

GS Board Summary
August 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 07-41	PIBD0712K413	1.5Y	10.5000	470	1.29	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	470	1.29	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	519	1.42	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	521	1.43	1/7/2013	21.800000	3.3300	3:57:55 PM	3.3300			3.3300	3.3300	3.3300	3.3300
FXTN 07-43	PIBD0713C438	2Y	8.7500	576	1.58	3/3/2013	1.800000	3.6300	3:03:02 PM	3.6300	3.5750	3.3500	3.6300	3.6300	3.6300	3.6300
TEBD 07-43	TEBD0713C438	2Y	8.7500	576	1.58	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	586	1.61	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	586	1.61	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	600	1.64	3/27/2013										
TEBD 10-31	TEBD1013C316	2Y	12.7500	600	1.64	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	649	1.78	5/15/2013										
FXTN 07-44	PIBD0713F446	2Y	9.6250	694	1.90	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	694	1.90	6/29/2013										
RTB 05-07 *	PIID0513G075	2Y	9.0000	726	1.99	7/31/2013	10.500000	4.2500	2:07:25 PM	3.9067	3.6250	3.7500	3.8000	4.2500	3.8000	4.2500
RTE 05-07	TEID0513G075	2Y	9.0000	726	1.99	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	796	2.18	10/9/2013										
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	820	2.25	11/2/2013										
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	906	2.48	1/27/2014					4.2500	3.7500				
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	906	2.48	1/27/2014										
FXTN 10-34	PIBD1014C341	3Y	12.3750	963	2.64	3/25/2014					3.7150					
TEBD 10-34	TEBD1014C341	3Y	12.3750	963	2.64	3/25/2014										
FXTN 10-35 *	PIBD1014G356	3Y	12.7500	1075	2.95	7/15/2014					3.8500					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1075	2.95	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1146	3.14	9/24/2014	3.918000	3.8000	2:46:30 PM	4.3723		3.8000	4.2500	4.6000	3.8000	3.8000
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1156	3.17	10/4/2014										
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1156	3.17	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1166	3.19	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1299	3.56	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1299	3.56	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1377	3.77	5/13/2015										
FXTN 07-47	PIBD0715E477	4Y	8.3750	1386	3.80	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1386	3.80	5/22/2015										
FXTN 04-20 *	PIBD0415G203	4Y	4.8750	1446	3.96	7/21/2015	0.246000	4.3750	10:12:22 AM	4.3750	4.4500	4.3750	4.3750	4.3750	4.3750	4.3750
RTB 05-09	PIID0515H097	4.5Y	5.8750	1475	4.04	8/19/2015	4.350000	4.4750	3:57:14 PM	4.7405		4.4750	4.5000	4.8000	4.4750	4.4750
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1481	4.06	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1481	4.06	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1573	4.31	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1593	4.36	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1621	4.44	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1621	4.44	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1636	4.48	1/27/2016	3.576000	4.7150	3:48:42 PM	4.7574	4.8750	4.7150	4.6250	4.8750	4.6250	4.7150
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1636	4.48	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1672	4.58	3/3/2016	7.500000	4.9500	3:47:15 PM	4.9367		4.6500	4.9250	4.9500	4.9250	4.9500
FXTN 10-40	PIBD1016C407	5Y	7.5000	1699	4.65	3/30/2016					4.7150					
TEBD 10-40	TEBD1016C407	5Y	7.5000	1699	4.65	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1727	4.73	4/27/2016					4.7500					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1857	5.09	9/4/2016	663.461000	4.9000	3:18:34 PM	4.8849	5.0000	4.8250	4.8750	4.9000	4.8250	4.9000
TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1857	5.09	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1877	5.14	9/24/2016	31.628000	5.0750	3:46:48 PM	5.0732			5.0750	5.0750	4.8500	5.0750
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1930	5.29	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2065	5.66	3/31/2017										
FXTN 20-01	PIBD2017D011	6Y	14.3750	2089	5.72	4/24/2017						4.9500				
RTB 07-02	PIID0717H026	6.5Y	6.6250	2206	6.04	8/19/2017	0.800000	5.4000	12:01:34 PM	5.4000		5.0500	5.4000	5.4000	5.4000	5.4000

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FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2210	6.05	8/23/2017	50.000000	5.2000	12:17:45 PM	5.2000		5.0750	5.2000	5.2000	5.2000	5.2000
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2210	6.05	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2276	6.24	10/28/2017	100.648598	5.1000	2:07:17 PM	5.1797			5.1950	5.2250	5.1000	5.1000
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2371	6.50	1/31/2018	2,098.700000	5.2000	4:05:08 PM	5.1943	5.2225	5.1700	5.1800	5.2150	5.1700	5.2000
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2371	6.50	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2664	7.30	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2664	7.30	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2755	7.55	2/19/2019	2.087860	5.2750	2:06:22 PM	5.7158			5.7500	5.7500	5.2750	5.2750
TEBD 10-48	TEBD1019B485	8Y	7.8750	2755	7.55	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3119	8.55	2/18/2020	2.400000	5.6000	11:39:37 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RTB 10-01	PIID1020H015	9.5Y	7.2500	3302	9.05	8/19/2020										
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3330	9.12	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3421	9.37	12/16/2020	102.213641	5.9250	3:25:01 PM	5.8985			5.9000	5.9250	5.7500	5.9250
RTB 10-02	PIID1021C027	10Y	7.3750	3498	9.58	3/3/2021	75.880000	5.9500	3:03:28 PM	6.0554	5.9500	5.8800	6.1500	6.1500	5.9000	5.9500
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3554	9.74	4/28/2021	2,775.000000	5.9150	3:34:35 PM	5.8981	5.9500	5.8500	5.9050	5.9150	5.8900	5.9150
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3820	10.47	1/19/2022	370.536867	5.9000	12:01:37 PM	5.9185	6.1250	5.8750	5.9200	5.9200	5.8500	5.9000
FXTN 20-02	PIBD2022C021	11Y	15.0000	3874	10.61	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4091	11.21	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4217	11.55	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4217	11.55	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4315	11.82	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4462	12.22	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4686	12.84	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4749	13.01	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4847	13.28	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5001	13.70	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5190	14.22	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5190	14.22	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5230	14.33	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5230	14.33	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5281	14.47	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5281	14.47	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5603	15.35	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5876	16.10	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5876	16.10	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6331	17.35	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6331	17.35	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6870	18.82	5/27/2030	20.000000	7.8000	2:51:17 PM	7.8000			7.8000	7.8000	7.8000	7.8000
FXTN 25-02	PIBD2530G029	19Y	12.5000	6932	18.99	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7114	19.49	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7114	19.49	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7288	19.97	7/19/2031	5,795.247166	7.7921	3:53:45 PM	7.8037	7.8250	7.7921	7.8000	7.8300	7.6250	7.7921
FXTN 25-04	PIBD2531J042	21Y	9.3750	7366	20.18	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7787	21.33	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7787	21.33	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8493	23.27	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8822	24.17	9/30/2035	33.673000	7.8500	3:30:58 PM	7.8574		7.8500	7.8500	7.8750	7.8500	7.8500
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8899	24.38	12/16/2035	208.350000	7.8900	3:19:43 PM	7.8740	7.9750	7.8600	7.8400	7.8950	7.8400	7.8900