



GS Board Summary  
July 22, 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
RTB 03-07	PIID0312I070	1.5Y	5.2500	427	1.17	9/24/2012	411.000000	3.1500	2:28:52 PM	3.1508		3.0000	3.5000	3.5000	3.1500	3.1500
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	450	1.23	10/17/2012										
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	481	1.32	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	481	1.32	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	530	1.45	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	532	1.46	1/7/2013	4.500000	3.6000	3:03:23 PM	3.6000		3.2500	3.6000	3.6000	3.6000	3.6000
FXTN 07-43	PIBD0713C438	2Y	8.7500	587	1.61	3/3/2013					3.5000	3.3000				
TEBD 07-43	TEBD0713C438	2Y	8.7500	587	1.61	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	597	1.64	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	597	1.64	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	611	1.67	3/27/2013										
TEBD 10-31	TEBD1013C316	2Y	12.7500	611	1.67	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	660	1.81	5/15/2013										
FXTN 07-44 *	PIBD0713F446	2Y	9.6250	705	1.93	6/29/2013					3.6250					
TEBD 07-44	TEBD0713F446	2Y	9.6250	705	1.93	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	737	2.02	7/31/2013										
RTE 05-07	TEID0513G075	2.5Y	9.0000	737	2.02	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	807	2.21	10/9/2013										
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	831	2.28	11/2/2013	15.000000	4.4000	8:46:05 AM	4.4000			4.4000	4.4000	4.4000	4.4000
FXTN 05-67	PIBD0514A673	3Y	6.2500	917	2.51	1/27/2014	127.000000	4.0000	2:36:02 PM	4.0000	4.0000	3.7250	4.0000	4.0000	4.0000	4.0000
TEBD 05-67	TEBD0514A673	3Y	6.2500	917	2.51	1/27/2014										
FXTN 10-34	PIBD1014C341	3Y	12.3750	974	2.67	3/25/2014										
TEBD 10-34	TEBD1014C341	3Y	12.3750	974	2.67	3/25/2014										
FXTN 10-35 *	PIBD1014G356	3Y	12.7500	1086	2.98	7/15/2014					4.2250					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1086	2.98	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1157	3.17	9/24/2014						4.0500				
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1167	3.20	10/4/2014										
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1167	3.20	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1177	3.22	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1310	3.59	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1310	3.59	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1388	3.80	5/13/2015										
FXTN 07-47	PIBD0715E477	4Y	8.3750	1397	3.83	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1397	3.83	5/22/2015										
FXTN 04-20 *	PIBD0415G203	4Y	4.8750	1457	3.99	7/21/2015	8,049.006000	4.5500	3:48:47 PM	4.5102	4.6000	4.4501	4.6800	4.6800	4.4500	4.5500
RTB 05-09	PIID0515H097	4.5Y	5.8750	1486	4.07	8/19/2015										
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1492	4.09	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1492	4.09	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1584	4.34	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1604	4.39	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1632	4.47	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1632	4.47	1/12/2016										
FXTN 07-48	PIBD0716A488	5Y	7.0000	1647	4.51	1/27/2016	56.250000	4.8000	11:50:06 AM	4.5776	4.7150	4.5250	4.5500	4.8000	4.5500	4.8000
TEBD 07-48	TEBD0716A488	5Y	7.0000	1647	4.51	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1683	4.61	3/3/2016	1.700000	5.0000	2:42:54 PM	5.1908	5.2500		5.1250	5.3000	5.0000	5.0000
FXTN 10-40	PIBD1016C407	5Y	7.5000	1710	4.68	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1710	4.68	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1738	4.76	4/27/2016					4.8000					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1868	5.12	9/4/2016	0.420000	5.0000	10:50:32 AM	5.0000		4.7000	5.0000	5.0000	5.0000	5.0000
TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1868	5.12	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1888	5.17	9/24/2016	17.390000	5.0000	2:43:23 PM	5.0000		4.7750	5.0000	5.0000	5.0000	5.0000
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1941	5.32	11/16/2016	4.000000	5.7500	11:51:11 AM	5.7500			5.7500	5.7500	5.7500	5.7500
FXTN 07-49	PIBD0717C493	6Y	7.0000	2076	5.69	3/31/2017	1,300.000000	5.1350	9:05:07 AM	5.1154			5.1250	5.1350	5.1000	5.1350

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FXTN 20-01	PIBD2017D011	6Y	14.3750	2100	5.75	4/24/2017						5.0000				
RTB 07-02	PIID0717H026	6.5Y	6.6250	2217	6.07	8/19/2017	5.600000	5.5500	10:30:50 AM	5.5500			5.5500	5.5500	5.5500	5.5500
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2221	6.08	8/23/2017										
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2221	6.08	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2287	6.27	10/28/2017	14.298143	5.3750	10:49:24 AM	5.3750			5.3750	5.3750	5.3750	5.3750
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2382	6.53	1/31/2018	24,232.861000	5.3250	3:45:51 PM	5.3356	5.3500		5.4200	5.4200	5.2600	5.3250
TEBD 10-45	TEBD1018A451	7Y	5.8750	2382	6.53	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2675	7.33	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2675	7.33	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2766	7.58	2/19/2019	12.300000	5.8500	2:56:47 PM	5.8686			5.9500	5.9500	5.8500	5.8500
TEBD 10-48	TEBD1019B485	8Y	7.8750	2766	7.58	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3130	8.58	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3313	9.08	8/19/2020	22.000000	6.0000	11:23:17 AM	6.0000			6.0000	6.0000	6.0000	6.0000
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3341	9.15	9/16/2020	100.000000	5.9850	10:13:33 AM	5.9850			5.9850	5.9850	5.9850	5.9850
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3432	9.40	12/16/2020	2.924892	5.9750	10:48:49 AM	5.9835			6.0250	6.0250	5.9750	5.9750
RTB 10-02	PIID1021C027	10Y	7.3750	3509	9.61	3/3/2021	14.700000	6.0500	10:45:37 AM	6.0500		6.1800	6.0500	6.0500	6.0500	6.0500
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3565	9.77	4/28/2021	1,971.220000	6.1000	11:34:14 AM	6.1138	6.2500		6.1800	6.1800	6.0800	6.1000
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3831	10.50	1/19/2022	3,377.312656	6.1600	3:52:52 PM	6.1316			6.2200	6.2200	6.0500	6.1600
FXTN 20-02	PIBD2022C021	11Y	15.0000	3885	10.64	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4102	11.24	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4228	11.58	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4228	11.58	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4326	11.85	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4473	12.25	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4697	12.87	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4760	13.04	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4858	13.31	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5012	13.73	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5201	14.25	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5201	14.25	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5241	14.36	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5241	14.36	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5292	14.50	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5292	14.50	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5614	15.38	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5887	16.13	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5887	16.13	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6342	17.38	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6342	17.38	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6881	18.85	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	6943	19.02	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7125	19.52	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7125	19.52	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7299	20.00	7/19/2031	22,926.850899	7.9250	4:14:49 PM	7.9606	7.9650	7.9251	8.0000	8.0200	7.9000	7.9250
FXTN 25-04	PIBD2531J042	21Y	9.3750	7377	20.21	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7798	21.36	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7798	21.36	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8504	23.30	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8833	24.20	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8910	24.41	12/16/2035	512.750000	8.0000	3:23:54 PM	8.0178	8.0200	7.9400	8.0500	8.0840	7.9750	8.0000