
TEBD 10-42	TEBD1016I420	4.5Y	9.1250	1634	4.48	9/4/2016										
RTB 07-01	PIID0716I018	5Y	7.0000	1654	4.53	9/24/2016	1.250000	4.4000	3:38:39 PM	4.3800	4.1650	4.0000	4.3750	4.4000	4.3750	4.4000
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1707	4.68	11/16/2016					4.6250					
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1842	5.05	3/31/2017										
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1866	5.11	4/24/2017						4.2500				
RTB 07-02	PIID0717H026	5.5Y	6.6250	1983	5.43	8/19/2017						4.2500				
FXTN 10-44	PIBD1017H447	5.5Y	7.7500	1987	5.44	8/23/2017						4.2500				
TEBD 10-44	TEBD1017H447	5.5Y	7.7500	1987	5.44	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2053	5.62	10/28/2017										
FXTN 10-45	PIBD1018A451	6Y	5.8750	2148	5.88	1/31/2018						4.4250				
TEBD 10-45	TEBD1018A451	6Y	5.8750	2148	5.88	1/31/2018										
FXTN 07-51	PIBD0718H511	6.5Y	5.0000	2347	6.43	8/18/2018	1,000.000000	4.7000	9:52:56 AM	4.7000		4.5250	4.7000	4.7000	4.7000	4.7000
FXTN 10-47	PIBD1018K478	7Y	8.8750	2441	6.69	11/20/2018										
TEBD 10-47	TEBD1018K478	7Y	8.8750	2441	6.69	11/20/2018										
FXTN 10-48 *	PIBD1019B485	7Y	7.8750	2532	6.94	2/19/2019	250.000000	4.5350	3:55:26 PM	4.5180	4.6450	4.4000	4.4750	4.5450	4.4750	4.5350
TEBD 10-48	TEBD1019B485	7Y	7.8750	2532	6.94	2/19/2019										
FXTN 10-50	PIBD1020B508	8Y	7.7500	2896	7.93	2/18/2020										
RTB 10-01	PIID1020H015	8.5Y	7.2500	3079	8.44	8/19/2020	3.000000	5.2500	11:02:47 AM	5.2500		4.9151	5.2500	5.2500	5.2500	5.2500
FXTN 10-51	PIBD1020I510	9Y	6.1250	3107	8.51	9/16/2020						5.0000				
FXTN 10-52	PIBD1020L525	9Y	5.8750	3198	8.76	12/16/2020						4.9750				
RTB 10-02	PIID1021C027	9Y	7.3750	3275	8.97	3/3/2021	4,869.963000	5.1000	10:15:48 AM	5.1124	5.3000	5.0250	5.2000	5.2100	5.1000	5.1000
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3331	9.13	4/28/2021	482.504000	5.1750	4:11:54 PM	5.1853	5.3750	5.0250	5.2000	5.2250	5.1500	5.1750
RTB 10-03	PIID1021J039	10Y	5.7500	3506	9.61	10/20/2021					5.3750	5.0000				
FXTN 10-55	PIBD1021K551	10Y	5.7500	3541	9.70	11/24/2021	345.165000	5.1500	11:28:05 AM	5.1854	5.3750	5.1250	5.1800	5.2200	5.1500	5.1500
FXTN 10-54	PIBD1022G545	10Y	6.3750	3597	9.85	1/19/2022	0.500000	5.2250	2:51:47 PM	5.2250	5.2350	5.0250	5.2250	5.2250	5.2250	5.2250

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FXTN 20-02 *	PIBD2022C021	10Y	15.0000	3651	10.00	3/14/2022					5.5000					
FXTN 20-03	PIBD2022J033	11Y	12.7500	3868	10.60	10/17/2022										
FXTN 20-04	PIBD2023B048	11Y	13.0000	3994	10.94	2/20/2023										
TEBD 20-04	TEBD2023B048	11Y	13.0000	3994	10.94	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4092	11.21	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4239	11.61	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4463	12.23	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4526	12.40	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4624	12.67	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4778	13.09	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4967	13.61	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4967	13.61	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	5007	13.72	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	5007	13.72	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	5058	13.86	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	5058	13.86	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5332	14.61	10/20/2026	16.000000	5.4250	12:06:51 PM	5.4870	5.6250	5.3650	5.6250	5.6250	5.4250	5.4250
FXTN 20-13	PIBD2026L139	15Y	8.0000	5380	14.74	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5464	14.97	3/1/2027	35.853000	5.2000	3:53:49 PM	5.3145	5.4000	5.3600	5.3500	5.3750	5.2000	5.2000
FXTN 20-14	PIBD2027I140	16Y	8.6250	5653	15.49	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5653	15.49	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6108	16.73	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6108	16.73	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6647	18.21	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6709	18.38	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6891	18.88	1/26/2031	350.000000	5.8950	11:31:57 AM	5.8864	6.1250	5.7250	5.8350	5.8950	5.8350	5.8950
TEBD 25-03	TEBD2531A032	19Y	11.2500	6891	18.88	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7065	19.36	7/19/2031	4,500.300000	5.7000	3:58:59 PM	5.6906	5.7250	5.6750	5.7025	5.8500	5.6700	5.7000
FXTN 25-04	PIBD2531J042	20Y	9.3750	7143	19.57	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7263	19.90	2/2/2032	1.000000	5.7250	10:14:35 AM	5.7250		5.6250	5.7250	5.7250	5.7250	5.7250
RTB 20-01 *	PIID2032C014	20Y	5.8750	7291	19.98	3/1/2032	6,797.254900	5.6900	4:10:10 PM	5.6855	5.7200	5.6703	5.6900	5.7000	5.6000	5.6900
FXTN 25-05	PIBD2532K057	21Y	8.5000	7564	20.72	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7564	20.72	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8270	22.66	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8599	23.56	9/30/2035	2.698000	5.9250	2:29:25 PM	5.9250		5.7750	5.9250	5.9250	5.9250	5.9250
FXTN 25-08	PIBD2535L086	24Y	8.1250	8676	23.77	12/16/2035	377.957000	5.9000	4:12:55 PM	5.8787	6.0150		5.9000	6.0000	5.8500	5.9000
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8964	24.56	9/29/2036	50.427000	5.9450	3:07:53 PM	5.9459	6.1500		6.0500	6.0500	5.9450	5.9450