

GS Board Summary
July 04, 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	410	1.12	8/18/2012										
TEBD 07-40	TEBD0712H408	1.5Y	11.3750	410	1.12	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		431	1.18	9/8/2012										
RTB 03-07	PIID0312I070	1.5Y	5.2500	447	1.22	9/24/2012						3.2500				
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	470	1.29	10/17/2012										
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	501	1.37	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	501	1.37	11/17/2012										
FXTN 07-42	PIBD0713A421	2Y	9.0000	550	1.51	1/5/2013										
FXTN 03-19	PIBD0313A199	2Y	5.2500	552	1.51	1/7/2013										
FXTN 07-43	PIBD0713C438	2Y	8.7500	607	1.66	3/3/2013					3.6250	3.4750				
TEBD 07-43	TEBD0713C438	2Y	8.7500	607	1.66	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	617	1.69	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	617	1.69	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	631	1.73	3/27/2013										
TEBD 10-31	TEBD1013C316	2Y	12.7500	631	1.73	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	680	1.86	5/15/2013										
FXTN 07-44 *	PIBD0713F446	2Y	9.6250	725	1.99	6/29/2013					3.9000					
TEBD 07-44	TEBD0713F446	2Y	9.6250	725	1.99	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	757	2.07	7/31/2013										
RTE 05-07	TEID0513G075	2.5Y	9.0000	757	2.07	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	827	2.27	10/9/2013										
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	851	2.33	11/2/2013										
FXTN 05-67	PIBD0514A673	3Y	6.2500	937	2.57	1/27/2014	2,018.020000	4.0950	3:59:41 PM	4.1124	4.1250	4.0500	4.1500	4.1750	4.0500	4.0950
TEBD 05-67	TEBD0514A673	3Y	6.2500	937	2.57	1/27/2014										
FXTN 10-34 *	PIBD1014C341	3Y	12.3750	994	2.72	3/25/2014					4.2500					
TEBD 10-34	TEBD1014C341	3Y	12.3750	994	2.72	3/25/2014										
FXTN 10-35	PIBD1014G356	3.5Y	12.7500	1106	3.03	7/15/2014										
TEBD 10-35	TEBD1014G356	3.5Y	12.7500	1106	3.03	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1177	3.22	9/24/2014	17.347000	4.4250	2:54:16 PM	4.5847			4.8500	4.8500	4.4250	4.4250
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1187	3.25	10/4/2014	1,342.488000	4.3500	2:50:42 PM	4.3880			4.4250	4.4250	4.3500	4.3500
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1187	3.25	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1197	3.28	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1330	3.64	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1330	3.64	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1408	3.86	5/13/2015	1,400.000000	4.5900	3:16:58 PM	4.5936	4.6750		4.6000	4.6000	4.5900	4.5900
FXTN 07-47 *	PIBD0715E477	4Y	8.3750	1417	3.88	5/22/2015	760.000000	4.6125	11:08:39 AM	4.6051	4.7750		4.6250	4.6250	4.6000	4.6125
TEBD 07-47	TEBD0715E477	4Y	8.3750	1417	3.88	5/22/2015										
RTB 05-09	PIID0515H097	4.5Y	5.8750	1506	4.13	8/19/2015	2.000000	4.7500	2:10:48 PM	4.7500		4.6500	4.7500	4.7500	4.7500	4.7500
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1512	4.14	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1512	4.14	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1604	4.39	11/25/2015	50.000000	4.6750	10:38:02 AM	4.6750			4.6750	4.6750	4.6750	4.6750
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1624	4.45	12/15/2015										
FXTN 10-39	PIBD1016A393	5Y	9.2500	1652	4.53	1/12/2016										
TEBD 10-39	TEBD1016A393	5Y	9.2500	1652	4.53	1/12/2016										
FXTN 07-48	PIBD0716A488	5Y	7.0000	1667	4.57	1/27/2016	2,891.000000	4.7400	3:59:12 PM	4.7309	4.7750	4.6250	4.7500	4.7500	4.7100	4.7400
TEBD 07-48	TEBD0716A488	5Y	7.0000	1667	4.57	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1703	4.67	3/3/2016	1.954000	5.0500	3:25:50 PM	4.8784			4.7000	5.0500	4.7000	5.0500
FXTN 10-40	PIBD1016C407	5Y	7.5000	1730	4.74	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1730	4.74	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1758	4.82	4/27/2016					5.0000					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1888	5.17	9/4/2016	9,497.000000	4.9000	4:08:43 PM	4.9100	5.1250		5.0000	5.0000	4.8800	4.9000
TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1888	5.17	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1908	5.23	9/24/2016	0.163000	4.9750	8:54:38 AM	4.9750		4.9000	4.9750	4.9750	4.9750	4.9750

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FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1961	5.37	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2096	5.74	3/31/2017	3,649.000000	5.1700	3:22:30 PM	5.1640			5.1800	5.1800	5.1500	5.1700
FXTN 20-01	PIBD2017D011	6Y	14.3750	2120	5.81	4/24/2017										
RTB 07-02	PIID0717H026	6.5Y	6.6250	2237	6.13	8/19/2017	2,031.485573	5.3500	4:03:56 PM	5.3511			5.3950	5.3950	5.3200	5.3500
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2241	6.14	8/23/2017	700.000000	5.4250	4:00:55 PM	5.3921		5.3750	5.4000	5.4250	5.3750	5.4250
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2241	6.14	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2307	6.32	10/28/2017										
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2402	6.58	1/31/2018	7,610.400000	5.4500	3:29:30 PM	5.5212	5.5350		5.5700	5.5750	5.4500	5.4500
TEBD 10-45	TEBD1018A451	7Y	5.8750	2402	6.58	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2695	7.38	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2695	7.38	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2786	7.63	2/19/2019	100.000000	5.9000	2:27:38 PM	5.9162			5.9325	5.9325	5.9000	5.9000
TEBD 10-48	TEBD1019B485	8Y	7.8750	2786	7.63	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3150	8.63	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3333	9.13	8/19/2020	400.000000	6.0600	10:55:01 AM	6.0974			6.2050	6.2050	6.0500	6.0600
FXTN 10-51	PIBD1020L510	9.5Y	6.1250	3361	9.21	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3452	9.46	12/16/2020	15.426000	6.0600	3:45:43 PM	6.0544		6.0550	6.0500	6.0625	6.0500	6.0600
RTB 10-02	PIID1021C027	10Y	7.3750	3529	9.67	3/3/2021	3,334.359430	6.1300	3:44:09 PM	6.1336	6.3500		6.1760	6.3250	6.1000	6.1300
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3585	9.82	4/28/2021	2,200.000000	6.1900	2:47:59 PM	6.1983	6.3000		6.3000	6.3000	6.1850	6.1900
FXTN 20-02	PIBD2022C021	11Y	15.0000	3905	10.70	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4122	11.29	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4248	11.64	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4248	11.64	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4346	11.91	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4493	12.31	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4717	12.92	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4780	13.10	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4878	13.36	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5032	13.79	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5221	14.30	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5221	14.30	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5261	14.41	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5261	14.41	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5312	14.55	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5312	14.55	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5634	15.44	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5907	16.18	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5907	16.18	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6362	17.43	12/4/2028						7.0000				
TEBD 20-15	TEBD2028L151	18Y	9.5000	6362	17.43	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6901	18.91	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	6963	19.08	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7145	19.58	1/26/2031					8.1500					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7145	19.58	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7397	20.27	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7818	21.42	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7818	21.42	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8524	23.35	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8853	24.25	9/30/2035	106.192800	7.9250	11:18:09 AM	7.9728		7.9250	7.9750	7.9750	7.9250	7.9250
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8930	24.47	12/16/2035	393.944500	7.9600	3:22:23 PM	7.9835	8.0650	7.9250	7.9500	8.0000	7.9250	7.9600