

GS Board Summary
March 05, 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	749	2.05	3/25/2014						2.8000				
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	749	2.05	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	861	2.36	7/15/2014										
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	861	2.36	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	932	2.55	9/24/2014	1.260000	3.6250	3:04:02 PM	3.7729	3.4100	3.3750	4.2500	4.2500	3.6250	3.6250
FXTN 07-46	PIBD0714J466	3Y	6.5000	942	2.58	10/4/2014						3.3750				
TEBD 07-46	TEBD0714J466	3Y	6.5000	942	2.58	10/4/2014										
SPTB 10-03	SPTB1014J037	3Y	12.2500	952	2.61	10/14/2014										
FXTN 10-36 *	PIBD1015B367	3Y	12.3750	1085	2.97	2/24/2015					3.7500					
TEBD 10-36	TEBD1015B367	3Y	12.3750	1085	2.97	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1163	3.19	5/13/2015						3.6250				
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1172	3.21	5/22/2015						3.5000				
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1172	3.21	5/22/2015										
FXTN 04-20	PIBD0415G203	3.5Y	4.8750	1232	3.38	7/21/2015						3.5500				
RTB 05-09	PIID0515H097	3.5Y	5.8750	1261	3.45	8/19/2015	11.100000	4.5000	2:20:18 PM	4.4099		4.0000	4.5000	4.5000	4.4000	4.5000
FXTN 10-37	PIBD1015H370	3.5Y	11.8750	1267	3.47	8/25/2015										
TEBD 10-37	TEBD1015H370	3.5Y	11.8750	1267	3.47	8/25/2015										
FXTN 05-69	PIBD0515K697	4Y	4.6250	1359	3.72	11/25/2015						4.0000				
FXTN 10-38	PIBD1015L384	4Y	10.1250	1379	3.78	12/15/2015										
FXTN 10-39	PIBD1016A393	4Y	9.2500	1407	3.85	1/12/2016										
TEBD 10-39	TEBD1016A393	4Y	9.2500	1407	3.85	1/12/2016										
FXTN 07-48	PIBD0716A488	4Y	7.0000	1422	3.90	1/27/2016	11.000000	4.2000	3:33:50 PM	4.2000	4.1000	3.8750	4.2000	4.2000	4.2000	4.2000
TEBD 07-48	TEBD0716A488	4Y	7.0000	1422	3.90	1/27/2016										
RTB 05-10 *	PIID0516C107	4Y	6.0000	1458	3.99	3/3/2016	100.100000	4.2000	11:13:08 AM	4.2251	4.4450	4.1000	4.3000	4.3000	4.2000	4.2000
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1485	4.07	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1485	4.07	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1513	4.15	4/27/2016										
FXTN 10-42	PIBD1016I420	4.5Y	9.1250	1643	4.50	9/4/2016	54.132000	4.0500	11:51:52 AM	4.0846	4.6250	4.0000	4.1500	4.1500	4.0500	4.0500
TEBD 10-42	TEBD1016I420	4.5Y	9.1250	1643	4.50	9/4/2016										
RTB 07-01	PIID0716I018	5Y	7.0000	1663	4.56	9/24/2016						4.2500	4.0000			
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1716	4.70	11/16/2016						4.6250				
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1851	5.07	3/31/2017										
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1875	5.14	4/24/2017						4.2500				
RTB 07-02	PIID0717H026	5.5Y	6.6250	1992	5.46	8/19/2017	1.000000	4.3500	3:04:47 PM	4.3500		4.2500	4.3500	4.3500	4.3500	4.3500
FXTN 10-44	PIBD1017H447	5.5Y	7.7500	1996	5.47	8/23/2017						4.2750				
TEBD 10-44	TEBD1017H447	5.5Y	7.7500	1996	5.47	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2062	5.65	10/28/2017										
FXTN 10-45	PIBD1018A451	6Y	5.8750	2157	5.91	1/31/2018						4.4000				
TEBD 10-45	TEBD1018A451	6Y	5.8750	2157	5.91	1/31/2018										
FXTN 07-51	PIBD0718H511	6.5Y	5.0000	2356	6.45	8/18/2018	881.145000	4.6000	11:42:30 AM	4.6648		4.5000	4.5800	4.7000	4.5800	4.6000
FXTN 10-47	PIBD1018K478	7Y	8.8750	2450	6.71	11/20/2018						4.4500				
TEBD 10-47	TEBD1018K478	7Y	8.8750	2450	6.71	11/20/2018										
FXTN 10-48 *	PIBD1019B485	7Y	7.8750	2541	6.96	2/19/2019	5.000000	4.6250	9:23:40 AM	4.6250	4.6250	4.3500	4.6250	4.6250	4.6250	4.6250
TEBD 10-48	TEBD1019B485	7Y	7.8750	2541	6.96	2/19/2019										
FXTN 10-50	PIBD1020B508	8Y	7.7500	2905	7.96	2/18/2020						4.6250				
RTB 10-01	PIID1020H015	8.5Y	7.2500	3088	8.46	8/19/2020						5.2500	4.7500			
FXTN 10-51	PIBD1020I510	9Y	6.1250	3116	8.54	9/16/2020						4.8500				
FXTN 10-52	PIBD1020L525	9Y	5.8750	3207	8.79	12/16/2020						4.8750				
RTB 10-02	PIID1021C027	9Y	7.3750	3284	9.00	3/3/2021	6.205000	5.1250	2:41:31 PM	5.2482		4.8750	5.2000	5.3000	5.1250	5.1250
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3340	9.15	4/28/2021	6.310000	5.0000	11:03:44 AM	5.0000			5.0000	5.0000	5.0000	5.0000
RTB 10-03	PIID1021J039	10Y	5.7500	3515	9.63	10/20/2021	1.050000	5.1500	2:49:30 PM	5.1500	5.1750	4.8850	5.1500	5.1500	5.1500	5.1500
FXTN 10-55	PIBD1021K551	10Y	5.7500	3550	9.73	11/24/2021	462.480000	5.1250	3:42:18 PM	5.1209	5.2500	4.9000	5.1150	5.1250	5.1000	5.1250
FXTN 10-54 *	PIBD1022G545	10Y	6.3750	3606	9.88	1/19/2022	730.000000	5.1250	3:54:28 PM	5.1127	5.1500	4.9751	5.1200	5.1250	5.1000	5.1250

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FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3660	10.03	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	3877	10.62	10/17/2022										
FXTN 20-04	PIBD2023B048	11Y	13.0000	4003	10.97	2/20/2023										
TEBD 20-04	TEBD2023B048	11Y	13.0000	4003	10.97	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4101	11.24	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4248	11.64	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4472	12.25	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4535	12.42	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4633	12.69	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4787	13.12	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4976	13.63	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4976	13.63	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	5016	13.74	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	5016	13.74	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	5067	13.88	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	5067	13.88	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5341	14.63	10/20/2026	32.010000	5.4000	3:45:18 PM	5.4566	5.5000	5.3001	5.4500	5.5000	5.4000	5.4000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5389	14.76	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5473	14.99	3/1/2027	551.816000	5.3950	4:05:46 PM	5.3849	5.5000	5.3750	5.3750	5.3950	5.2650	5.3950
FXTN 20-14	PIBD2027I140	16Y	8.6250	5662	15.51	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5662	15.51	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6117	16.76	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6117	16.76	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6656	18.24	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6718	18.41	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6900	18.90	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6900	18.90	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7074	19.38	7/19/2031	1,617.237000	5.8150	4:04:44 PM	5.7715	5.8220	5.7500	5.8200	5.8224	5.7350	5.8150
FXTN 25-04	PIBD2531J042	20Y	9.3750	7152	19.59	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7272	19.92	2/2/2032	32.490000	5.8000	3:45:53 PM	5.8132		5.8000	5.6500	5.8250	5.6500	5.8000
RTB 20-01 *	PIID2032C014	20Y	5.8750	7300	20.00	3/1/2032	3,197.015253	5.8400	4:14:47 PM	5.8164	5.8475	5.8000	5.8000	5.8750	5.5000	5.8400
FXTN 25-05	PIBD2532K057	21Y	8.5000	7573	20.75	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7573	20.75	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8279	22.68	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8608	23.58	9/30/2035										
FXTN 25-08	PIBD2535L086	24Y	8.1250	8685	23.79	12/16/2035	438.868686	6.0500	3:11:31 PM	5.9678	6.1500		5.9750	6.0500	5.9500	6.0500
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8973	24.58	9/29/2036					6.2000	6.0000				