

**GS Board Summary**  
**August 25, 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
FXTN 10-23	PIBD1010I236	<1M	14.6250	6	0.02	9/1/2010										
RTB 05-04	PIID0510H043	<1M	10.6250	13	0.04	9/8/2010	1.720000	4.2500	2:58:20 PM	4.2500			4.2500	4.2500	4.2500	4.2500
RTE 05-04	TEID0510H043	<1M	10.6250	13	0.04	9/8/2010										
TBILL 09.08.10	PIBL1209I183	<1M		13	0.04	9/8/2010	450.748000	4.0000	3:24:41 PM	3.9386	4.5000	3.8500	3.8500	4.0000	3.8500	4.0000
TEPN 07-01	TEPN0710I011	<1M	10.2500	15	0.04	9/10/2010										
TBILL 09.15.10	PIBL0310F076	<1M		20	0.05	9/15/2010	24.086000	3.9250	3:09:00 PM	3.9225	4.5000	3.9250	3.9100	3.9250	3.9100	3.9250
FXTN 05-60	PIBD0510I600	1M	10.8750	27	0.07	9/22/2010										
TBILL 09.22.10	PIBL0610C018	1M		27	0.07	9/22/2010	7.239000	3.9450	3:44:42 PM	3.9453	4.5000	3.9450	3.9450	3.9460	3.9450	3.9450
TEBD 05-60	TEBD0510I600	1M	10.8750	27	0.07	9/22/2010										
TBILL 09.29.10	PIBL1209I209	1M		34	0.09	9/29/2010	5.726000	3.9000	9:45:54 AM	3.8780	4.0000	3.7000	3.8500	3.9000	3.8500	3.9000
TBILL09.29.10a	PIBL0310F085	1M		34	0.09	9/29/2010	4.781800	4.0000	3:42:57 PM	3.8486	4.1000	3.8500	3.8250	4.0000	3.8250	4.0000
TBILL 10.06.10	PIBL0610D026	1M		41	0.11	10/6/2010										
TBILL 10.13.10	PIBL1209J217	2M		48	0.13	10/13/2010	132.701703	3.9101	2:35:01 PM	3.9841	4.5000	3.9101	4.0500	4.0500	3.6250	3.9101
TBILL 10.20.10	PIBL0610D035	2M		55	0.15	10/20/2010	0.200000	3.8250	10:44:16 AM	3.8250	4.5000	3.8250	3.8250	3.8250	3.8250	3.8250
TBILL 10.27.10	PIBL1209J226	2M		62	0.17	10/27/2010	95.213483	3.8150	2:49:21 PM	3.8843	4.5000	3.8150	3.9000	4.3000	3.8000	3.8150
TBILL 11.03.10	PIBL0610E043	2M		69	0.19	11/3/2010	18.565480	3.8750	11:34:27 AM	3.8026	4.5000	3.8750	3.8000	3.8750	3.7500	3.8750
TBILL 11.10.10	PIBL1209K233	2M		76	0.21	11/10/2010	2.573000	4.0000	3:36:18 PM	3.9734	4.5000	3.9500	3.9500	4.0000	3.9500	4.0000
TBILL 11.17.10	PIBL0610E052	3M		83	0.23	11/17/2010	14.944000	3.9250	3:58:54 PM	3.9757	4.4500	3.9600	3.9000	4.4500	3.9000	3.9250
TBILL 11.24.10*	PIBL1209K242	3M		90	0.25	11/24/2010	332.243019	3.9111	3:10:45 PM	3.8644	4.1250	3.9111	3.8000	4.1500	3.8000	3.9111
FXTN 05-61	PIBD0510L615	3M	9.3750	97	0.27	12/1/2010										
TBILL 12.01.10	PIBL0610F060	3M		97	0.27	12/1/2010	91.999100	3.9750	3:30:41 PM	4.0285	4.5000	3.9750	3.9500	4.0750	3.9500	3.9750
TBILL 12.08.10	PIBL1209L250	4M		104	0.28	12/8/2010	174.615108	4.5000	3:46:59 PM	4.0738	4.5000	4.0250	4.1250	4.5000	3.7500	4.5000
TBILL 12.15.10	PIBL0610F079	4M		111	0.30	12/15/2010	2.555000	4.0250	2:13:55 PM	4.0250	4.6250	4.0250	4.0250	4.0250	4.0250	4.0250
ZCB 07-01	PIBZ0710L015	4M		114	0.31	12/18/2010										
FXTN 10-26	PIBD1010L261	4M	17.5000	117	0.32	12/21/2010										
TEBD 10-26	TEBD1010L261	4M	17.5000	117	0.32	12/21/2010										
TBILL 12.29.10	PIBL0610F088	4M		125	0.34	12/29/2010	219.164366	4.2500	3:36:07 PM	4.1990	4.6250	4.1761	3.9000	4.5000	3.9000	4.2500
TBILL 01.12.11	PIBL1210A018	5M		139	0.38	1/12/2011	35.536247	4.1000	3:25:13 PM	4.1166	4.6250	4.1000	4.1250	4.5000	4.1000	4.1000
FXTN 03-17	PIBD0311A175	5M	5.3750	144	0.39	1/17/2011										
TEBD 03-17	TEBD0311A175	5M	5.3750	144	0.39	1/17/2011										
FXTN 10-27	PIBD1011A278	5M	17.5000	145	0.40	1/18/2011										
TEBD 10-27	TEBD1011A278	5M	17.5000	145	0.40	1/18/2011										
FXTN 07-35	PIBD0711A354	5M	11.0000	149	0.41	1/22/2011										
TEBD 07-35	TEBD0711A354	5M	11.0000	149	0.41	1/22/2011										
TBILL 01.26.11	PIBL1210A027	5M		153	0.42	1/26/2011	4.358455	4.2010	11:56:33 AM	4.2010	4.6250	4.2010	4.2010	4.2010	4.2010	4.2010
TBILL 02.09.11	PIBL1210B035	5M		167	0.46	2/9/2011	30.155000	4.2565	3:39:58 PM	4.2623	4.6250	4.2566	4.2601	4.2750	4.2250	4.2565
TBILL 02.23.11*	PIBL1210B044	6M		181	0.50	2/23/2011	98.122980	4.2530	3:21:11 PM	4.2058	4.3500	4.2531	4.1000	4.2530	4.1000	4.2530
FXTN 05-62	PIBD0511C622	7M	8.5000	189	0.52	3/3/2011					4.5750					
TEBD 05-62	TEBD0511C622	7M	8.5000	189	0.52	3/3/2011										
TBILL 03.09.11	PIBL1210C052	7M		195	0.53	3/9/2011	16.508013	4.2800	2:16:41 PM	4.2939	4.7500	4.2801	4.3000	4.3000	4.2800	4.2800
TBILL 03.23.11	PIBL1210C061	7M		209	0.57	3/23/2011	49.127400	4.3000	3:24:44 PM	4.2884	4.7500	4.3000	4.1000	4.3100	4.1000	4.3000
TBILL 04.06.11	PIBL1210D079	8M		223	0.61	4/6/2011	1.361000	4.2500	10:26:04 AM	4.2578	4.7500		4.2600	4.2600	4.2500	4.2500
FXTN 07-36	PIBD0711D360	8M	12.0000	232	0.64	4/15/2011										
TEBD 07-36	TEBD0711D360	8M	12.0000	232	0.64	4/15/2011										
TBILL 04.20.11	PIBL1210D088	8M		237	0.65	4/20/2011					4.7500					
ZCB 07-02	PIBZ0711D021	8M		240	0.66	4/23/2011										
TBILL 05.18.11	PIBL1210E103	9M		265	0.73	5/18/2011	0.010000	4.4250	3:31:58 PM	4.4250	4.7500		4.4250	4.4250	4.4250	4.4250
TBILL 06.15.11	PIBL1210F120	10M		293	0.80	6/15/2011	36.829849	4.3500	3:24:32 PM	4.3691	4.7500	4.3500	4.4250	4.4250	4.3500	4.3500



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TEBD 07-44	TEBD0713F446	3Y	9.6250	1038	2.84	6/29/2013										
RTB 05-07 *	PIID0513G075	3Y	9.0000	1070	2.93	7/31/2013					5.1250					
RTE 05-07	TEID0513G075	3Y	9.0000	1070	2.93	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1140	3.12	10/9/2013										
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1164	3.19	11/2/2013	1.000000	5.1000	2:35:54 PM	5.1000			5.1000	5.1000	5.1000	5.1000
FXTN 05-67	PIBD0514A673	3.5Y	6.2500	1250	3.42	1/27/2014	3,130.985000	5.1525	3:54:46 PM	5.1518	5.1600	5.1400	5.1550	5.1550	5.1250	5.1525
TEBD 05-67	TEBD0514A673	3.5Y	6.2500	1250	3.42	1/27/2014										
FXTN 10-34	PIBD1014C341	4Y	12.3750	1307	3.58	3/25/2014										
TEBD 10-34	TEBD1014C341	4Y	12.3750	1307	3.58	3/25/2014										
FXTN 10-35 *	PIBD1014G356	4Y	12.7500	1419	3.89	7/15/2014					5.5750					
TEBD 10-35	TEBD1014G356	4Y	12.7500	1419	3.89	7/15/2014										
RTB 05-08	PIID0514I080	4.5Y	6.2500	1490	4.08	9/24/2014	2.000000	5.5000	3:35:31 PM	5.5000			5.5000	5.5000	5.5000	5.5000
FXTN 07-46	PIBD0714J466	4.5Y	6.5000	1500	4.11	10/4/2014						5.5000				
TEBD 07-46	TEBD0714J466	4.5Y	6.5000	1500	4.11	10/4/2014										
SPTB 10-03	SPTB1014J037	4.5Y	12.2500	1510	4.14	10/14/2014										
FXTN 10-36	PIBD1015B367	4.5Y	12.3750	1643	4.50	2/24/2015										
TEBD 10-36	TEBD1015B367	4.5Y	12.3750	1643	4.50	2/24/2015										
FXTN 05-68	PIBD0515E685	5Y	6.3750	1721	4.72	5/13/2015										
FXTN 07-47	PIBD0715E477	5Y	8.3750	1730	4.74	5/22/2015										
TEBD 07-47	TEBD0715E477	5Y	8.3750	1730	4.74	5/22/2015										
RTB 05-09	PIID0515H097	5Y	5.8750	1819	4.98	8/19/2015	192.000000	5.7000	4:05:32 PM	5.6959	5.8500	5.6500	5.6500	5.7000	5.6500	5.7000
FXTN 10-37 *	PIBD1015H370	5Y	11.8750	1825	5.00	8/25/2015					5.7500					
TEBD 10-37	TEBD1015H370	5Y	11.8750	1825	5.00	8/25/2015										
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	1937	5.31	12/15/2015										
FXTN 10-39	PIBD1016A393	5.5Y	9.2500	1965	5.38	1/12/2016										
TEBD 10-39	TEBD1016A393	5.5Y	9.2500	1965	5.38	1/12/2016										
FXTN 07-48	PIBD0716A488	5.5Y	7.0000	1980	5.42	1/27/2016	367.750000	5.6850	4:07:26 PM	5.6818	5.6850	5.6200	5.7250	5.7250	5.6750	5.6850
TEBD 07-48	TEBD0716A488	5.5Y	7.0000	1980	5.42	1/27/2016										
FXTN 10-40	PIBD1016C407	6Y	7.5000	2043	5.60	3/30/2016										
TEBD 10-40	TEBD1016C407	6Y	7.5000	2043	5.60	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2071	5.67	4/27/2016										
FXTN 10-42	PIBD1016I420	6.5Y	9.1250	2201	6.03	9/4/2016	500.000000	5.8000	4:09:31 PM	5.8000	5.8000		5.8000	5.8000	5.8000	5.8000
TEBD 10-42	TEBD1016I420	6.5Y	9.1250	2201	6.03	9/4/2016										
RTB 07-01	PIID0716I018	6.5Y	7.0000	2221	6.08	9/24/2016	0.050000	6.0500	3:26:49 PM	6.0500			6.0500	6.0500	6.0500	6.0500
FXTN 10-43	PIBD1016K436	6.5Y	6.2500	2274	6.23	11/16/2016										
FXTN 07-49	PIBD0717C493	7Y	7.0000	2409	6.60	3/31/2017										
FXTN 20-01	PIBD2017D011	7Y	14.3750	2433	6.67	4/24/2017										
RTB 07-02	PIID0717H026	7Y	6.6250	2550	6.99	8/19/2017	887.000000	6.3000	3:12:54 PM	6.3003		6.2000	6.2900	6.3050	6.2900	6.3000
FXTN 10-44 *	PIBD1017H447	7Y	7.7500	2554	7.00	8/23/2017					6.5000					
TEBD 10-44	TEBD1017H447	7Y	7.7500	2554	7.00	8/23/2017										
FXTN 10-45	PIBD1018A451	7.5Y	5.8750	2715	7.44	1/31/2018										
TEBD 10-45	TEBD1018A451	7.5Y	5.8750	2715	7.44	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3008	8.24	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3008	8.24	11/20/2018										
FXTN 10-48	PIBD1019B485	8.5Y	7.8750	3099	8.49	2/19/2019										
TEBD 10-48	TEBD1019B485	8.5Y	7.8750	3099	8.49	2/19/2019										
FXTN 10-50	PIBD1020B508	9.5Y	7.7500	3463	9.49	2/18/2020	50.000000	6.9000	11:58:20 AM	6.9000			6.9000	6.9000	6.9000	6.9000
RTB 10-01 *	PIID1020H015	10Y	7.2500	3646	9.99	8/19/2020	514.170000	7.0750	3:35:07 PM	7.1025	7.1350	7.0500	7.0252	7.1200	7.0252	7.0750

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FXTN 20-02	PIBD2022C021	12Y	15.0000	4218	11.56	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4435	12.15	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4561	12.50	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4561	12.50	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4659	12.76	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4806	13.17	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5030	13.78	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	5093	13.95	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5191	14.22	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5345	14.64	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5534	15.16	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5534	15.16	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5574	15.27	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5574	15.27	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5625	15.41	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5625	15.41	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	5947	16.29	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6220	17.04	9/6/2027	2.500000	8.0900	3:12:46 PM	8.0900			8.0900	8.0900	8.0900	8.0900
TEBD 20-14	TEBD2027I140	18Y	8.6250	6220	17.04	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6675	18.29	12/4/2028	100.000000	8.1500	3:54:56 PM	8.1500			8.1500	8.1500	8.1500	8.1500
TEBD 20-15	TEBD2028L151	19Y	9.5000	6675	18.29	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7214	19.76	5/27/2030	12.000000	8.1650	3:53:36 PM	8.1650			8.1650	8.1650	8.1650	8.1650
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7276	19.93	7/28/2030					8.3500					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7458	20.43	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7458	20.43	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7710	21.12	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8131	22.28	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8131	22.28	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8837	24.21	11/5/2034					8.8500					