



GS Board Summary  
August 17, 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 07-41	PIBD0712K413	1.5Y	10.5000	457	1.25	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	457	1.25	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	506	1.39	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	508	1.39	1/7/2013										
FXTN 07-43	PIBD0713C438	2Y	8.7500	563	1.54	3/3/2013	266.650000	3.0500	4:00:42 PM	3.0458	3.1000		3.0500	3.0550	3.0000	3.0500
TEBD 07-43	TEBD0713C438	2Y	8.7500	563	1.54	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	573	1.57	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	573	1.57	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	587	1.61	3/27/2013										
TEBD 10-31	TEBD1013C316	2Y	12.7500	587	1.61	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	636	1.74	5/15/2013										
FXTN 07-44	PIBD0713F446	2Y	9.6250	681	1.87	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	681	1.87	6/29/2013										
RTB 05-07 *	PIID0513G075	2Y	9.0000	713	1.95	7/31/2013	12.000000	3.7500	11:26:31 AM	3.3330	3.3000		3.2500	3.7500	3.2500	3.7500
RTE 05-07	TEID0513G075	2Y	9.0000	713	1.95	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	783	2.15	10/9/2013										
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	807	2.21	11/2/2013										
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	893	2.45	1/27/2014	758.889000	3.4000	11:58:59 AM	3.4382	3.8750		3.5000	3.5500	3.4000	3.4000
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	893	2.45	1/27/2014										
FXTN 10-34	PIBD1014C341	3Y	12.3750	950	2.60	3/25/2014					3.3500					
TEBD 10-34	TEBD1014C341	3Y	12.3750	950	2.60	3/25/2014										
FXTN 10-35 *	PIBD1014G356	3Y	12.7500	1062	2.91	7/15/2014					3.5000					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1062	2.91	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1133	3.10	9/24/2014	395.527740	3.5850	3:48:28 PM	3.5786			3.6000	3.7250	3.5650	3.5850
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1143	3.13	10/4/2014										
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1143	3.13	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1153	3.16	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1286	3.52	2/24/2015					4.2750					
TEBD 10-36	TEBD1015B367	4Y	12.3750	1286	3.52	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1364	3.74	5/13/2015	100.000000	4.3500	11:13:27 AM	4.3500			4.3500	4.3500	4.3500	4.3500
FXTN 07-47	PIBD0715E477	4Y	8.3750	1373	3.76	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1373	3.76	5/22/2015										
FXTN 04-20 *	PIBD0415G203	4Y	4.8750	1433	3.93	7/21/2015	250.000000	4.3500	11:14:04 AM	4.3570	4.3750		4.3850	4.3850	4.3500	4.3500
RTB 05-09	PIID0515H097	4.5Y	5.8750	1462	4.01	8/19/2015	0.100000	4.6000	10:56:15 AM	4.6000	4.7500	4.3000	4.6000	4.6000	4.6000	4.6000
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1468	4.02	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1468	4.02	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1560	4.27	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1580	4.33	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1608	4.41	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1608	4.41	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1623	4.45	1/27/2016	595.000000	4.6250	3:28:43 PM	4.6621	4.7500	4.5000	4.6750	4.6750	4.6250	4.6250
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1623	4.45	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1659	4.55	3/3/2016	0.010000	5.0500	11:01:26 AM	5.0500	4.9500	4.5000	5.0500	5.0500	5.0500	5.0500
FXTN 10-40	PIBD1016C407	5Y	7.5000	1686	4.62	3/30/2016					4.5000					
TEBD 10-40	TEBD1016C407	5Y	7.5000	1686	4.62	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1714	4.70	4/27/2016					4.7500					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1844	5.05	9/4/2016	11,061.030000	4.7300	3:35:24 PM	4.7495	4.8750	4.6250	4.7850	4.7900	4.7300	4.7300
TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1844	5.05	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1864	5.11	9/24/2016	0.457100	4.7000	3:58:23 PM	4.7000		4.6500	4.7000	4.7000	4.7000	4.7000
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1917	5.25	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2052	5.62	3/31/2017	1,205.000000	4.8950	3:13:00 PM	4.9000			4.9050	4.9050	4.8900	4.8950
FXTN 20-01	PIBD2017D011	6Y	14.3750	2076	5.69	4/24/2017						4.8500				
RTB 07-02	PIID0717H026	6.5Y	6.6250	2193	6.01	8/19/2017	269.500000	5.0000	12:45:20 PM	5.0464		4.9500	5.0500	5.0500	5.0000	5.0000

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FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2197	6.02	8/23/2017										
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2197	6.02	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2263	6.20	10/28/2017										
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2358	6.46	1/31/2018	25,435.200000	5.0495	4:13:56 PM	5.0528	5.1500	5.0000	5.0800	5.0800	5.0400	5.0495
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2358	6.46	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2557	7.01	8/18/2018	500.100000	5.0000	3:21:58 PM	5.0000	5.0475		5.0000	5.0000	5.0000	5.0000
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2651	7.26	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2651	7.26	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2742	7.51	2/19/2019										
TEBD 10-48	TEBD1019B485	8Y	7.8750	2742	7.51	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3106	8.51	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3289	9.01	8/19/2020						5.6250				
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3317	9.09	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3408	9.34	12/16/2020	250.000000	5.7700	2:50:00 PM	5.7750			5.7700	5.7900	5.7700	5.7700
RTB 10-02	PIID1021C027	10Y	7.3750	3485	9.55	3/3/2021	8,457.270000	5.7800	4:10:17 PM	5.7693	5.8400		5.7800	5.8000	5.7400	5.7800
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3541	9.70	4/28/2021	610.000000	5.7900	3:39:00 PM	5.8053	5.8475		5.8250	5.8250	5.7700	5.7900
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3807	10.43	1/19/2022	1,398.475899	5.8000	4:06:29 PM	5.8169			5.8300	5.8300	5.7800	5.8000
FXTN 20-02	PIBD2022C021	11Y	15.0000	3861	10.58	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4078	11.17	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4204	11.52	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4204	11.52	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4302	11.79	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4449	12.19	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4673	12.80	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4736	12.98	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4834	13.24	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4988	13.67	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5177	14.18	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5177	14.18	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5217	14.29	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5217	14.29	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5268	14.43	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5268	14.43	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5590	15.32	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5863	16.06	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5863	16.06	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6318	17.31	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6318	17.31	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6857	18.79	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6919	18.96	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7101	19.45	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7101	19.45	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7275	19.93	7/19/2031	11,729.539800	7.6300	4:04:15 PM	7.6434	7.6575	7.6000	7.6850	7.7100	7.5000	7.6300
FXTN 25-04	PIBD2531J042	21Y	9.3750	7353	20.15	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7774	21.30	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7774	21.30	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8480	23.23	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8809	24.13	9/30/2035	50.000000	7.8050	10:30:36 AM	7.8050			7.8050	7.8050	7.8050	7.8050
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8886	24.35	12/16/2035	915.692000	7.7600	4:14:40 PM	7.7729	7.8250	7.7565	7.7850	7.8500	7.7551	7.7600