



**GS Board Summary**  
**November 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
SPTB 10-03 *	SPTB1014J037	2Y	12.2500	701	1.92	10/14/2014					2.8750					
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	834	2.28	2/24/2015						1.5000				
TEBD 10-36	TEBD1015B367	2.5Y	12.3750	834	2.28	2/24/2015										
FXTN 05-68	PIBD0515E685	2.5Y	6.3750	912	2.50	5/13/2015					4.0000					
FXTN 07-47	PIBD0715E477	3Y	8.3750	921	2.52	5/22/2015	150.000000	3.1000	12:02:03 PM	3.1000	3.4750		3.1000	3.1000	3.1000	3.1000
TEBD 07-47	TEBD0715E477	3Y	8.3750	921	2.52	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	981	2.69	7/21/2015					3.4750					
RTB 05-09	PIID0515H097	3Y	5.8750	1010	2.77	8/19/2015	204.150000	3.9900	3:02:36 PM	3.1428	3.6000	3.2000	3.1660	4.0000	3.1250	3.9900
FXTN 10-37 *	PIBD1015H370	3Y	11.8750	1016	2.78	8/25/2015					3.7500					
TEBD 10-37	TEBD1015H370	3Y	11.8750	1016	2.78	8/25/2015										
FXTN 05-69	PIBD0515K697	3.5Y	4.6250	1108	3.04	11/25/2015										
FXTN 10-38	PIBD1015L384	3.5Y	10.1250	1128	3.09	12/15/2015										
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1156	3.17	1/12/2016										
TEBD 10-39	TEBD1016A393	3.5Y	9.2500	1156	3.17	1/12/2016										
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1171	3.21	1/27/2016					4.0000					
TEBD 07-48	TEBD0716A488	3.5Y	7.0000	1171	3.21	1/27/2016										
RTB 05-10	PIID0516C107	3.5Y	6.0000	1207	3.31	3/3/2016						3.7750				
FXTN 10-40	PIBD1016C407	3.5Y	7.5000	1234	3.38	3/30/2016										
TEBD 10-40	TEBD1016C407	3.5Y	7.5000	1234	3.38	3/30/2016										
FXTN 10-41	PIBD1016D416	3.5Y	7.0000	1262	3.46	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1392	3.81	9/4/2016	339.000000	3.9900	4:08:59 PM	3.9861	3.9750		4.0000	4.0000	3.8500	3.9900
TEBD 10-42	TEBD1016I420	4Y	9.1250	1392	3.81	9/4/2016										
RTB 07-01 *	PIID0716I018	4Y	7.0000	1412	3.87	9/24/2016	0.500000	4.0500	3:00:39 PM	4.0500	4.1750		4.0500	4.0500	4.0500	4.0500
FXTN 10-43	PIBD1016K436	4.5Y	6.2500	1465	4.01	11/16/2016										
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1600	4.38	3/31/2017					4.3750					
FXTN 20-01	PIBD2017D011	4.5Y	14.3750	1624	4.45	4/24/2017										
FXTN 05-70	PIBD0517G705	5Y	4.6250	1696	4.65	7/5/2017					4.3750					
RTB 07-02	PIID0717H026	5Y	6.6250	1741	4.77	8/19/2017	4.555000	4.0500	11:42:23 AM	4.0500	4.5000		4.0500	4.0500	4.0500	4.0500
FXTN 10-44	PIBD1017H447	5Y	7.7500	1745	4.78	8/23/2017										
TEBD 10-44	TEBD1017H447	5Y	7.7500	1745	4.78	8/23/2017										
FXTN 07-50	PIBD0717J502	5Y	5.3750	1811	4.96	10/28/2017										
FXTN 05-71 *	PIBD0517K719	5Y	4.1250	1822	4.99	11/8/2017	2,000.000000	4.0000	10:26:13 AM	4.0000	4.0150		4.0000	4.0000	4.0000	4.0000
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1906	5.22	1/31/2018	200.000000	4.0700	10:49:01 AM	4.0700	4.5000		4.0700	4.0700	4.0700	4.0700
TEBD 10-45	TEBD1018A451	5.5Y	5.8750	1906	5.22	1/31/2018										
FXTN 07-51	PIBD0718H511	6Y	5.0000	2105	5.77	8/18/2018	372.600000	4.1250	3:04:19 PM	4.1204	4.5000		4.0000	4.1250	4.0000	4.1250
FXTN 10-47	PIBD1018K478	6.5Y	8.8750	2199	6.02	11/20/2018										
TEBD 10-47	TEBD1018K478	6.5Y	8.8750	2199	6.02	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2290	6.27	2/19/2019										
TEBD 10-48	TEBD1019B485	6.5Y	7.8750	2290	6.27	2/19/2019										
FXTN 07-53	PIBD0719D531	6.5Y	5.0000	2356	6.45	4/26/2019					4.5000					
FXTN 07-54	PIBD0719G547	7Y	4.7500	2440	6.68	7/19/2019	400.000000	4.2700	4:04:03 PM	4.3448	4.5000		4.4200	4.4200	4.2700	4.2700
FXTN 07-55 *	PIBD0719H555	7Y	4.7500	2482	6.80	8/30/2019					4.5000					
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2654	7.27	2/18/2020					4.6500					
RTB 10-01	PIID1020H015	8Y	7.2500	2837	7.77	8/19/2020					4.7500					
FXTN 10-51	PIBD1020I510	8Y	6.1250	2865	7.85	9/16/2020					4.7500					
FXTN 10-52	PIBD1020L525	8.5Y	5.8750	2956	8.10	12/16/2020	10.000000	4.6050	3:21:05 PM	4.6050	4.7500		4.6050	4.6050	4.6050	4.6050
RTB 10-02	PIID1021C027	8.5Y	7.3750	3033	8.31	3/3/2021	300.000000	4.5750	4:03:57 PM	4.5750	4.7500		4.5750	4.5750	4.5750	4.5750
FXTN 10-53	PIBD1021D531	8.5Y	6.5000	3089	8.46	4/28/2021	20.000000	4.6500	9:02:59 AM	4.6500	4.7500		4.6500	4.6500	4.6500	4.6500
RTB 10-03	PIID1021J039	9Y	5.7500	3264	8.94	10/20/2021	1.000000	4.6250	3:24:24 PM	4.6250	4.7500		4.6250	4.6250	4.6250	4.6250
FXTN 10-55	PIBD1021K551	9.5Y	5.7500	3299	9.04	11/24/2021	6,301.160000	4.5990	3:12:18 PM	4.6001	4.7500		4.6250	4.6300	4.5990	4.5990
FXTN 10-54	PIBD1022G545	9.5Y	6.3750	3355	9.19	1/19/2022					4.7500					
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3409	9.34	3/14/2022										
FXTN 10-56	PIBD1022H562	10Y	4.8750	3550	9.73	8/2/2022	3,200.000000	4.6000	3:10:03 PM	4.6000	4.7500		4.6000	4.6000	4.6000	4.6000

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FXTN 10-57	PIBD1022I570	10Y	4.7500	3592	9.84	9/13/2022	1,045.000000	4.6200	3:57:37 PM	4.6142	4.6500		4.6000	4.6250	4.6000	4.6200
FXTN 20-03 *	PIBD2022J033	10Y	12.7500	3626	9.93	10/17/2022					4.9500					
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3752	10.28	2/20/2023										
TEBD 20-04	TEBD2023B048	10.5Y	13.0000	3752	10.28	2/20/2023										
FXTN 20-05	PIBD2023E054	11Y	11.8750	3850	10.55	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	3997	10.95	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4221	11.56	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4284	11.74	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4382	12.01	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4536	12.43	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4725	12.95	10/20/2025										
TEBD 20-11	TEBD2025J116	13Y	12.1250	4725	12.95	10/20/2025										
FXTN 25-01	PIBD2525K015	14Y	18.2500	4765	13.05	11/29/2025										
TEBD 25-01	TEBD2525K015	14Y	18.2500	4765	13.05	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4816	13.19	1/19/2026										
TEBD 20-12	TEBD2026A122	14Y	10.2500	4816	13.19	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	5090	13.95	10/20/2026	156.200000	5.2500	3:29:28 PM	5.2433	5.3750		5.2650	5.3000	5.2425	5.2500
FXTN 20-13	PIBD2026L139	15Y	8.0000	5138	14.08	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5222	14.31	3/1/2027	0.050000	5.3000	10:42:52 AM	5.3000	5.3750		5.3000	5.3000	5.3000	5.3000
FXTN 20-14	PIBD2027I140	15Y	8.6250	5411	14.82	9/6/2027										
TEBD 20-14	TEBD2027I140	15Y	8.6250	5411	14.82	9/6/2027										
FXTN 20-15	PIBD2028L151	17Y	9.5000	5866	16.07	12/4/2028										
TEBD 20-15	TEBD2028L151	17Y	9.5000	5866	16.07	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6405	17.55	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6467	17.72	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6649	18.22	1/26/2031	25.000000	5.6280	10:19:34 AM	5.6280		5.5750	5.6280	5.6280	5.6280	5.6280
TEBD 25-03	TEBD2531A032	19Y	11.2500	6649	18.22	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6823	18.69	7/19/2031	30,963.500000	5.5900	4:12:26 PM	5.5806	5.5995	5.5651	5.6010	5.6300	5.5715	5.5900
FXTN 25-04	PIBD2531J042	19Y	9.3750	6901	18.91	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	7021	19.24	2/2/2032						5.6250				
RTB 20-01	PIID2032C014	19Y	5.8750	7049	19.31	3/1/2032	9,478.409000	5.6300	4:06:58 PM	5.6290	5.6900	5.6000	5.6550	5.7000	5.6000	5.6300
FXTN 20-19 *	PIBD2032I195	20Y	5.7500	7259	19.89	9/27/2032	6,102.150000	5.6600	3:36:32 PM	5.6599	5.7150		5.6600	5.6600	5.6000	5.6600
FXTN 25-05	PIBD2532K057	25Y	8.5000	7322	20.06	11/29/2032										
TEBD 25-05	TEBD2532K057	25Y	8.5000	7322	20.06	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8028	21.99	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8357	22.90	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8434	23.11	12/16/2035	1,241.300000	5.7750	4:05:50 PM	5.7659	5.8950	5.7500	5.7500	5.8500	5.7500	5.7750
FXTN 25-09	PIBD2536I097	25Y	7.6250	8722	23.90	9/29/2036	16.000000	5.8500	11:51:01 AM	5.8500		5.7500	5.8500	5.8500	5.8500	5.8500
FXTN 25-10	PIBD2537H103	25Y	5.7500	9043	24.78	8/16/2037	1.000000	5.7000	3:39:47 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RTB 25-01 *	PIID2537J015	25Y	6.1250	9112	24.96	10/24/2037	4,674.822700	5.8550	4:11:11 PM	5.8572	5.8800	5.8450	5.8850	5.9120	5.7500	5.8550