

GS Board Summary
November 16, 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
SPTB 10-03 *	SPTB1014J037	2Y	12.2500	694	1.90	10/14/2014					2.8000					
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	827	2.27	2/24/2015										
TEBD 10-36	TEBD1015B367	2.5Y	12.3750	827	2.27	2/24/2015										
FXTN 05-68	PIBD0515E685	2.5Y	6.3750	905	2.48	5/13/2015					3.8750					
FXTN 07-47	PIBD0715E477	3Y	8.3750	914	2.50	5/22/2015					3.3250	3.1250				
TEBD 07-47	TEBD0715E477	3Y	8.3750	914	2.50	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	974	2.67	7/21/2015					3.4750	3.1250				
RTB 05-09	PIID0515H097	3Y	5.8750	1003	2.75	8/19/2015					3.5750	3.1250				
FXTN 10-37 *	PIBD1015H370	3Y	11.8750	1009	2.76	8/25/2015					3.7500					
TEBD 10-37	TEBD1015H370	3Y	11.8750	1009	2.76	8/25/2015										
FXTN 05-69	PIBD0515K697	3.5Y	4.6250	1101	3.02	11/25/2015					4.0000	3.2500				
FXTN 10-38	PIBD1015L384	3.5Y	10.1250	1121	3.07	12/15/2015										
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1149	3.15	1/12/2016					4.1250	3.3000				
TEBD 10-39	TEBD1016A393	3.5Y	9.2500	1149	3.15	1/12/2016										
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1164	3.19	1/27/2016	400.000000	3.3750	10:57:48 AM	3.3750	4.0000		3.3750	3.3750	3.3750	3.3750
TEBD 07-48	TEBD0716A488	3.5Y	7.0000	1164	3.19	1/27/2016										
RTB 05-10	PIID0516C107	3.5Y	6.0000	1200	3.29	3/3/2016	36.530000	3.4000	3:19:22 PM	3.4941	4.2500		4.1000	4.2500	3.4000	3.4000
FXTN 10-40	PIBD1016C407	3.5Y	7.5000	1227	3.36	3/30/2016										
TEBD 10-40	TEBD1016C407	3.5Y	7.5000	1227	3.36	3/30/2016										
FXTN 10-41	PIBD1016D416	3.5Y	7.0000	1255	3.44	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1385	3.79	9/4/2016					3.8250	3.5000				
TEBD 10-42	TEBD1016I420	4Y	9.1250	1385	3.79	9/4/2016										
RTB 07-01	PIID0716I018	4Y	7.0000	1405	3.85	9/24/2016	320.000000	3.7250	10:25:00 AM	3.7187	4.0500	3.6250	3.6500	3.7500	3.6500	3.7250
FXTN 10-43 *	PIBD1016K436	4Y	6.2500	1458	3.99	11/16/2016					4.1250					
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1593	4.36	3/31/2017	1,450.000000	4.0000	11:38:47 AM	4.0000			4.0000	4.0000	4.0000	4.0000
FXTN 20-01	PIBD2017D011	4.5Y	14.3750	1617	4.43	4/24/2017										
FXTN 05-70	PIBD0517G705	5Y	4.6250	1689	4.63	7/5/2017					3.8500	3.5000				
RTB 07-02	PIID0717H026	5Y	6.6250	1734	4.75	8/19/2017						3.5500				
FXTN 10-44	PIBD1017H447	5Y	7.7500	1738	4.76	8/23/2017										
TEBD 10-44	TEBD1017H447	5Y	7.7500	1738	4.76	8/23/2017										
FXTN 07-50	PIBD0717J502	5Y	5.3750	1804	4.94	10/28/2017										
FXTN 05-71 *	PIBD0517K719	5Y	4.1250	1815	4.97	11/8/2017					4.0000					
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1899	5.20	1/31/2018	1,900.000000	3.9990	11:21:32 AM	3.9995	4.1500	3.9750	4.0000	4.0000	3.9990	3.9990
TEBD 10-45	TEBD1018A451	5.5Y	5.8750	1899	5.20	1/31/2018										
FXTN 07-51	PIBD0718H511	6Y	5.0000	2098	5.75	8/18/2018	61.500000	4.0650	12:06:46 PM	4.0610	4.2500	4.0000	3.9000	4.0650	3.9000	4.0650
FXTN 10-47	PIBD1018K478	6Y	8.8750	2192	6.01	11/20/2018										
TEBD 10-47	TEBD1018K478	6Y	8.8750	2192	6.01	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2283	6.25	2/19/2019										
TEBD 10-48	TEBD1019B485	6.5Y	7.8750	2283	6.25	2/19/2019										
FXTN 07-53	PIBD0719D531	6.5Y	5.0000	2349	6.44	4/26/2019					4.5000					
FXTN 07-54	PIBD0719G547	7Y	4.7500	2433	6.67	7/19/2019	209.000000	4.1250	9:38:02 AM	4.1250	4.2000		4.1250	4.1250	4.1250	4.1250
FXTN 07-55 *	PIBD0719H555	7Y	4.7500	2475	6.78	8/30/2019					4.5500					
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2647	7.25	2/18/2020					4.6500					
RTB 10-01	PIID1020H015	8Y	7.2500	2830	7.75	8/19/2020					4.6500	4.2500				
FXTN 10-51	PIBD1020I510	8Y	6.1250	2858	7.83	9/16/2020					4.6500	4.2500				
FXTN 10-52	PIBD1020L525	8.5Y	5.8750	2949	8.08	12/16/2020	0.500000	4.6000	10:16:08 AM	4.6000	4.6500		4.6000	4.6000	4.6000	4.6000
RTB 10-02	PIID1021C027	8.5Y	7.3750	3026	8.29	3/3/2021	0.100000	4.6000	2:41:39 PM	4.6000	4.6500	4.3250	4.6000	4.6000	4.6000	4.6000
FXTN 10-53	PIBD1021D531	8.5Y	6.5000	3082	8.44	4/28/2021					4.6500	4.4000				
RTB 10-03	PIID1021J039	9Y	5.7500	3257	8.92	10/20/2021	8.850000	4.6000	2:50:31 PM	4.6000	4.6500	4.4000	4.6000	4.6000	4.6000	4.6000
FXTN 10-55	PIBD1021K551	9.5Y	5.7500	3292	9.02	11/24/2021					4.6750	4.4000				
FXTN 10-54	PIBD1022G545	9.5Y	6.3750	3348	9.17	1/19/2022	200.000000	4.5350	8:53:17 AM	4.5350	4.6750	4.4000	4.5350	4.5350	4.5350	4.5350
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3402	9.32	3/14/2022										
FXTN 10-56	PIBD1022H562	10Y	4.8750	3543	9.71	8/2/2022					4.6000					

GS Board Summary
November 16, 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 10-57	PIBD1022I570	10Y	4.7500	3585	9.82	9/13/2022					4.5750					
FXTN 20-03 *	PIBD2022J033	10Y	12.7500	3619	9.92	10/17/2022					4.9500					
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3745	10.26	2/20/2023										
TEBD 20-04	TEBD2023B048	10.5Y	13.0000	3745	10.26	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	3843	10.53	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	3990	10.93	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4214	11.55	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4277	11.72	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4375	11.99	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4529	12.41	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4718	12.93	10/20/2025										
TEBD 20-11	TEBD2025J116	13Y	12.1250	4718	12.93	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4758	13.04	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4758	13.04	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4809	13.18	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4809	13.18	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	5083	13.93	10/20/2026	22.000000	5.1500	10:59:27 AM	5.1500	5.3500	5.0250	5.1500	5.1500	5.1500	5.1500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5131	14.06	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5215	14.29	3/1/2027	18.500000	5.1250	3:44:11 PM	5.2915	5.3500	5.0500	5.3500	5.3500	5.1250	5.1250
FXTN 20-14	PIBD2027I140	15Y	8.6250	5404	14.81	9/6/2027										
TEBD 20-14	TEBD2027I140	15Y	8.6250	5404	14.81	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5859	16.05	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5859	16.05	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6398	17.53	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6460	17.70	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6642	18.20	1/26/2031										
TEBD 25-03	TEBD2531A032	19Y	11.2500	6642	18.20	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6816	18.67	7/19/2031	350.482000	5.5900	2:31:28 PM	5.5775	5.6000	5.5700	5.5775	5.5900	5.5775	5.5900
FXTN 25-04	PIBD2531J042	19Y	9.3750	6894	18.89	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7014	19.22	2/2/2032						5.6500				
RTB 20-01	PIID2032C014	19Y	5.8750	7042	19.29	3/1/2032	272.325000	5.6300	3:22:11 PM	5.6365	5.6950	5.6201	5.6375	5.6750	5.6202	5.6300
FXTN 20-19 *	PIBD2032I195	20Y	5.7500	7252	19.87	9/27/2032					5.6600					
FXTN 25-05	PIBD2532K057	25Y	8.5000	7315	20.04	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7315	20.04	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8021	21.98	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8350	22.88	9/30/2035	5.000000	5.8250	11:26:35 AM	5.8250			5.8250	5.8250	5.8250	5.8250
FXTN 25-08	PIBD2535L086	25Y	8.1250	8427	23.09	12/16/2035	163.250000	5.8000	10:55:26 AM	5.8000	5.8250	5.7500	5.8000	5.8000	5.8000	5.8000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8715	23.88	9/29/2036						5.7500				
FXTN 25-10	PIBD2537H103	25Y	5.7500	9036	24.76	8/16/2037	5.697000	5.8000	3:49:58 PM	5.8000		5.7100	5.8000	5.8000	5.8000	5.8000
RTB 25-01 *	PIID2537J015	25Y	6.1250	9105	24.95	10/24/2037	1,237.557473	5.8790	3:53:37 PM	5.8550	5.8750	5.8401	5.8250	5.9100	5.8000	5.8790