



GS Board Summary  
October 30, 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  | 703  | 1.93 | 10/4/2014  |              |            |             |            |           |             |            |            |           |             |
| SPTB 10-03 *    | SPTB1014J037 | 2Y    | 12.2500 | 713  | 1.95 | 10/14/2014 |              |            |             |            | 2.7500    |             |            |            |           |             |
| FXTN 10-36      | PIBD1015B367 | 2.5Y  | 12.3750 | 846  | 2.32 | 2/24/2015  |              |            |             |            |           |             |            |            |           |             |
| TEBD 10-36      | TEBD1015B367 | 2.5Y  | 12.3750 | 846  | 2.32 | 2/24/2015  |              |            |             |            |           |             |            |            |           |             |
| FXTN 05-68      | PIBD0515E685 | 3Y    | 6.3750  | 924  | 2.53 | 5/13/2015  |              |            |             |            | 3.6750    |             |            |            |           |             |
| FXTN 07-47      | PIBD0715E477 | 3Y    | 8.3750  | 933  | 2.56 | 5/22/2015  | 60.395050    | 3.7500     | 11:13:17 AM | 3.7500     |           |             | 3.7500     | 3.7500     | 3.7500    | 3.7500      |
| TEBD 07-47      | TEBD0715E477 | 3Y    | 8.3750  | 933  | 2.56 | 5/22/2015  |              |            |             |            |           |             |            |            |           |             |
| FXTN 04-20      | PIBD0415G203 | 3Y    | 4.8750  | 993  | 2.72 | 7/21/2015  |              |            |             |            |           |             |            |            |           |             |
| RTB 05-09       | PIID0515H097 | 3Y    | 5.8750  | 1022 | 2.80 | 8/19/2015  | 1.000000     | 4.0000     | 10:15:04 AM | 4.0000     | 3.7250    |             | 4.0000     | 4.0000     | 4.0000    | 4.0000      |
| FXTN 10-37 *    | PIBD1015H370 | 3Y    | 11.8750 | 1028 | 2.82 | 8/25/2015  |              |            |             |            | 3.8000    |             |            |            |           |             |
| TEBD 10-37      | TEBD1015H370 | 3Y    | 11.8750 | 1028 | 2.82 | 8/25/2015  |              |            |             |            |           |             |            |            |           |             |
| FXTN 05-69      | PIBD0515K697 | 3.5Y  | 4.6250  | 1120 | 3.07 | 11/25/2015 |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-38      | PIBD1015L384 | 3.5Y  | 10.1250 | 1140 | 3.12 | 12/15/2015 |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-39      | PIBD1016A393 | 3.5Y  | 9.2500  | 1168 | 3.20 | 1/12/2016  | 145.000000   | 4.1000     | 10:52:59 AM | 4.1000     |           |             | 4.1000     | 4.1000     | 4.1000    | 4.1000      |
| TEBD 10-39      | TEBD1016A393 | 3.5Y  | 9.2500  | 1168 | 3.20 | 1/12/2016  |              |            |             |            |           |             |            |            |           |             |
| FXTN 07-48      | PIBD0716A488 | 3.5Y  | 7.0000  | 1183 | 3.24 | 1/27/2016  | 145.623882   | 4.0400     | 10:53:54 AM | 4.0400     | 4.0500    |             | 4.0400     | 4.0400     | 4.0400    | 4.0400      |
| TEBD 07-48      | TEBD0716A488 | 3.5Y  | 7.0000  | 1183 | 3.24 | 1/27/2016  |              |            |             |            |           |             |            |            |           |             |
| RTB 05-10       | PIID0516C107 | 3.5Y  | 6.0000  | 1219 | 3.34 | 3/3/2016   | 1.310000     | 3.8000     | 3:02:44 PM  | 4.1429     | 4.3000    | 3.9500      | 4.2500     | 4.2500     | 3.8000    | 3.8000      |
| FXTN 10-40      | PIBD1016C407 | 3.5Y  | 7.5000  | 1246 | 3.41 | 3/30/2016  |              |            |             |            |           |             |            |            |           |             |
| TEBD 10-40      | TEBD1016C407 | 3.5Y  | 7.5000  | 1246 | 3.41 | 3/30/2016  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-41      | PIBD1016D416 | 3.5Y  | 7.0000  | 1274 | 3.49 | 4/27/2016  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-42      | PIBD1016I420 | 4Y    | 9.1250  | 1404 | 3.85 | 9/4/2016   | 225.000000   | 4.0200     | 10:48:50 AM | 4.0589     | 4.1750    | 4.0001      | 4.0900     | 4.0900     | 4.0200    | 4.0200      |
| TEBD 10-42      | TEBD1016I420 | 4Y    | 9.1250  | 1404 | 3.85 | 9/4/2016   |              |            |             |            |           |             |            |            |           |             |
| RTB 07-01 *     | PIID0716I018 | 4Y    | 7.0000  | 1424 | 3.90 | 9/24/2016  |              |            |             |            | 4.2850    | 4.0501      |            |            |           |             |
| FXTN 10-43      | PIBD1016K436 | 4.5Y  | 6.2500  | 1477 | 4.05 | 11/16/2016 |              |            |             |            |           |             |            |            |           |             |
| FXTN 07-49      | PIBD0717C493 | 4.5Y  | 7.0000  | 1612 | 4.42 | 3/31/2017  | 101.000000   | 4.6500     | 2:20:24 PM  | 4.2242     |           |             | 4.2250     | 4.6500     | 4.2000    | 4.6500      |
| FXTN 20-01      | PIBD2017D011 | 4.5Y  | 14.3750 | 1636 | 4.48 | 4/24/2017  |              |            |             |            |           |             |            |            |           |             |
| FXTN 05-70      | PIBD0517G705 | 5Y    | 4.6250  | 1708 | 4.68 | 7/5/2017   | 200.000000   | 4.1000     | 10:49:35 AM | 4.1250     | 4.2150    | 4.1000      | 4.1500     | 4.1500     | 4.1000    | 4.1000      |
| RTB 07-02       | PIID0717H026 | 5Y    | 6.6250  | 1753 | 4.80 | 8/19/2017  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-44      | PIBD1017H447 | 5Y    | 7.7500  | 1757 | 4.81 | 8/23/2017  |              |            |             |            |           |             |            |            |           |             |
| TEBD 10-44      | TEBD1017H447 | 5Y    | 7.7500  | 1757 | 4.81 | 8/23/2017  |              |            |             |            |           |             |            |            |           |             |
| FXTN 07-50 *    | PIBD0717J502 | 5Y    | 5.3750  | 1823 | 4.99 | 10/28/2017 | 0.400000     | 4.6500     | 11:38:29 AM | 4.6500     | 4.5400    |             | 4.6500     | 4.6500     | 4.6500    | 4.6500      |
| FXTN 10-45      | PIBD1018A451 | 5.5Y  | 5.8750  | 1918 | 5.25 | 1/31/2018  | 190.000000   | 4.3750     | 10:06:12 AM | 4.3750     | 4.6250    | 4.3000      | 4.3750     | 4.3750     | 4.3750    | 4.3750      |
| TEBD 10-45      | TEBD1018A451 | 5.5Y  | 5.8750  | 1918 | 5.25 | 1/31/2018  |              |            |             |            |           |             |            |            |           |             |
| FXTN 07-51      | PIBD0718H511 | 6Y    | 5.0000  | 2117 | 5.80 | 8/18/2018  | 3,889.180000 | 4.4750     | 2:51:06 PM  | 4.4621     | 4.6250    | 4.3500      | 4.4750     | 4.4750     | 4.2500    | 4.4750      |
| FXTN 10-47      | PIBD1018K478 | 6.5Y  | 8.8750  | 2211 | 6.06 | 11/20/2018 |              |            |             |            |           |             |            |            |           |             |
| TEBD 10-47      | TEBD1018K478 | 6.5Y  | 8.8750  | 2211 | 6.06 | 11/20/2018 |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-48      | PIBD1019B485 | 6.5Y  | 7.8750  | 2302 | 6.31 | 2/19/2019  | 10.000000    | 4.5500     | 9:53:34 AM  | 4.5500     |           |             | 4.5500     | 4.5500     | 4.5500    | 4.5500      |
| TEBD 10-48      | TEBD1019B485 | 6.5Y  | 7.8750  | 2302 | 6.31 | 2/19/2019  |              |            |             |            |           |             |            |            |           |             |
| FXTN 07-53      | PIBD0719D531 | 6.5Y  | 5.0000  | 2368 | 6.49 | 4/26/2019  |              |            |             |            | 4.7500    |             |            |            |           |             |
| FXTN 07-54      | PIBD0719G547 | 7Y    | 4.7500  | 2452 | 6.72 | 7/19/2019  | 200.000000   | 4.5200     | 11:50:50 AM | 4.5250     | 4.5650    | 4.5000      | 4.5300     | 4.5300     | 4.5200    | 4.5200      |
| FXTN 07-55 *    | PIBD0719H555 | 7Y    | 4.7500  | 2494 | 6.83 | 8/30/2019  |              |            |             |            | 4.5750    |             |            |            |           |             |
| FXTN 10-50      | PIBD1020B508 | 7.5Y  | 7.7500  | 2666 | 7.30 | 2/18/2020  |              |            |             |            | 4.8000    |             |            |            |           |             |
| RTB 10-01       | PIID1020H015 | 8Y    | 7.2500  | 2849 | 7.81 | 8/19/2020  | 4.200000     | 4.7000     | 9:10:31 AM  | 4.7000     | 4.8000    |             | 4.7000     | 4.7000     | 4.7000    | 4.7000      |
| FXTN 10-51      | PIBD1020I510 | 8Y    | 6.1250  | 2877 | 7.88 | 9/16/2020  | 0.100000     | 4.7000     | 11:16:50 AM | 4.7000     | 4.8000    |             | 4.7000     | 4.7000     | 4.7000    | 4.7000      |
| FXTN 10-52      | PIBD1020L525 | 8.5Y  | 5.8750  | 2968 | 8.13 | 12/16/2020 | 1.000000     | 4.7500     | 11:45:21 AM | 4.7500     | 4.8000    |             | 4.7500     | 4.7500     | 4.7500    | 4.7500      |
| RTB 10-02       | PIID1021C027 | 8.5Y  | 7.3750  | 3045 | 8.34 | 3/3/2021   |              |            |             |            | 4.8000    |             |            |            |           |             |
| FXTN 10-53      | PIBD1021D531 | 8.5Y  | 6.5000  | 3101 | 8.50 | 4/28/2021  | 0.643000     | 4.8000     | 11:39:46 AM | 4.8000     | 4.8000    |             | 4.8000     | 4.8000     | 4.8000    | 4.8000      |
| RTB 10-03       | PIID1021J039 | 9Y    | 5.7500  | 3276 | 8.98 | 10/20/2021 | 0.100000     | 4.8000     | 10:29:02 AM | 4.8000     | 4.8000    |             | 4.8000     | 4.8000     | 4.8000    | 4.8000      |
| FXTN 10-55      | PIBD1021K551 | 9.5Y  | 5.7500  | 3311 | 9.07 | 11/24/2021 | 0.265000     | 4.8250     | 3:44:07 PM  | 4.8250     | 4.8000    |             | 4.8250     | 4.8250     | 4.8250    | 4.8250      |
| FXTN 10-54      | PIBD1022G545 | 9.5Y  | 6.3750  | 3367 | 9.22 | 1/19/2022  | 64.000000    | 4.6550     | 3:12:35 PM  | 4.6556     | 4.8000    |             | 4.6300     | 4.6600     | 4.6250    | 4.6550      |
| FXTN 20-02      | PIBD2022C021 | 9.5Y  | 15.0000 | 3421 | 9.37 | 3/14/2022  |              |            |             |            |           |             |            |            |           |             |
| FXTN 10-56      | PIBD1022H562 | 10Y   | 4.8750  | 3562 | 9.76 | 8/2/2022   |              |            |             |            | 4.8000    |             |            |            |           |             |

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October 30, 2012

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|-----------------|--------------|-------|---------|------|-------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| FXTN 10-57      | PIBD1022I570 | 10Y   | 4.7500  | 3604 | 9.87  | 9/13/2022  |              |            |             |            | 4.7000    |             |            |            |           |             |
| FXTN 20-03 *    | PIBD2022J033 | 10Y   | 12.7500 | 3638 | 9.97  | 10/17/2022 |              |            |             |            | 4.9500    |             |            |            |           |             |
| FXTN 20-04      | PIBD2023B048 | 10.5Y | 13.0000 | 3764 | 10.31 | 2/20/2023  |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-04      | TEBD2023B048 | 10.5Y | 13.0000 | 3764 | 10.31 | 2/20/2023  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-05      | PIBD2023E054 | 11Y   | 11.8750 | 3862 | 10.58 | 5/29/2023  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-06      | PIBD2023J068 | 11Y   | 11.3750 | 4009 | 10.98 | 10/23/2023 |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-07      | PIBD2024F075 | 12Y   | 12.3750 | 4233 | 11.60 | 6/3/2024   |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-08      | PIBD2024H086 | 12Y   | 12.8750 | 4296 | 11.77 | 8/5/2024   |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-09      | PIBD2024K091 | 13Y   | 13.7500 | 4394 | 12.04 | 11/11/2024 |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-10      | PIBD2025D103 | 13Y   | 12.1250 | 4548 | 12.46 | 4/14/2025  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-11      | PIBD2025J116 | 13Y   | 12.1250 | 4737 | 12.98 | 10/20/2025 |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-11      | TEBD2025J116 | 13Y   | 12.1250 | 4737 | 12.98 | 10/20/2025 |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-01      | PIBD2525K015 | 14Y   | 18.2500 | 4777 | 13.09 | 11/29/2025 |              |            |             |            |           |             |            |            |           |             |
| TEBD 25-01      | TEBD2525K015 | 14Y   | 18.2500 | 4777 | 13.09 | 11/29/2025 |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-12      | PIBD2026A122 | 14Y   | 10.2500 | 4828 | 13.23 | 1/19/2026  |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-12      | TEBD2026A122 | 14Y   | 10.2500 | 4828 | 13.23 | 1/19/2026  |              |            |             |            |           |             |            |            |           |             |
| RTB 15-01       | PIID1526J019 | 14Y   | 6.2500  | 5102 | 13.98 | 10/20/2026 | 1,662.670000 | 5.3000     | 2:55:17 PM  | 5.2042     | 5.3750    |             | 5.2000     | 5.3000     | 5.2000    | 5.3000      |
| FXTN 20-13      | PIBD2026L139 | 15Y   | 8.0000  | 5150 | 14.11 | 12/7/2026  |              |            |             |            |           |             |            |            |           |             |
| RTB 15-02       | PIID1527C023 | 15Y   | 5.3750  | 5234 | 14.34 | 3/1/2027   | 24.000000    | 5.5000     | 3:21:06 PM  | 5.4377     | 5.5000    |             | 5.3350     | 5.5000     | 5.3350    | 5.5000      |
| FXTN 20-14      | PIBD2027I140 | 15Y   | 8.6250  | 5423 | 14.86 | 9/6/2027   |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-14      | TEBD2027I140 | 15Y   | 8.6250  | 5423 | 14.86 | 9/6/2027   |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-15      | PIBD2028L151 | 17Y   | 9.5000  | 5878 | 16.10 | 12/4/2028  |              |            |             |            |           |             |            |            |           |             |
| TEBD 20-15      | TEBD2028L151 | 17Y   | 9.5000  | 5878 | 16.10 | 12/4/2028  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-16      | PIBD2030E166 | 18Y   | 8.7500  | 6417 | 17.58 | 5/27/2030  |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-02      | PIBD2530G029 | 18Y   | 12.5000 | 6479 | 17.75 | 7/28/2030  |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-03      | PIBD2531A032 | 19Y   | 11.2500 | 6661 | 18.25 | 1/26/2031  |              |            |             |            |           |             |            |            |           |             |
| TEBD 25-03      | TEBD2531A032 | 19Y   | 11.2500 | 6661 | 18.25 | 1/26/2031  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-17      | PIBD2031G171 | 19Y   | 8.0000  | 6835 | 18.73 | 7/19/2031  | 1,550.000000 | 5.6750     | 3:52:33 PM  | 5.6668     |           |             | 5.6575     | 5.6750     | 5.6550    | 5.6750      |
| FXTN 25-04      | PIBD2531J042 | 19Y   | 9.3750  | 6913 | 18.94 | 10/5/2031  |              |            |             |            |           |             |            |            |           |             |
| FXTN 20-18      | PIBD2032B183 | 19Y   | 5.8750  | 7033 | 19.27 | 2/2/2032   |              |            |             |            |           |             |            |            |           |             |
| RTB 20-01       | PIID2032C014 | 19Y   | 5.8750  | 7061 | 19.35 | 3/1/2032   | 397.187000   | 5.7200     | 3:44:50 PM  | 5.7134     | 5.7500    | 5.6875      | 5.7200     | 5.7400     | 5.6900    | 5.7200      |
| FXTN 20-19 *    | PIBD2032I195 | 20Y   | 5.7500  | 7271 | 19.92 | 9/27/2032  |              |            |             |            | 5.7200    |             |            |            |           |             |
| FXTN 25-05      | PIBD2532K057 | 25Y   | 8.5000  | 7334 | 20.09 | 11/29/2032 |              |            |             |            |           |             |            |            |           |             |
| TEBD 25-05      | TEBD2532K057 | 25Y   | 8.5000  | 7334 | 20.09 | 11/29/2032 |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-06      | PIBD2534K062 | 25Y   | 9.2500  | 8040 | 22.03 | 11/5/2034  |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-07      | PIBD2535I071 | 25Y   | 8.0000  | 8369 | 22.93 | 9/30/2035  | 5.000000     | 5.9500     | 10:23:37 AM | 5.9500     |           |             | 5.9500     | 5.9500     | 5.9500    | 5.9500      |
| FXTN 25-08      | PIBD2535L086 | 25Y   | 8.1250  | 8446 | 23.14 | 12/16/2035 | 14.000000    | 5.7750     | 3:48:55 PM  | 5.8285     | 5.9250    |             | 5.8500     | 5.8500     | 5.7750    | 5.7750      |
| FXTN 25-09      | PIBD2536I097 | 25Y   | 7.6250  | 8734 | 23.93 | 9/29/2036  |              |            |             |            |           |             |            |            |           |             |
| FXTN 25-10      | PIBD2537H103 | 25Y   | 5.7500  | 9055 | 24.81 | 8/16/2037  | 42.000000    | 5.7000     | 11:34:41 AM | 5.7476     |           |             | 5.7500     | 5.7500     | 5.7000    | 5.7000      |
| RTB 25-01 *     | PIID2537J015 | 25Y   | 6.1250  | 9124 | 25.00 | 10/24/2037 | 7,789.508800 | 5.9550     | 4:01:54 PM  | 5.9467     | 5.9600    | 5.9301      | 5.9450     | 5.9800     | 5.8751    | 5.9550      |