

GS Board Summary
May 16, 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
TEBD 20-04	TEBD2023B048	11Y	13.0000	3931	10.77	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4029	11.04	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4176	11.44	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4400	12.05	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4463	12.23	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4561	12.50	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4715	12.92	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4904	13.44	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4904	13.44	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4944	13.55	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4944	13.55	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4995	13.68	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4995	13.68	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5269	14.44	10/20/2026	1.050000	5.8000	3:47:07 PM	5.8024		5.5000	5.8500	5.8500	5.8000	5.8000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5317	14.57	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5401	14.80	3/1/2027	3.400000	5.3755	11:34:46 AM	5.3753		5.3751	5.3753	5.3755	5.3753	5.3755
FXTN 20-14	PIBD2027I140	16Y	8.6250	5590	15.32	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5590	15.32	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6045	16.56	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6045	16.56	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6584	18.04	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6646	18.21	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6828	18.71	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6828	18.71	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7002	19.18	7/19/2031	5,378.000000	6.0275	3:58:32 PM	5.9807	6.0950	5.8750	5.9400	6.0275	5.9400	6.0275
FXTN 25-04	PIBD2531J042	20Y	9.3750	7080	19.40	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7200	19.73	2/2/2032										
RTB 20-01 *	PIID2032C014	20Y	5.8750	7228	19.80	3/1/2032	956.854000	5.9015	3:55:05 PM	5.9224	6.1150	5.9015	5.8300	6.0000	5.7000	5.9015
FXTN 25-05	PIBD2532K057	21Y	8.5000	7501	20.55	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7501	20.55	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8207	22.48	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8536	23.39	9/30/2035	1.000000	6.5000	11:18:27 AM	6.5000		6.2000	6.5000	6.5000	6.5000	6.5000
FXTN 25-08	PIBD2535L086	24Y	8.1250	8613	23.60	12/16/2035	471.400000	6.3000	3:47:35 PM	6.2421			6.2250	6.3000	6.2250	6.3000
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8901	24.39	9/29/2036	38.889000	6.3600	12:01:01 PM	6.3586	6.4500		6.3000	6.3600	6.3000	6.3600