





GS Board Summary  
August 22, 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 20-05	PIBD2023E054	11Y	11.8750	3931	10.77	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4078	11.17	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4302	11.79	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4365	11.96	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4463	12.23	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4617	12.65	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4806	13.17	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4806	13.17	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4846	13.28	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4846	13.28	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4897	13.42	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4897	13.42	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5171	14.17	10/20/2026	1.302000	5.4000	3:40:09 PM	5.3808		5.3000	5.3750	5.4000	5.3750	5.4000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5219	14.30	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5303	14.53	3/1/2027	18.831000	5.1000	3:57:04 PM	5.2377			5.2000	5.8500	5.1000	5.1000
FXTN 20-14	PIBD2027I140	16Y	8.6250	5492	15.05	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5492	15.05	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5947	16.29	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5947	16.29	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6486	17.77	5/27/2030						5.6000				
FXTN 25-02	PIBD2530G029	18Y	12.5000	6548	17.94	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6730	18.44	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6730	18.44	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6904	18.92	7/19/2031	635.716000	5.7250	3:50:27 PM	5.6766	5.8500	5.6500	5.6700	5.7250	5.6500	5.7250
FXTN 25-04	PIBD2531J042	19Y	9.3750	6982	19.13	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7102	19.46	2/2/2032						5.6000				
RTB 20-01 *	PIID2032C014	20Y	5.8750	7130	19.53	3/1/2032	109.876000	5.6925	3:37:34 PM	5.7225	5.7350	5.6801	5.6900	5.8250	5.6250	5.6925
FXTN 25-05	PIBD2532K057	25Y	8.5000	7403	20.28	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7403	20.28	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8109	22.22	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8438	23.12	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8515	23.33	12/16/2035	2.000000	5.8500	3:41:23 PM	5.8500			5.8500	5.8500	5.8500	5.8500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8803	24.12	9/29/2036										
FXTN 25-10 *	PIBD2537H103	25Y	5.7500	9124	25.00	8/16/2037	497.151000	5.7261	3:46:27 PM	5.7280	5.7550	5.7261	5.5000	5.7405	5.5000	5.7261