

GS Board Summary
April 11, 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	2Y	12.3750	712	1.95	3/25/2014	10.000000	3.0000	3:52:21 PM	3.0000	3.2500		3.0000	3.0000	3.0000	3.0000
TEBD 10-34	TEBD1014C341	2Y	12.3750	712	1.95	3/25/2014										
FXTN 10-35	PIBD1014G356	2.5Y	12.7500	824	2.26	7/15/2014						3.5000				
TEBD 10-35	TEBD1014G356	2.5Y	12.7500	824	2.26	7/15/2014										
RTB 05-08	PIID0514I080	2.5Y	6.2500	895	2.45	9/24/2014	94.924000	3.6250	3:08:43 PM	3.5957			3.6000	3.6250	3.5500	3.6250
FXTN 07-46	PIBD0714J466	2.5Y	6.5000	905	2.48	10/4/2014										
TEBD 07-46	TEBD0714J466	2.5Y	6.5000	905	2.48	10/4/2014										
SPTB 10-03	SPTB1014J037	3Y	12.2500	915	2.51	10/14/2014										
FXTN 10-36 *	PIBD1015B367	3Y	12.3750	1048	2.87	2/24/2015	10.000000	3.7850	10:34:57 AM	3.7850	3.6250	3.6250	3.7850	3.7850	3.7850	3.7850
TEBD 10-36	TEBD1015B367	3Y	12.3750	1048	2.87	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1126	3.08	5/13/2015						3.7500				
FXTN 07-47	PIBD0715E477	3.5Y	8.3750	1135	3.11	5/22/2015						3.6250				
TEBD 07-47	TEBD0715E477	3.5Y	8.3750	1135	3.11	5/22/2015										
FXTN 04-20	PIBD0415G203	3.5Y	4.8750	1195	3.27	7/21/2015						3.7500				
RTB 05-09	PIID0515H097	3.5Y	5.8750	1224	3.35	8/19/2015	0.600000	4.2500	10:41:55 AM	4.1580		4.1251	3.9750	4.2500	3.9750	4.2500
FXTN 10-37	PIBD1015H370	3.5Y	11.8750	1230	3.37	8/25/2015										
TEBD 10-37	TEBD1015H370	3.5Y	11.8750	1230	3.37	8/25/2015										
FXTN 05-69	PIBD0515K697	4Y	4.6250	1322	3.62	11/25/2015						4.0000				
FXTN 10-38	PIBD1015L384	4Y	10.1250	1342	3.68	12/15/2015										
FXTN 10-39	PIBD1016A393	4Y	9.2500	1370	3.75	1/12/2016										
TEBD 10-39	TEBD1016A393	4Y	9.2500	1370	3.75	1/12/2016										
FXTN 07-48	PIBD0716A488	4Y	7.0000	1385	3.79	1/27/2016					4.2750	4.0000				
TEBD 07-48	TEBD0716A488	4Y	7.0000	1385	3.79	1/27/2016										
RTB 05-10	PIID0516C107	4Y	6.0000	1421	3.89	3/3/2016	2.473000	4.6000	2:49:23 PM	4.6000		4.2000	4.6000	4.6000	4.6000	4.6000
FXTN 10-40 *	PIBD1016C407	4Y	7.5000	1448	3.97	3/30/2016					4.6250					
TEBD 10-40	TEBD1016C407	4Y	7.5000	1448	3.97	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1476	4.04	4/27/2016										
FXTN 10-42	PIBD1016I420	4.5Y	9.1250	1606	4.40	9/4/2016						4.1250				
TEBD 10-42	TEBD1016I420	4.5Y	9.1250	1606	4.40	9/4/2016										
RTB 07-01	PIID0716I018	4.5Y	7.0000	1626	4.45	9/24/2016						4.4000				
FXTN 10-43	PIBD1016K436	5Y	6.2500	1679	4.60	11/16/2016										
FXTN 07-49 *	PIBD0717C493	5Y	7.0000	1814	4.97	3/31/2017	400.000000	4.7000	11:36:42 AM	4.7000	4.7250	4.6000	4.7000	4.7000	4.7000	4.7000
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1838	5.04	4/24/2017						4.6250				
RTB 07-02	PIID0717H026	5.5Y	6.6250	1955	5.36	8/19/2017	31.000000	4.8500	2:05:32 PM	4.8500			4.8500	4.8500	4.8500	4.8500
FXTN 10-44	PIBD1017H447	5.5Y	7.7500	1959	5.37	8/23/2017						4.7000				
TEBD 10-44	TEBD1017H447	5.5Y	7.7500	1959	5.37	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2025	5.55	10/28/2017	7.542000	4.7500	11:16:09 AM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 10-45	PIBD1018A451	6Y	5.8750	2120	5.81	1/31/2018										
TEBD 10-45	TEBD1018A451	6Y	5.8750	2120	5.81	1/31/2018										
FXTN 07-51	PIBD0718H511	6.5Y	5.0000	2319	6.35	8/18/2018	170.000000	4.8000	2:32:55 PM	4.7491			4.7700	4.8000	4.7150	4.8000
FXTN 10-47	PIBD1018K478	7Y	8.8750	2413	6.61	11/20/2018										
TEBD 10-47	TEBD1018K478	7Y	8.8750	2413	6.61	11/20/2018										
FXTN 10-48 *	PIBD1019B485	7Y	7.8750	2504	6.86	2/19/2019					4.8250					
TEBD 10-48	TEBD1019B485	7Y	7.8750	2504	6.86	2/19/2019										
FXTN 10-50	PIBD1020B508	8Y	7.7500	2868	7.86	2/18/2020										
RTB 10-01	PIID1020H015	8.5Y	7.2500	3051	8.36	8/19/2020	73.104000	5.4000	3:35:57 PM	5.3624		5.0000	5.3250	5.4000	5.3250	5.4000
FXTN 10-51	PIBD1020I510	8.5Y	6.1250	3079	8.44	9/16/2020						5.0000				
FXTN 10-52	PIBD1020L525	9Y	5.8750	3170	8.68	12/16/2020	0.992500	5.3750	9:56:15 AM	5.3750			5.3750	5.3750	5.3750	5.3750
RTB 10-02	PIID1021C027	9Y	7.3750	3247	8.90	3/3/2021	2.297000	5.3650	3:36:34 PM	5.3650		5.1750	5.3650	5.3650	5.3650	5.3650
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3303	9.05	4/28/2021										
RTB 10-03	PIID1021J039	10Y	5.7500	3478	9.53	10/20/2021	2.700000	5.5500	3:14:54 PM	5.5252			5.1250	5.6250	5.1250	5.5500
FXTN 10-55	PIBD1021K551	10Y	5.7500	3513	9.62	11/24/2021										
FXTN 10-54	PIBD1022G545	10Y	6.3750	3569	9.78	1/19/2022	50.000000	5.2800	3:25:12 PM	5.2800	5.3500		5.2800	5.2800	5.2800	5.2800

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FXTN 20-02 *	PIBD2022C021	10Y	15.0000	3623	9.93	3/14/2022					5.6250					
FXTN 20-03	PIBD2022J033	11Y	12.7500	3840	10.52	10/17/2022										
FXTN 20-04	PIBD2023B048	11Y	13.0000	3966	10.87	2/20/2023										
TEBD 20-04	TEBD2023B048	11Y	13.0000	3966	10.87	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4064	11.13	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4211	11.54	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4435	12.15	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4498	12.32	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4596	12.59	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4750	13.01	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4939	13.53	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4939	13.53	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4979	13.64	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4979	13.64	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	5030	13.78	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	5030	13.78	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5304	14.53	10/20/2026	5.924000	5.5000	3:35:30 PM	5.6803	6.0500	5.4000	5.8000	6.0500	5.5000	5.5000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5352	14.66	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5436	14.89	3/1/2027	15.150000	5.3705	3:34:07 PM	5.3704			5.3700	5.3725	5.3700	5.3705
FXTN 20-14	PIBD2027I140	16Y	8.6250	5625	15.41	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5625	15.41	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6080	16.66	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6080	16.66	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6619	18.13	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6681	18.30	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6863	18.80	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6863	18.80	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7037	19.28	7/19/2031	2,385.421976	5.9900	4:12:39 PM	5.9835	6.1250	5.9750	5.9700	6.0005	5.5000	5.9900
FXTN 25-04	PIBD2531J042	20Y	9.3750	7115	19.49	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7235	19.82	2/2/2032	5.500000	5.8750	2:34:00 PM	5.9204			5.9250	5.9250	5.8750	5.8750
RTB 20-01 *	PIID2032C014	20Y	5.8750	7263	19.90	3/1/2032	574.471000	5.8750	3:44:28 PM	5.8759	5.9745	5.8670	5.8500	5.9500	5.8500	5.8750
FXTN 25-05	PIBD2532K057	21Y	8.5000	7536	20.65	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7536	20.65	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8242	22.58	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8571	23.48	9/30/2035										
FXTN 25-08	PIBD2535L086	24Y	8.1250	8648	23.69	12/16/2035	356.000000	6.2350	3:04:49 PM	6.2305		6.2500	6.2155	6.2500	6.2000	6.2350
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8936	24.48	9/29/2036	1,478.610000	6.3500	3:32:50 PM	6.2495	6.4000		6.3000	6.3500	6.2250	6.3500