

GS Board Summary
October 09, 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
RTB 05-08	PIID0514I080	2Y	6.2500	714	1.96	9/24/2014	11.920000	2.7500	3:55:13 PM	2.7500			2.7500	2.7500	2.7500	2.7500
FXTN 07-46 *	PIBD0714J466	2Y	6.5000	724	1.98	10/4/2014					2.6500					
TEBD 07-46	TEBD0714J466	2Y	6.5000	724	1.98	10/4/2014										
SPTB 10-03	SPTB1014J037	2.5Y	12.2500	734	2.01	10/14/2014										
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	867	2.38	2/24/2015										
TEBD 10-36	TEBD1015B367	2.5Y	12.3750	867	2.38	2/24/2015										
FXTN 05-68	PIBD0515E685	3Y	6.3750	945	2.59	5/13/2015	40.000000	3.2500	11:44:11 AM	3.2500	3.6500		3.2500	3.2500	3.2500	3.2500
FXTN 07-47	PIBD0715E477	3Y	8.3750	954	2.61	5/22/2015										
TEBD 07-47	TEBD0715E477	3Y	8.3750	954	2.61	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	1014	2.78	7/21/2015										
RTB 05-09	PIID0515H097	3Y	5.8750	1043	2.86	8/19/2015	64.720000	4.0000	3:51:09 PM	4.1869		3.5000	4.2000	4.2000	3.9000	4.0000
FXTN 10-37 *	PIBD1015H370	3Y	11.8750	1049	2.87	8/25/2015					3.7750					
TEBD 10-37	TEBD1015H370	3Y	11.8750	1049	2.87	8/25/2015										
FXTN 05-69	PIBD0515K697	3.5Y	4.6250	1141	3.13	11/25/2015	7.477000	4.0000	3:37:21 PM	4.0000			4.0000	4.0000	4.0000	4.0000
FXTN 10-38	PIBD1015L384	3.5Y	10.1250	1161	3.18	12/15/2015										
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1189	3.26	1/12/2016										
TEBD 10-39	TEBD1016A393	3.5Y	9.2500	1189	3.26	1/12/2016										
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1204	3.30	1/27/2016					4.2500	3.6250				
TEBD 07-48	TEBD0716A488	3.5Y	7.0000	1204	3.30	1/27/2016										
RTB 05-10	PIID0516C107	3.5Y	6.0000	1240	3.40	3/3/2016	5.015000	4.3000	3:52:39 PM	4.3000	4.3000	3.7500	4.3000	4.3000	4.3000	4.3000
FXTN 10-40	PIBD1016C407	3.5Y	7.5000	1267	3.47	3/30/2016										
TEBD 10-40	TEBD1016C407	3.5Y	7.5000	1267	3.47	3/30/2016										
FXTN 10-41	PIBD1016D416	4Y	7.0000	1295	3.55	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1425	3.90	9/4/2016	200.000000	4.2250	9:24:21 AM	4.2250	4.2500	4.1500	4.2250	4.2250	4.2250	4.2250
TEBD 10-42	TEBD1016I420	4Y	9.1250	1425	3.90	9/4/2016										
RTB 07-01 *	PIID0716I018	4Y	7.0000	1445	3.96	9/24/2016	0.300000	4.4950	2:59:23 PM	4.4950	4.3750	4.1500	4.4950	4.4950	4.4950	4.4950
FXTN 10-43	PIBD1016K436	4.5Y	6.2500	1498	4.10	11/16/2016	50.000000	4.4500	10:42:24 AM	4.4500			4.4500	4.4500	4.4500	4.4500
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1633	4.47	3/31/2017	261.764000	4.6500	11:05:12 AM	4.5501			4.5500	4.6500	4.5500	4.6500
FXTN 20-01	PIBD2017D011	5Y	14.3750	1657	4.54	4/24/2017										
FXTN 05-70	PIBD0517G705	5Y	4.6250	1729	4.74	7/5/2017	8.452000	4.2250	11:43:07 AM	4.2250	4.4000	4.2000	4.2250	4.2250	4.2250	4.2250
RTB 07-02	PIID0717H026	5Y	6.6250	1774	4.86	8/19/2017	2.200000	4.8000	3:00:57 PM	4.6181			4.6000	4.8000	4.6000	4.8000
FXTN 10-44 *	PIBD1017H447	5Y	7.7500	1778	4.87	8/23/2017	90.000000	4.7000	10:49:50 AM	4.7000	4.6000		4.7000	4.7000	4.7000	4.7000
TEBD 10-44	TEBD1017H447	5Y	7.7500	1778	4.87	8/23/2017										
FXTN 07-50	PIBD0717J502	5.5Y	5.3750	1844	5.05	10/28/2017										
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1939	5.31	1/31/2018										
TEBD 10-45	TEBD1018A451	5.5Y	5.8750	1939	5.31	1/31/2018										
FXTN 07-51	PIBD0718H511	6Y	5.0000	2138	5.86	8/18/2018	1,004.341587	4.4250	3:53:54 PM	4.4996			4.4000	4.5000	4.4000	4.4250
FXTN 10-47	PIBD1018K478	6.5Y	8.8750	2232	6.12	11/20/2018										
TEBD 10-47	TEBD1018K478	6.5Y	8.8750	2232	6.12	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2323	6.36	2/19/2019	188.000000	4.7000	11:37:31 AM	4.7367			4.7500	4.7500	4.7000	4.7000
TEBD 10-48	TEBD1019B485	6.5Y	7.8750	2323	6.36	2/19/2019										
FXTN 07-53	PIBD0719D531	7Y	5.0000	2389	6.55	4/26/2019										
FXTN 07-54	PIBD0719G547	7Y	4.7500	2473	6.78	7/19/2019	300.000000	4.5750	4:06:13 PM	4.5917	4.6150		4.6000	4.6000	4.5750	4.5750
FXTN 07-55 *	PIBD0719H555	7Y	4.7500	2515	6.89	8/30/2019					4.6750	4.5750				
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2687	7.36	2/18/2020	122.000000	4.6250	4:00:51 PM	4.6270			4.7450	4.7450	4.6250	4.6250
RTB 10-01	PIID1020H015	8Y	7.2500	2870	7.86	8/19/2020	50.000000	4.8000	10:54:01 AM	4.8000			4.8000	4.8000	4.8000	4.8000
FXTN 10-51	PIBD1020I510	8Y	6.1250	2898	7.94	9/16/2020										
FXTN 10-52	PIBD1020L525	8.5Y	5.8750	2989	8.19	12/16/2020	126.719674	4.7450	11:54:33 AM	4.7860			4.6500	4.8000	4.6500	4.7450
RTB 10-02	PIID1021C027	8.5Y	7.3750	3066	8.40	3/3/2021	200.150000	4.8000	2:45:47 PM	4.8000			4.8000	4.8000	4.8000	4.8000
FXTN 10-53	PIBD1021D531	9Y	6.5000	3122	8.55	4/28/2021	110.000000	4.7500	11:12:51 AM	4.7500			4.7500	4.7500	4.7500	4.7500
RTB 10-03	PIID1021J039	9.5Y	5.7500	3297	9.03	10/20/2021	4.200000	4.7750	3:51:37 PM	4.7750			4.7750	4.7750	4.7750	4.7750
FXTN 10-55	PIBD1021K551	9.5Y	5.7500	3332	9.13	11/24/2021	335.000000	4.7600	3:49:29 PM	4.7600			4.7600	4.7600	4.7600	4.7600
FXTN 10-54	PIBD1022G545	9.5Y	6.3750	3388	9.28	1/19/2022	150.000000	4.7600	11:14:49 AM	4.7867			4.8000	4.8000	4.7600	4.7600

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FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3442	9.43	3/14/2022	276.000000	4.9000	11:00:26 AM	4.9000			4.9000	4.9000	4.9000	4.9000
FXTN 10-56	PIBD1022H562	10Y	4.8750	3583	9.82	8/2/2022	100.000000	4.7450	2:56:57 PM	4.7450			4.7450	4.7450	4.7450	4.7450
FXTN 10-57 *	PIBD1022I570	10Y	4.7500	3625	9.93	9/13/2022					4.7500					
FXTN 20-03	PIBD2022J033	10.5Y	12.7500	3659	10.02	10/17/2022										
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3785	10.37	2/20/2023										
TEBD 20-04	TEBD2023B048	10.5Y	13.0000	3785	10.37	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	3883	10.64	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4030	11.04	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4254	11.65	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4317	11.83	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4415	12.10	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4569	12.52	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	4758	13.04	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	4758	13.04	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4798	13.15	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4798	13.15	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4849	13.28	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4849	13.28	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5123	14.04	10/20/2026	79.901000	5.4000	4:02:41 PM	5.4459	5.7000	5.2750	5.6000	5.6000	5.3900	5.4000
FXTN 20-13	PIBD2026L139	15Y	8.0000	5171	14.17	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5255	14.40	3/1/2027	15.395000	5.3900	11:59:02 AM	5.4489	5.5000		5.4250	5.4500	5.3900	5.3900
FXTN 20-14	PIBD2027I140	15Y	8.6250	5444	14.92	9/6/2027										
TEBD 20-14	TEBD2027I140	15Y	8.6250	5444	14.92	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5899	16.16	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5899	16.16	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6438	17.64	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6500	17.81	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6682	18.31	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6682	18.31	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6856	18.78	7/19/2031	11,443.203539	5.7225	4:06:44 PM	5.7458	5.8000	5.6750	5.7900	5.8250	5.7200	5.7225
FXTN 25-04	PIBD2531J042	19Y	9.3750	6934	19.00	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7054	19.33	2/2/2032	5.414000	5.8500	3:51:41 PM	5.8445			5.9500	5.9500	5.8000	5.8500
RTB 20-01	PIID2032C014	19Y	5.8750	7082	19.40	3/1/2032	5,417.744000	5.8187	4:07:11 PM	5.7971	5.8187	5.7001	5.8400	5.9000	5.6000	5.8187
FXTN 20-19 *	PIBD2032I195	20Y	5.7500	7292	19.98	9/27/2032	36.487000	5.7000	12:10:24 PM	5.7110	5.7500		5.7250	5.7250	5.7000	5.7000
FXTN 25-05	PIBD2532K057	25Y	8.5000	7355	20.15	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7355	20.15	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8061	22.08	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8390	22.99	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8467	23.20	12/16/2035	1,373.167000	5.8400	3:55:07 PM	5.9745	6.1000		6.0300	6.0300	5.8000	5.8400
FXTN 25-09	PIBD2536I097	25Y	7.6250	8755	23.99	9/29/2036	100.000000	5.9450	8:49:00 AM	5.9450			5.9450	5.9450	5.9450	5.9450
FXTN 25-10 *	PIBD2537H103	25Y	5.7500	9076	24.87	8/16/2037	35.000000	5.7400	12:04:54 PM	5.7400	6.1250		5.7400	5.7400	5.7400	5.7400