

GS Board Summary
October 19, 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 07-46	TEBD0714J466	2Y	6.5000	712	1.95	10/4/2014										
SPTB 10-03 *	SPTB1014J037	2Y	12.2500	722	1.98	10/14/2014					2.8500					
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	855	2.34	2/24/2015						3.0500				
TEBD 10-36	TEBD1015B367	2.5Y	12.3750	855	2.34	2/24/2015										
FXTN 05-68	PIBD0515E685	3Y	6.3750	933	2.56	5/13/2015					3.6000	3.1250				
FXTN 07-47	PIBD0715E477	3Y	8.3750	942	2.58	5/22/2015						3.3751				
TEBD 07-47	TEBD0715E477	3Y	8.3750	942	2.58	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	1002	2.75	7/21/2015						3.5750				
RTB 05-09	PIID0515H097	3Y	5.8750	1031	2.82	8/19/2015	16.429000	3.9250	3:19:46 PM	3.8339		3.5500	3.5000	4.2000	3.5000	3.9250
FXTN 10-37 *	PIBD1015H370	3Y	11.8750	1037	2.84	8/25/2015					3.8500					
TEBD 10-37	TEBD1015H370	3Y	11.8750	1037	2.84	8/25/2015										
FXTN 05-69	PIBD0515K697	3.5Y	4.6250	1129	3.09	11/25/2015										
FXTN 10-38	PIBD1015L384	3.5Y	10.1250	1149	3.15	12/15/2015										
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1177	3.22	1/12/2016										
TEBD 10-39	TEBD1016A393	3.5Y	9.2500	1177	3.22	1/12/2016										
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1192	3.27	1/27/2016	70.000000	3.9000	2:47:59 PM	3.9025	4.2500	3.6250	3.9050	3.9050	3.9000	3.9000
TEBD 07-48	TEBD0716A488	3.5Y	7.0000	1192	3.27	1/27/2016										
RTB 05-10	PIID0516C107	3.5Y	6.0000	1228	3.36	3/3/2016	8.915000	4.3000	3:43:05 PM	4.2269	4.3000	4.0000	4.3000	4.3000	4.0500	4.3000
FXTN 10-40	PIBD1016C407	3.5Y	7.5000	1255	3.44	3/30/2016						3.9500				
TEBD 10-40	TEBD1016C407	3.5Y	7.5000	1255	3.44	3/30/2016										
FXTN 10-41	PIBD1016D416	4Y	7.0000	1283	3.52	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1413	3.87	9/4/2016	330.000000	4.1700	3:54:33 PM	4.1755	4.2450	4.1000	4.1800	4.1800	4.1700	4.1700
TEBD 10-42	TEBD1016I420	4Y	9.1250	1413	3.87	9/4/2016										
RTB 07-01 *	PIID0716I018	4Y	7.0000	1433	3.93	9/24/2016					4.3750	4.1250				
FXTN 10-43	PIBD1016K436	4.5Y	6.2500	1486	4.07	11/16/2016										
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1621	4.44	3/31/2017										
FXTN 20-01	PIBD2017D011	5Y	14.3750	1645	4.51	4/24/2017										
FXTN 05-70	PIBD0517G705	5Y	4.6250	1717	4.70	7/5/2017	900.000000	4.2000	10:37:30 AM	4.2000	4.3450	4.2000	4.2000	4.2000	4.2000	4.2000
RTB 07-02	PIID0717H026	5Y	6.6250	1762	4.83	8/19/2017	2.000000	4.3900	11:21:36 AM	4.4947			4.6000	4.6000	4.3900	4.3900
FXTN 10-44 *	PIBD1017H447	5Y	7.7500	1766	4.84	8/23/2017					4.5500					
TEBD 10-44	TEBD1017H447	5Y	7.7500	1766	4.84	8/23/2017										
FXTN 07-50	PIBD0717J502	5.5Y	5.3750	1832	5.02	10/28/2017	7.000000	4.4250	11:04:57 AM	4.4179			4.4150	4.4250	4.4150	4.4250
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1927	5.28	1/31/2018	500.000000	4.3750	2:29:12 PM	4.3830	4.6000		4.3850	4.3850	4.3750	4.3750
TEBD 10-45	TEBD1018A451	5.5Y	5.8750	1927	5.28	1/31/2018										
FXTN 07-51	PIBD0718H511	6Y	5.0000	2126	5.82	8/18/2018	3,390.500000	4.3750	3:24:28 PM	4.4007	4.6250		4.4000	4.4350	4.3750	4.3750
FXTN 10-47	PIBD1018K478	6.5Y	8.8750	2220	6.08	11/20/2018										
TEBD 10-47	TEBD1018K478	6.5Y	8.8750	2220	6.08	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2311	6.33	2/19/2019	19.650000	4.5300	3:43:19 PM	4.6285		4.5000	4.7000	4.7500	4.5300	4.5300
TEBD 10-48	TEBD1019B485	6.5Y	7.8750	2311	6.33	2/19/2019										
FXTN 07-53	PIBD0719D531	7Y	5.0000	2377	6.51	4/26/2019					4.7500					
FXTN 07-54	PIBD0719G547	7Y	4.7500	2461	6.74	7/19/2019	495.000000	4.6150	2:42:32 PM	4.6150	4.6350	4.5750	4.6150	4.6150	4.6150	4.6150
FXTN 07-55 *	PIBD0719H555	7Y	4.7500	2503	6.86	8/30/2019					4.5750					
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2675	7.33	2/18/2020					4.8750	4.5750				
RTB 10-01	PIID1020H015	8Y	7.2500	2858	7.83	8/19/2020					4.8750	4.5850				
FXTN 10-51	PIBD1020I510	8Y	6.1250	2886	7.91	9/16/2020					4.8750	4.6000				
FXTN 10-52	PIBD1020L525	8.5Y	5.8750	2977	8.16	12/16/2020	18.110500	4.7500	2:51:43 PM	4.6371	4.8750	4.6250	4.4000	4.7500	4.4000	4.7500
RTB 10-02	PIID1021C027	8.5Y	7.3750	3054	8.37	3/3/2021	9.000000	4.6900	11:04:16 AM	4.7627	4.8750	4.6350	4.8000	4.8750	4.6900	4.6900
FXTN 10-53	PIBD1021D531	9Y	6.5000	3110	8.52	4/28/2021	500.000000	4.6750	3:16:24 PM	4.6750	4.8750		4.6750	4.6750	4.6750	4.6750
RTB 10-03	PIID1021J039	9Y	5.7500	3285	9.00	10/20/2021	76.879000	4.7100	3:42:47 PM	4.7213	4.8750		4.7500	4.8000	4.7100	4.7100
FXTN 10-55	PIBD1021K551	9.5Y	5.7500	3320	9.10	11/24/2021	1.000000	4.8250	3:53:30 PM	4.8250	4.8750	4.6650	4.8250	4.8250	4.8250	4.8250
FXTN 10-54	PIBD1022G545	9.5Y	6.3750	3376	9.25	1/19/2022	2,879.250000	4.6850	3:56:29 PM	4.6965	4.8750	4.6750	4.6800	4.7250	4.6750	4.6850
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3430	9.40	3/14/2022										
FXTN 10-56	PIBD1022H562	10Y	4.8750	3571	9.78	8/2/2022					4.8750					

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FXTN 10-57	PIBD10221570	10Y	4.7500	3613	9.90	9/13/2022					4.7000					
FXTN 20-03 *	PIBD2022J033	10Y	12.7500	3647	9.99	10/17/2022					5.0000					
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3773	10.34	2/20/2023										
TEBD 20-04	TEBD2023B048	10.5Y	13.0000	3773	10.34	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	3871	10.61	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	4018	11.01	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4242	11.62	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4305	11.79	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4403	12.06	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4557	12.48	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4746	13.00	10/20/2025										
TEBD 20-11	TEBD2025J116	13Y	12.1250	4746	13.00	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4786	13.11	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4786	13.11	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4837	13.25	1/19/2026	22.000000	5.0000	3:42:50 PM	5.0148			5.0350	5.0350	5.0000	5.0000
TEBD 20-12	TEBD2026A122	14Y	10.2500	4837	13.25	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	5111	14.00	10/20/2026	1,003.251000	5.2600	4:01:39 PM	5.2494	5.5799		5.2600	5.3750	5.2400	5.2600
FXTN 20-13	PIBD2026L139	15Y	8.0000	5159	14.13	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5243	14.36	3/1/2027	703.300000	5.2850	11:09:23 AM	5.2752	5.5000	5.2500	5.3800	5.5000	5.2750	5.2850
FXTN 20-14	PIBD2027I140	15Y	8.6250	5432	14.88	9/6/2027						5.2000				
TEBD 20-14	TEBD2027I140	15Y	8.6250	5432	14.88	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5887	16.13	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5887	16.13	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6426	17.61	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6488	17.78	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6670	18.27	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6670	18.27	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6844	18.75	7/19/2031	11,574.700000	5.6405	4:08:22 PM	5.6404	5.7000	5.6000	5.6650	5.7000	5.6350	5.6405
FXTN 25-04	PIBD2531J042	19Y	9.3750	6922	18.96	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7042	19.29	2/2/2032	13.775000	5.8000	3:08:32 PM	5.7991		5.7000	5.8000	5.8250	5.7750	5.8000
RTB 20-01	PIID2032C014	19Y	5.8750	7070	19.37	3/1/2032	4,117.455000	5.7200	3:58:09 PM	5.7073	5.7150	5.6755	5.7377	5.8000	5.6851	5.7200
FXTN 20-19 *	PIBD2032I195	20Y	5.7500	7280	19.95	9/27/2032					5.7150					
FXTN 25-05	PIBD2532K057	25Y	8.5000	7343	20.12	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7343	20.12	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8049	22.05	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8378	22.95	9/30/2035	0.500000	6.1000	2:41:39 PM	6.1000			6.1000	6.1000	6.1000	6.1000
FXTN 25-08	PIBD2535L086	25Y	8.1250	8455	23.16	12/16/2035	31.892815	5.8800	3:32:11 PM	5.8737	5.9250	5.8000	5.8700	5.8800	5.8700	5.8800
FXTN 25-09	PIBD2536I097	25Y	7.6250	8743	23.95	9/29/2036	1.200000	5.9000	3:05:23 PM	5.9000		5.8000	5.9000	5.9000	5.9000	5.9000
FXTN 25-10 *	PIBD2537H103	25Y	5.7500	9064	24.83	8/16/2037					6.0000					