

**GS Board Summary**  
**July 29, 2010**

	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 03-05	PIID0310H057	<1M	6.8750	2	0.01	8/1/2010										
RTE 03-05	TEID0310H057	<1M	6.8750	2	0.01	8/1/2010										
TBILL 08.04.10	PIBL0310E040	<1M		5	0.01	8/4/2010										
FXTN 10-22	PIBD1010H228	<1M	14.6250	11	0.03	8/10/2010										
TEBD 10-22	TEBD1010H228	<1M	14.6250	11	0.03	8/10/2010										
TBILL 08.11.10	PIBL1209H166	<1M		12	0.03	8/11/2010										
TBILL 08.18.10	PIBL0310E059	<1M		19	0.05	8/18/2010	30.235000	3.7500	10:57:51 AM	3.7500			3.7500	3.7500	3.7500	3.7500
TBILL 08.25.10	PIBL1209H175	1M		26	0.07	8/25/2010	102.500000	3.6500	11:56:38 AM	3.8207			3.8500	3.8500	3.6500	3.6500
FXTN 10-23	PIBD1010I236	1M	14.6250	33	0.09	9/1/2010										
RTB 05-04	PIID0510H043	1M	10.6250	40	0.11	9/8/2010	0.091000	4.9000	9:19:22 AM	4.9000			4.9000	4.9000	4.9000	4.9000
RTE 05-04	TEID0510H043	1M	10.6250	40	0.11	9/8/2010										
TBILL 09.08.10*	PIBL1209I183	1M		40	0.11	9/8/2010	1.011000	3.7500	3:07:05 PM	3.7747	4.0000	3.7500	3.8000	3.8000	3.7500	3.7500
TEPN 07-01	TEPN0710I011	2M	10.2500	42	0.12	9/10/2010										
TBILL 09.15.10	PIBL0310F076	2M		47	0.13	9/15/2010					4.5000					
FXTN 05-60	PIBD0510I600	2M	10.8750	54	0.15	9/22/2010										
TBILL 09.22.10	PIBL0610C018	2M		54	0.15	9/22/2010					4.5000					
TEBD 05-60	TEBD0510I600	2M	10.8750	54	0.15	9/22/2010										
TBILL 09.29.10	PIBL1209I209	2M		61	0.17	9/29/2010	0.508000	3.8000	8:53:27 AM	3.8000	4.5000	3.8000	3.8000	3.8000	3.8000	3.8000
TBILL09.29.10a	PIBL0310F085	2M		61	0.17	9/29/2010	6.029500	3.9000	9:03:47 AM	3.8500	4.5000		3.8000	3.9000	3.8000	3.9000
TBILL 10.06.10	PIBL0610D026	2M		68	0.19	10/6/2010	5.988000	3.8750	10:41:06 AM	3.8750	4.5000	3.8500	3.8750	3.8750	3.8750	3.8750
TBILL 10.13.10	PIBL1209J217	2M		75	0.21	10/13/2010	142.118000	3.9500	12:46:39 PM	4.0229	4.5000	3.9259	3.9155	4.0300	3.9155	3.9500
TBILL 10.20.10	PIBL0610D035	3M		82	0.22	10/20/2010	1.272000	4.0000	3:34:15 PM	3.9879	4.5000	3.9801	3.9801	4.0000	3.9801	4.0000
TBILL 10.27.10	PIBL1209J226	3M		89	0.24	10/27/2010	14.837000	3.9601	2:52:38 PM	3.8378	4.5000	3.9602	3.8000	3.9601	3.8000	3.9601
TBILL 11.03.10*	PIBL0610E043	3M		96	0.26	11/3/2010	10.027000	4.0263	3:14:52 PM	4.0223	4.0500	4.0263	4.0004	4.0263	4.0004	4.0263
TBILL 11.10.10	PIBL1209K233	4M		103	0.28	11/10/2010					4.5000					
TBILL 11.17.10	PIBL0610E052	4M		110	0.30	11/17/2010					4.5000	4.0001				
TBILL 11.24.10	PIBL1209K242	4M		117	0.32	11/24/2010	5.064000	4.0000	12:47:03 PM	4.0000	4.5000		4.0000	4.0000	4.0000	4.0000
FXTN 05-61	PIBD0510L615	4M	9.3750	124	0.34	12/1/2010										
TBILL 12.01.10	PIBL0610F060	4M		124	0.34	12/1/2010	10.098000	4.0350	2:58:02 PM	4.0350	4.5000	4.0350	4.0350	4.0350	4.0350	4.0350
TBILL 12.08.10	PIBL1209L250	5M		131	0.36	12/8/2010	18.179000	4.1000	12:43:15 PM	4.1000	4.5000	4.0600	4.1000	4.1000	4.1000	4.1000
TBILL 12.15.10	PIBL0610F079	5M		138	0.38	12/15/2010	107.000000	4.1750	3:02:12 PM	4.1750	4.5000	4.1051	4.1750	4.1750	4.1750	4.1750
ZCB 07-01	PIBZ0710L015	5M		141	0.39	12/18/2010										
FXTN 10-26	PIBD1010L261	5M	17.5000	144	0.39	12/21/2010										
TEBD 10-26	TEBD1010L261	5M	17.5000	144	0.39	12/21/2010										
TBILL 12.29.10	PIBL0610F088	5M		152	0.42	12/29/2010	102.929000	4.2008	3:31:09 PM	4.2970	4.5000	4.2009	4.3000	4.3000	4.1800	4.2008
TBILL 01.12.11	PIBL1210A018	5M		166	0.45	1/12/2011	3.528000	4.1800	3:10:58 PM	4.1412	4.5000	4.1800	4.0500	4.1800	4.0500	4.1800
FXTN 03-17	PIBD0311A175	5M	5.3750	171	0.47	1/17/2011						4.3000				
TEBD 03-17	TEBD0311A175	5M	5.3750	171	0.47	1/17/2011										
FXTN 10-27	PIBD1011A278	5M	17.5000	172	0.47	1/18/2011										
TEBD 10-27	TEBD1011A278	5M	17.5000	172	0.47	1/18/2011										
FXTN 07-35	PIBD0711A354	6M	11.0000	176	0.48	1/22/2011										
TEBD 07-35	TEBD0711A354	6M	11.0000	176	0.48	1/22/2011										
TBILL 01.26.11*	PIBL1210A027	6M		180	0.49	1/26/2011	39.340000	4.2000	3:09:01 PM	4.1829	4.3500	4.2010	4.1000	4.2050	4.1000	4.2000
TBILL 02.09.11	PIBL1210B035	7M		194	0.53	2/9/2011					4.5000	4.2000				
TBILL 02.23.11	PIBL1210B044	7M		208	0.57	2/23/2011	2.028000	4.2500	3:33:06 PM	4.2500	4.5000		4.2500	4.2500	4.2500	4.2500
FXTN 05-62	PIBD0511C622	7M	8.5000	216	0.59	3/3/2011	8.719000	4.5000	3:35:42 PM	4.4436	4.5750	4.3750	4.3750	4.5000	4.3750	4.5000



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FXTN 07-42	PIBD0713A421	2.5Y	9.0000	890	2.44	1/5/2013										
FXTN 03-19	PIBD0313A199	2.5Y	5.2500	892	2.44	1/7/2013						5.0000				
FXTN 07-43	PIBD0713C438	3Y	8.7500	947	2.59	3/3/2013	23.515000	5.0750	3:35:12 PM	5.1208	5.1500	5.0700	5.1150	5.6000	5.0750	5.0750
TEBD 07-43	TEBD0713C438	3Y	8.7500	947	2.59	3/3/2013										
FXTN 05-66	PIBD0513C664	3Y	6.6250	957	2.62	3/13/2013										
TEBD 05-66	TEBD0513C664	3Y	6.6250	957	2.62	3/13/2013										
FXTN 10-31	PIBD1013C316	3Y	12.7500	971	2.66	3/27/2013										
TEBD 10-31	TEBD1013C316	3Y	12.7500	971	2.66	3/27/2013										
FXTN 10-32	PIBD1013E320	3Y	11.7500	1020	2.79	5/15/2013										
FXTN 07-44 *	PIBD0713F446	3Y	9.6250	1065	2.92	6/29/2013					5.2250					
TEBD 07-44	TEBD0713F446	3Y	9.6250	1065	2.92	6/29/2013										
RTB 05-07	PIID0513G075	3.5Y	9.0000	1097	3.01	7/31/2013										
RTE 05-07	TEID0513G075	3.5Y	9.0000	1097	3.01	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1167	3.20	10/9/2013										
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1191	3.26	11/2/2013										
FXTN 05-67	PIBD0514A673	3.5Y	6.2500	1277	3.50	1/27/2014	6,094.834000	5.4450	3:58:27 PM	5.4370	5.4500	5.4000	5.4100	5.8750	5.4100	5.4450
TEBD 05-67	TEBD0514A673	3.5Y	6.2500	1277	3.50	1/27/2014										
FXTN 10-34	PIBD1014C341	4Y	12.3750	1334	3.65	3/25/2014										
TEBD 10-34	TEBD1014C341	4Y	12.3750	1334	3.65	3/25/2014										
FXTN 10-35 *	PIBD1014G356	4Y	12.7500	1446	3.96	7/15/2014					5.6000					
TEBD 10-35	TEBD1014G356	4Y	12.7500	1446	3.96	7/15/2014										
RTB 05-08	PIID0514I080	4.5Y	6.2500	1517	4.16	9/24/2014	151.942000	5.7850	3:34:11 PM	5.7866		5.7800	5.7900	5.7900	5.7800	5.7850
FXTN 07-46	PIBD0714J466	4.5Y	6.5000	1527	4.18	10/4/2014										
TEBD 07-46	TEBD0714J466	4.5Y	6.5000	1527	4.18	10/4/2014										
SPTB 10-03	SPTB1014J037	4.5Y	12.2500	1537	4.21	10/14/2014										
FXTN 10-36	PIBD1015B367	5Y	12.3750	1670	4.58	2/24/2015										
TEBD 10-36	TEBD1015B367	5Y	12.3750	1670	4.58	2/24/2015										
FXTN 05-68	PIBD0515E685	5Y	6.3750	1748	4.79	5/13/2015	50.000000	6.0700	11:05:37 AM	6.0700			6.0700	6.0700	6.0700	6.0700
FXTN 07-47 *	PIBD0715E477	5Y	8.3750	1757	4.81	5/22/2015					6.0750					
TEBD 07-47	TEBD0715E477	5Y	8.3750	1757	4.81	5/22/2015										
FXTN 10-37	PIBD1015H370	5.5Y	11.8750	1852	5.07	8/25/2015										
TEBD 10-37	TEBD1015H370	5.5Y	11.8750	1852	5.07	8/25/2015										
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	1964	5.38	12/15/2015										
FXTN 10-39	PIBD1016A393	5.5Y	9.2500	1992	5.46	1/12/2016										
TEBD 10-39	TEBD1016A393	5.5Y	9.2500	1992	5.46	1/12/2016										
FXTN 07-48	PIBD0716A488	5.5Y	7.0000	2007	5.50	1/27/2016	277.352000	6.1200	4:09:07 PM	6.1143	6.1250	6.0000	6.0650	6.2000	6.0000	6.1200
TEBD 07-48	TEBD0716A488	5.5Y	7.0000	2007	5.50	1/27/2016										
FXTN 10-40	PIBD1016C407	6Y	7.5000	2070	5.67	3/30/2016										
TEBD 10-40	TEBD1016C407	6Y	7.5000	2070	5.67	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2098	5.75	4/27/2016										
FXTN 10-42	PIBD1016I420	6.5Y	9.1250	2228	6.10	9/4/2016	489.770000	6.2375	4:12:04 PM	6.2266	6.2750	6.1000	6.2300	6.2500	6.2000	6.2375
TEBD 10-42	TEBD1016I420	6.5Y	9.1250	2228	6.10	9/4/2016										
RTB 07-01	PIID0716I018	6.5Y	7.0000	2248	6.16	9/24/2016	1.900000	6.6500	2:11:33 PM	6.6500			6.6500	6.6500	6.6500	6.6500
FXTN 10-43	PIBD1016K436	6.5Y	6.2500	2301	6.30	11/16/2016										
FXTN 07-49	PIBD0717C493	7Y	7.0000	2436	6.67	3/31/2017	950.000000	6.6150	4:14:50 PM	6.6161			6.6000	6.6200	6.6000	6.6150
FXTN 20-01 *	PIBD2017D011	7Y	14.3750	2460	6.74	4/24/2017					7.0000					

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FXTN 10-44	PIBD1017H447	7.5Y	7.7500	2581	7.07	8/23/2017										
TEBD 10-44	TEBD1017H447	7.5Y	7.7500	2581	7.07	8/23/2017										
FXTN 10-45	PIBD1018A451	8Y	5.8750	2742	7.51	1/31/2018										
TEBD 10-45	TEBD1018A451	8Y	5.8750	2742	7.51	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3035	8.32	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3035	8.32	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3126	8.56	2/19/2019	1,570.040000	7.1750	3:48:59 PM	7.3301			7.5000	7.5000	7.1750	7.1750
TEBD 10-48	TEBD1019B485	9Y	7.8750	3126	8.56	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3490	9.56	2/18/2020	25.000000	7.2750	3:22:04 PM	7.2908	7.5000		7.3000	7.3000	7.2500	7.2750
FXTN 20-02	PIBD2022C021	12Y	15.0000	4245	11.63	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4462	12.22	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4588	12.57	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4588	12.57	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4686	12.84	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4833	13.24	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5057	13.85	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5120	14.03	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5218	14.30	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5372	14.72	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5561	15.24	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5561	15.24	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5601	15.35	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5601	15.35	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5652	15.48	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5652	15.48	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	5974	16.37	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6247	17.12	9/6/2027										
TEBD 20-14	TEBD2027I140	18Y	8.6250	6247	17.12	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6702	18.36	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6702	18.36	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7241	19.84	5/27/2030	752.100000	8.3500	3:16:43 PM	8.3600		8.3500	8.3500	8.3750	8.3500	8.3500
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7303	20.01	7/28/2030					8.5000					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7485	20.51	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7485	20.51	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7737	21.20	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8158	22.35	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8158	22.35	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8864	24.28	11/5/2034	1.000000	8.6500	3:34:57 PM	8.6500	8.7000		8.6500	8.6500	8.6500	8.6500