

GS Board Summary
July 01, 2011

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 07-40	PIBD0712H408	1.5Y	11.3750	411	1.13	8/18/2012										3.0500
TEBD 07-40	TEBD0712H408	1.5Y	11.3750	411	1.13	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		432	1.18	9/8/2012										
RTB 03-07	PIID0312I070	1.5Y	5.2500	448	1.23	9/24/2012	200.000000	3.3000	11:13:05 AM	3.3000	3.3000	3.3000	3.3000	3.3000		
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	471	1.29	10/17/2012										3.1250
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	502	1.38	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	502	1.38	11/17/2012										
FXTN 07-42	PIBD0713A421	2Y	9.0000	551	1.51	1/5/2013										
FXTN 03-19	PIBD0313A199	2Y	5.2500	553	1.52	1/7/2013										
FXTN 07-43	PIBD0713C438	2Y	8.7500	608	1.67	3/3/2013									3.7750	3.5000
TEBD 07-43	TEBD0713C438	2Y	8.7500	608	1.67	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	618	1.69	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	618	1.69	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	632	1.73	3/27/2013										3.5000
TEBD 10-31	TEBD1013C316	2Y	12.7500	632	1.73	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	681	1.87	5/15/2013										
FXTN 07-44 *	PIBD0713F446	2Y	9.6250	726	1.99	6/29/2013									3.9000	
TEBD 07-44	TEBD0713F446	2Y	9.6250	726	1.99	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	758	2.08	7/31/2013	0.100000	4.3750	3:56:28 PM	4.3750	4.3750	4.3750	4.3750	4.3750		
RTE 05-07	TEID0513G075	2.5Y	9.0000	758	2.08	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	828	2.27	10/9/2013										3.6250
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	852	2.33	11/2/2013										
FXTN 05-67	PIBD0514A673	3Y	6.2500	938	2.57	1/27/2014	50.546000	4.2000	3:45:26 PM	4.1801	4.1800	4.2000	4.1800	4.2000	4.2750	4.1750
TEBD 05-67	TEBD0514A673	3Y	6.2500	938	2.57	1/27/2014										
FXTN 10-34 *	PIBD1014C341	3Y	12.3750	995	2.73	3/25/2014									4.3750	
TEBD 10-34	TEBD1014C341	3Y	12.3750	995	2.73	3/25/2014										
FXTN 10-35	PIBD1014G356	3.5Y	12.7500	1107	3.03	7/15/2014										
TEBD 10-35	TEBD1014G356	3.5Y	12.7500	1107	3.03	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1178	3.23	9/24/2014	156.694000	4.6000	3:38:40 PM	4.4490	4.4500	4.6000	4.4150	4.6000		
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1188	3.25	10/4/2014	400.000000	4.4500	3:15:00 PM	4.5168	4.5800	4.5800	4.4500	4.4500		
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1188	3.25	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1198	3.28	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1331	3.65	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1331	3.65	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1409	3.86	5/13/2015	2,501.342000	4.6500	2:56:35 PM	4.7113	4.7775	4.7775	4.6500	4.6500	4.7750	
FXTN 07-47 *	PIBD0715E477	4Y	8.3750	1418	3.88	5/22/2015	450.000000	4.6250	3:07:20 PM	4.6711	4.7250	4.7500	4.6250	4.6250	4.9000	
TEBD 07-47	TEBD0715E477	4Y	8.3750	1418	3.88	5/22/2015										
RTB 05-09	PIID0515H097	4.5Y	5.8750	1507	4.13	8/19/2015	9.000000	4.9000	3:43:34 PM	4.9998	5.1000	5.1000	4.9000	4.9000		
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1513	4.15	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1513	4.15	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1605	4.40	11/25/2015	400.000000	4.7000	2:59:49 PM	4.7562	4.7750	4.7750	4.7000	4.7000		
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1625	4.45	12/15/2015										
FXTN 10-39	PIBD1016A393	5Y	9.2500	1653	4.53	1/12/2016										
TEBD 10-39	TEBD1016A393	5Y	9.2500	1653	4.53	1/12/2016										
FXTN 07-48	PIBD0716A488	5Y	7.0000	1668	4.57	1/27/2016	1,969.035000	4.7850	4:02:51 PM	4.7784	4.8600	5.0500	4.7500	4.7850	4.8650	4.7500
TEBD 07-48	TEBD0716A488	5Y	7.0000	1668	4.57	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1704	4.67	3/3/2016	100.000000	4.8000	2:56:57 PM	4.8000	4.8000	4.8000	4.8000	4.8000		
FXTN 10-40	PIBD1016C407	5Y	7.5000	1731	4.74	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1731	4.74	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1759	4.82	4/27/2016									5.1000	
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1889	5.18	9/4/2016	15,327.000000	4.9500	3:56:25 PM	4.9958	5.0750	5.0750	4.9150	4.9500	5.2500	
TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1889	5.18	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1909	5.23	9/24/2016	161.210000	6.1500	3:54:52 PM	5.0252	5.0750	6.1500	4.9750	6.1500		

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FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1962	5.38	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2097	5.75	3/31/2017	8,801.777000	5.2100	4:06:24 PM	5.2267	5.3100	5.3100	5.1800	5.2100		
FXTN 20-01	PIBD2017D011	6Y	14.3750	2121	5.81	4/24/2017										
RTB 07-02	PIID0717H026	6.5Y	6.6250	2238	6.13	8/19/2017	2,210.000000	5.3775	4:00:38 PM	5.4172	5.5050	5.5050	5.3500	5.3775		
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2242	6.14	8/23/2017	800.000000	5.5000	11:48:34 AM	5.5000	5.5000	5.5000	5.5000	5.5000		
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2242	6.14	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2308	6.32	10/28/2017	33.339232	5.5000	10:22:56 AM	5.5000	5.5000	5.5000	5.5000	5.5000		
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2403	6.58	1/31/2018	5,000.000000	5.6000	3:58:24 PM	5.6368	5.6700	5.6700	5.5750	5.6000	5.6500	
TEBD 10-45	TEBD1018A451	7Y	5.8750	2403	6.58	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2696	7.39	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2696	7.39	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2787	7.64	2/19/2019	3.625357	5.9000	10:22:09 AM	5.9000	5.9000	5.9000	5.9000	5.9000		
TEBD 10-48	TEBD1019B485	8Y	7.8750	2787	7.64	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3151	8.63	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3334	9.13	8/19/2020	688.554000	6.1500	2:56:32 PM	6.2039	6.2150	6.2150	6.1500	6.1500		
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3362	9.21	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3453	9.46	12/16/2020	29.840000	6.1700	3:55:38 PM	6.1500	6.4250	6.4250	6.1250	6.1700		6.0500
RTB 10-02	PIID1021C027	10Y	7.3750	3530	9.67	3/3/2021	3,445.687000	6.2000	3:54:25 PM	6.2196	6.2800	6.2800	6.1750	6.2000	6.4000	
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3586	9.82	4/28/2021	1,400.000000	6.3000	3:43:42 PM	6.3150	6.3500	6.3500	6.3000	6.3000	6.4500	
FXTN 20-02	PIBD2022C021	11Y	15.0000	3906	10.70	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4123	11.30	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4249	11.64	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4249	11.64	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4347	11.91	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4494	12.31	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4718	12.93	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4781	13.10	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4879	13.37	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5033	13.79	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5222	14.31	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5222	14.31	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5262	14.42	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5262	14.42	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5313	14.56	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5313	14.56	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5635	15.44	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5908	16.19	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5908	16.19	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6363	17.43	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6363	17.43	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6902	18.91	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	6964	19.08	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7146	19.58	1/26/2031									8.1000	
TEBD 25-03	TEBD2531A032	20Y	11.2500	7146	19.58	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7398	20.27	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7819	21.42	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7819	21.42	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8525	23.36	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8854	24.26	9/30/2035	61.353000	7.9500	3:41:25 PM	8.0102	8.0240	8.0240	7.9500	7.9500		
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8931	24.47	12/16/2035	131.285000	7.9500	3:49:25 PM	7.9906	8.0240	8.0240	7.9500	7.9500	8.1000	7.9500