

GS Board Summary
August 09, 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
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3024	8.28	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3115	8.53	2/19/2019										
TEBD 10-48	TEBD1019B485	9Y	7.8750	3115	8.53	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3479	9.53	2/18/2020	1,360.000000	7.2000	4:05:35 PM	7.2050	7.2500		7.2250	7.2500	7.2000	7.2000
FXTN 20-02	PIBD2022C021	12Y	15.0000	4234	11.60	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4451	12.19	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4577	12.54	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4577	12.54	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4675	12.81	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4822	13.21	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5046	13.82	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	5109	14.00	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5207	14.27	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5361	14.69	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5550	15.21	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5550	15.21	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5590	15.32	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5590	15.32	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5641	15.45	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5641	15.45	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	5963	16.34	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6236	17.08	9/6/2027	1.000000	8.0500	3:31:37 PM	8.0500			8.0500	8.0500	8.0500	8.0500
TEBD 20-14	TEBD2027I140	18Y	8.6250	6236	17.08	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6691	18.33	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6691	18.33	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7230	19.81	5/27/2030	50.000000	8.2200	10:52:46 AM	8.2200			8.2200	8.2200	8.2200	8.2200
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7292	19.98	7/28/2030					8.4500					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7474	20.48	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7474	20.48	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7726	21.17	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8147	22.32	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8147	22.32	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8853	24.25	11/5/2034					8.8750					