

GS Board Summary
September 13, 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
TBILL 07.27.11	PIBL1210G156	11M		316	0.87	7/27/2011	1.041661	4.3750	9:54:59 AM	4.3750	4.7500		4.3750	4.3750	4.3750	4.3750
RTB 03-06	PIID0311G065	11M	8.5000	320	0.88	7/31/2011	12.442803	4.2500	3:18:08 PM	4.2881			4.2500	4.7250	4.2500	4.2500
RTE 03-06	TEID0311G065	11M	8.5000	320	0.88	7/31/2011										
TBILL 08.10.11	PIBL1210H164	11M		330	0.90	8/10/2011					4.7500					
TBILL 08.24.11	PIBL1210H173	1Y		344	0.94	8/24/2011	8.602700	4.3765	2:37:57 PM	4.3688	4.7500	4.3760	4.3000	4.3765	4.3000	4.3765
TBILL 09.07.11*	PIBL1210I181	1Y		358	0.98	9/7/2011	315.423277	4.4600	4:07:51 PM	4.4561	4.6000	4.3767	4.3500	4.7500	4.3500	4.4600
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	371	1.02	9/20/2011										
SPTB 10-01	TETB1011I016	1.5Y	15.5000	371	1.02	9/20/2011										
FXTN 10-28	PIBD1011J288	1.5Y	16.5000	392	1.07	10/11/2011						4.5000				
TEBD 10-28	TEBD1011J288	1.5Y	16.5000	392	1.07	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		399	1.09	10/18/2011										
FXTN 05-64	PIBD0511J642	1.5Y	7.2500	400	1.10	10/19/2011										
TEBD 05-64	TEBD0511J642	1.5Y	7.2500	400	1.10	10/19/2011										
RTB 05-05	PIID0511L054	1.5Y	5.8750	448	1.23	12/6/2011										
RTE 05-05	TEID0511L054	1.5Y	5.8750	448	1.23	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	455	1.25	12/13/2011										
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	455	1.25	12/13/2011										
FXTN 03-18	PIBD0312A182	1.5Y	5.8750	481	1.32	1/8/2012										
TEBD 03-18	TEBD0312A182	1.5Y	5.8750	481	1.32	1/8/2012										
SPTB 10-02	SPTB1012A021	1.5Y	14.0000	504	1.38	1/31/2012										
FXTN 05-65	PIBD0512B658	1.5Y	5.7500	525	1.44	2/21/2012	8.000000	4.6150	3:38:14 PM	4.6037	4.9250	4.6000	4.6000	4.6150	4.6000	4.6150
TEBD 05-65	TEBD0512B658	1.5Y	5.7500	525	1.44	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	589	1.61	4/25/2012										
FXTN 07-39	PIBD0712D395	2Y	11.5000	592	1.62	4/28/2012										
TEBD 07-39	TEBD0712D395	2Y	11.5000	592	1.62	4/28/2012										
RTB 05-06	PIID0512H067	2Y	7.1250	687	1.88	8/1/2012	6.500000	4.7500	3:52:42 PM	4.7115			4.7000	4.7500	4.7000	4.7500
RTE 05-06	TEID0512H067	2Y	7.1250	687	1.88	8/1/2012										
FXTN 07-40 *	PIBD0712H408	2Y	11.3750	704	1.93	8/18/2012					5.0250					
TEBD 07-40	TEBD0712H408	2Y	11.3750	704	1.93	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		725	1.99	9/8/2012										
RTB 03-07	PIID0312I070	2.5Y	5.2500	741	2.03	9/24/2012	18.660700	4.6950	3:36:42 PM	4.6892			4.7000	4.8000	4.6250	4.6950
FXTN 10-30	PIBD1012J302	2.5Y	12.1250	764	2.09	10/17/2012										
FXTN 07-41	PIBD0712K413	2.5Y	10.5000	795	2.18	11/17/2012										
TEBD 07-41	TEBD0712K413	2.5Y	10.5000	795	2.18	11/17/2012										
FXTN 07-42	PIBD0713A421	2.5Y	9.0000	844	2.31	1/5/2013										
FXTN 03-19	PIBD0313A199	2.5Y	5.2500	846	2.32	1/7/2013	0.500000	4.8000	3:33:20 PM	4.8000			4.8000	4.8000	4.8000	4.8000
FXTN 07-43	PIBD0713C438	2.5Y	8.7500	901	2.47	3/3/2013	184.998000	4.7500	3:41:46 PM	4.9628	5.0500		4.9000	5.1250	4.7500	4.7500
TEBD 07-43	TEBD0713C438	2.5Y	8.7500	901	2.47	3/3/2013										
FXTN 05-66	PIBD0513C664	2.5Y	6.6250	911	2.50	3/13/2013										
TEBD 05-66	TEBD0513C664	2.5Y	6.6250	911	2.50	3/13/2013										
FXTN 10-31	PIBD1013C316	3Y	12.7500	925	2.53	3/27/2013										
TEBD 10-31	TEBD1013C316	3Y	12.7500	925	2.53	3/27/2013										
FXTN 10-32	PIBD1013E320	3Y	11.7500	974	2.67	5/15/2013										
FXTN 07-44	PIBD0713F446	3Y	9.6250	1019	2.79	6/29/2013						4.8000				
TEBD 07-44	TEBD0713F446	3Y	9.6250	1019	2.79	6/29/2013										
RTB 05-07 *	PIID0513G075	3Y	9.0000	1051	2.88	7/31/2013	5.906000	5.3000	3:18:14 PM	5.2144	5.0750		4.5000	5.3750	4.5000	5.3000
RTE 05-07	TEID0513G075	3Y	9.0000	1051	2.88	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1121	3.07	10/9/2013						4.7500				

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FXTN 20-05	PIBD2023E054	13Y	11.8750	4640	12.71	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4787	13.12	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5011	13.73	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	5074	13.90	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5172	14.17	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5326	14.59	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5515	15.11	10/20/2025	21.200000	7.3000	11:59:20 AM	7.3000			7.3000	7.3000	7.3000	7.3000
TEBD 20-11	TEBD2025J116	16Y	12.1250	5515	15.11	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5555	15.22	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5555	15.22	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5606	15.36	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5606	15.36	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	5928	16.24	12/7/2026	79.190300	7.8000	11:56:09 AM	7.8000			7.8000	7.8000	7.8000	7.8000
FXTN 20-14	PIBD2027I140	17Y	8.6250	6201	16.99	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	6201	16.99	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6656	18.24	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6656	18.24	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7195	19.71	5/27/2030	462.160000	7.7400	3:45:31 PM	7.8843			7.9000	8.0000	7.7400	7.7400
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7257	19.88	7/28/2030					8.3500					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7439	20.38	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7439	20.38	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7691	21.07	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8112	22.22	11/29/2032	100.000000	8.1500	4:11:16 PM	8.1750			8.2000	8.2000	8.1500	8.1500
TEBD 25-05	TEBD2532K057	23Y	8.5000	8112	22.22	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8818	24.16	11/5/2034					8.6000					