





**GS Board Summary**  
**May 31, 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 20-04	PIBD2023B048	11Y	13.0000	3916	10.73	2/20/2023										
TEBD 20-04	TEBD2023B048	11Y	13.0000	3916	10.73	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	4014	11.00	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4161	11.40	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4385	12.01	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4448	12.19	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4546	12.45	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4700	12.88	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4889	13.39	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4889	13.39	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4929	13.50	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4929	13.50	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4980	13.64	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4980	13.64	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5254	14.39	10/20/2026	0.010000	5.8500	9:35:18 AM	5.8500		5.5000	5.8500	5.8500	5.8500	5.8500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5302	14.53	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5386	14.76	3/1/2027										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5575	15.27	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5575	15.27	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	6030	16.52	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	6030	16.52	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6569	18.00	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6631	18.17	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6813	18.67	1/26/2031	0.770000	5.9300	2:09:32 PM	5.9300		5.9300	5.9300	5.9300	5.9300	5.9300
TEBD 25-03	TEBD2531A032	19Y	11.2500	6813	18.67	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	6987	19.14	7/19/2031	2,387.812000	6.0325	4:08:20 PM	6.0355	6.0450	5.9000	6.0150	6.1445	6.0150	6.0325
FXTN 25-04	PIBD2531J042	20Y	9.3750	7065	19.36	10/5/2031										
FXTN 20-18	PIBD2032B183	20Y	5.8750	7185	19.68	2/2/2032	2.700000	6.3750	3:42:10 PM	6.1041			5.9500	6.3750	5.9500	6.3750
RTB 20-01 *	PIID2032C014	20Y	5.8750	7213	19.76	3/1/2032	640.208979	6.0350	11:48:46 AM	6.0352	6.0750	5.9000	6.0700	6.0700	5.9000	6.0350
FXTN 25-05	PIBD2532K057	21Y	8.5000	7486	20.51	11/29/2032										
TEBD 25-05	TEBD2532K057	21Y	8.5000	7486	20.51	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8192	22.44	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8521	23.35	9/30/2035	10.350000	6.6000	2:43:00 PM	6.6000		6.3250	6.6000	6.6000	6.6000	6.6000
FXTN 25-08	PIBD2535L086	24Y	8.1250	8598	23.56	12/16/2035	189.701509	6.2500	3:03:28 PM	6.2037	6.4250		6.2000	6.2500	6.2000	6.2500
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	8886	24.35	9/29/2036	8.441000	6.3250	10:39:34 AM	6.3250	6.3000	6.1750	6.3250	6.3250	6.3250	6.3250