

GS Board Summary
July 14, 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	400	1.10	8/18/2012										
TEBD 07-40	TEBD0712H408	1.5Y	11.3750	400	1.10	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		421	1.15	9/8/2012										
RTB 03-07	PIID0312I070	1.5Y	5.2500	437	1.20	9/24/2012	3.100000	3.4500	3:33:42 PM	3.5482			3.7500	3.7500	3.4500	3.4500
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	460	1.26	10/17/2012										
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	491	1.35	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	491	1.35	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	540	1.48	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	542	1.48	1/7/2013	5.000000	3.6250	11:43:04 AM	3.6250			3.6250	3.6250	3.6250	3.6250
FXTN 07-43	PIBD0713C438	2Y	8.7500	597	1.64	3/3/2013					3.5250					
TEBD 07-43	TEBD0713C438	2Y	8.7500	597	1.64	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	607	1.66	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	607	1.66	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	621	1.70	3/27/2013										
TEBD 10-31	TEBD1013C316	2Y	12.7500	621	1.70	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	670	1.84	5/15/2013										
FXTN 07-44 *	PIBD0713F446	2Y	9.6250	715	1.96	6/29/2013					3.6000					
TEBD 07-44	TEBD0713F446	2Y	9.6250	715	1.96	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	747	2.05	7/31/2013										
RTE 05-07	TEID0513G075	2.5Y	9.0000	747	2.05	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	817	2.24	10/9/2013										
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	841	2.30	11/2/2013										
FXTN 05-67	PIBD0514A673	3Y	6.2500	927	2.54	1/27/2014	41.000000	4.0450	3:09:34 PM	4.0241	4.0500		4.0000	4.0450	3.9950	4.0450
TEBD 05-67	TEBD0514A673	3Y	6.2500	927	2.54	1/27/2014										
FXTN 10-34	PIBD1014C341	3Y	12.3750	984	2.70	3/25/2014										
TEBD 10-34	TEBD1014C341	3Y	12.3750	984	2.70	3/25/2014										
FXTN 10-35 *	PIBD1014G356	3Y	12.7500	1096	3.00	7/15/2014					4.3000					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1096	3.00	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1167	3.20	9/24/2014	0.350000	4.7500	2:42:23 PM	4.7500	5.0000		4.7500	4.7500	4.7500	4.7500
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1177	3.22	10/4/2014	1.000000	4.3700	10:54:20 AM	4.3700			4.3700	4.3700	4.3700	4.3700
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1177	3.22	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1187	3.25	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1320	3.62	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1320	3.62	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1398	3.83	5/13/2015	5.000000	4.5000	3:09:30 PM	4.5000	4.7100		4.5000	4.5000	4.5000	4.5000
FXTN 07-47 *	PIBD0715E477	4Y	8.3750	1407	3.85	5/22/2015					4.7500					
TEBD 07-47	TEBD0715E477	4Y	8.3750	1407	3.85	5/22/2015										
RTB 05-09	PIID0515H097	4.5Y	5.8750	1496	4.10	8/19/2015	0.500000	4.9500	2:11:51 PM	4.9500			4.9500	4.9500	4.9500	4.9500
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1502	4.12	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1502	4.12	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1594	4.37	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1614	4.42	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1642	4.50	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1642	4.50	1/12/2016										
FXTN 07-48	PIBD0716A488	5Y	7.0000	1657	4.54	1/27/2016	27.850000	5.0000	11:49:43 AM	4.8068	4.7450		5.1250	5.1250	4.7750	5.0000
TEBD 07-48	TEBD0716A488	5Y	7.0000	1657	4.54	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1693	4.64	3/3/2016	1.200000	5.0000	3:58:49 PM	5.0000			5.0000	5.0000	5.0000	5.0000
FXTN 10-40	PIBD1016C407	5Y	7.5000	1720	4.71	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1720	4.71	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1748	4.79	4/27/2016					4.9000					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1878	5.15	9/4/2016	200.420000	5.1000	11:50:41 AM	4.8605	5.1250		4.8600	5.1000	4.8600	5.1000
TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1878	5.15	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1898	5.20	9/24/2016	3.000000	5.2500	11:28:46 AM	5.2500			5.2500	5.2500	5.2500	5.2500

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FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1951	5.35	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2086	5.72	3/31/2017	0.250000	5.3500	11:52:09 AM	5.3500			5.3500	5.3500	5.3500	5.3500
FXTN 20-01	PIBD2017D011	6Y	14.3750	2110	5.78	4/24/2017										
RTB 07-02	PIID0717H026	6.5Y	6.6250	2227	6.10	8/19/2017	5.000000	5.6500	2:26:38 PM	5.6500			5.6500	5.6500	5.6500	5.6500
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2231	6.11	8/23/2017										
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2231	6.11	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2297	6.29	10/28/2017	13.151713	5.4000	11:50:11 AM	5.4000			5.4000	5.4000	5.4000	5.4000
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2392	6.55	1/31/2018					5.5950					
TEBD 10-45	TEBD1018A451	7Y	5.8750	2392	6.55	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2685	7.36	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2685	7.36	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2776	7.61	2/19/2019										
TEBD 10-48	TEBD1019B485	8Y	7.8750	2776	7.61	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3140	8.60	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3323	9.10	8/19/2020	23.234000	6.3000	2:15:21 PM	6.3000			6.3000	6.3000	6.3000	6.3000
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3351	9.18	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3442	9.43	12/16/2020	8.209279	6.0000	3:48:52 PM	6.0219			6.0250	6.1000	6.0000	6.0000
RTB 10-02	PIID1021C027	10Y	7.3750	3519	9.64	3/3/2021	1,001.000000	6.4000	10:20:44 AM	6.2002		6.2100	6.2000	6.4000	6.2000	6.4000
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3575	9.79	4/28/2021	25.000000	6.2250	11:40:26 AM	6.2110	6.3500		6.1550	6.2250	6.1550	6.2250
FXTN 20-02	PIBD2022C021	11Y	15.0000	3895	10.67	3/14/2022	3.987500	6.5000	8:59:21 AM	6.5000			6.5000	6.5000	6.5000	6.5000
FXTN 20-03	PIBD2022J033	12Y	12.7500	4112	11.27	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4238	11.61	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4238	11.61	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4336	11.88	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4483	12.28	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4707	12.90	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4770	13.07	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4868	13.34	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5022	13.76	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5211	14.28	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5211	14.28	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5251	14.39	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5251	14.39	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5302	14.53	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5302	14.53	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5624	15.41	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5897	16.16	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5897	16.16	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6352	17.40	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6352	17.40	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6891	18.88	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	6953	19.05	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7135	19.55	1/26/2031					8.1500					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7135	19.55	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7387	20.24	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7808	21.39	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7808	21.39	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8514	23.33	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8843	24.23	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8920	24.44	12/16/2035	194.139000	8.0500	3:19:51 PM	8.0240	8.1750	7.9500	8.1000	8.1400	7.9500	8.0500