

GS Board Summary
September 02, 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	439	1.20	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	439	1.20	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	488	1.34	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	490	1.34	1/7/2013						1.3750				
FXTN 07-43	PIBD0713C438	1.5Y	8.7500	545	1.49	3/3/2013					3.0000					
TEBD 07-43	TEBD0713C438	1.5Y	8.7500	545	1.49	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	555	1.52	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	555	1.52	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	569	1.56	3/27/2013					2.5000					
TEBD 10-31	TEBD1013C316	2Y	12.7500	569	1.56	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	618	1.69	5/15/2013						1.7500				
FXTN 07-44	PIBD0713F446	2Y	9.6250	663	1.82	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	663	1.82	6/29/2013										
RTB 05-07 *	PIID0513G075	2Y	9.0000	695	1.90	7/31/2013	2.000000	3.4000	10:28:16 AM	3.4000	2.7450		3.4000	3.4000	3.4000	3.4000
RTE 05-07	TEID0513G075	2Y	9.0000	695	1.90	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	765	2.10	10/9/2013						1.8750				
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	789	2.16	11/2/2013						2.0000				
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	875	2.40	1/27/2014	118.730000	2.9000	9:02:48 AM	2.9000	3.5000	2.2500	2.9000	2.9000	2.9000	2.9000
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	875	2.40	1/27/2014										
FXTN 10-34	PIBD1014C341	3Y	12.3750	932	2.55	3/25/2014					3.0150					
TEBD 10-34	TEBD1014C341	3Y	12.3750	932	2.55	3/25/2014										
FXTN 10-35 *	PIBD1014G356	3Y	12.7500	1044	2.86	7/15/2014					3.0750					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1044	2.86	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1115	3.05	9/24/2014										
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1125	3.08	10/4/2014	153.000000	3.6300	3:39:46 PM	3.6140			3.1500	3.6400	3.1500	3.6300
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1125	3.08	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1135	3.11	10/14/2014										
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1268	3.47	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1268	3.47	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1346	3.69	5/13/2015						4.2750				
FXTN 07-47	PIBD0715E477	4Y	8.3750	1355	3.71	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1355	3.71	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1415	3.88	7/21/2015	2.000000	4.2750	11:11:26 AM	4.2750	4.4250		4.2750	4.2750	4.2750	4.2750
RTB 05-09	PIID0515H097	4Y	5.8750	1444	3.96	8/19/2015	9.730000	4.6500	3:46:27 PM	4.6469		4.2000	4.5000	4.6500	4.5000	4.6500
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1450	3.97	8/25/2015					4.2500					
TEBD 10-37	TEBD1015H370	4Y	11.8750	1450	3.97	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1542	4.22	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1562	4.28	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1590	4.36	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1590	4.36	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1605	4.40	1/27/2016					4.7500	4.2500				
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1605	4.40	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1641	4.50	3/3/2016						4.3500				
FXTN 10-40	PIBD1016C407	5Y	7.5000	1668	4.57	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1668	4.57	3/30/2016										
FXTN 10-41	PIBD1016D416	5Y	7.0000	1696	4.65	4/27/2016										
FXTN 10-42 *	PIBD1016I420	5Y	9.1250	1826	5.00	9/4/2016	3,145.643000	4.6150	2:51:36 PM	4.6174	4.6450	4.4000	4.6250	4.6300	4.6000	4.6150
TEBD 10-42	TEBD1016I420	5Y	9.1250	1826	5.00	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1846	5.06	9/24/2016	1.988710	4.5000	11:43:55 AM	4.5000		4.4500	4.5000	4.5000	4.5000	4.5000
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1899	5.20	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2034	5.57	3/31/2017	610.000000	4.8000	3:52:09 PM	4.7959	5.0000		4.7500	4.8000	4.7500	4.8000
FXTN 20-01	PIBD2017D011	6Y	14.3750	2058	5.64	4/24/2017						4.6000				
RTB 07-02	PIID0717H026	6Y	6.6250	2175	5.96	8/19/2017						4.6750				

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FXTN 10-44	PIBD1017H447	6Y	7.7500	2179	5.97	8/23/2017						4.8000				
TEBD 10-44	TEBD1017H447	6Y	7.7500	2179	5.97	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2245	6.15	10/28/2017	450.000000	4.9150	4:03:09 PM	4.9011		4.7250	4.8750	4.9150	4.8750	4.9150
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2340	6.41	1/31/2018	20,333.000000	4.8575	4:00:17 PM	4.8577	4.9000	4.8000	4.8900	4.8900	4.8500	4.8575
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2340	6.41	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2539	6.96	8/18/2018	312.265000	4.9000	12:00:01 PM	4.8709	4.9250	4.8750	4.9250	4.9250	4.8450	4.9000
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2633	7.21	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2633	7.21	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2724	7.46	2/19/2019	50.000000	5.0000	9:57:36 AM	5.0000			5.0000	5.0000	5.0000	5.0000
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2724	7.46	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3088	8.46	2/18/2020										
RTB 10-01	PIID1020H015	9Y	7.2500	3271	8.96	8/19/2020	7.000000	5.5000	2:49:22 PM	5.6425		5.4850	5.7000	5.7000	5.5000	5.5000
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3299	9.04	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3390	9.29	12/16/2020	400.200000	5.5500	3:51:37 PM	5.6100		5.5500	5.6100	5.6100	5.5500	5.5500
RTB 10-02	PIID1021C027	9.5Y	7.3750	3467	9.50	3/3/2021	4,312.585000	5.6200	4:10:12 PM	5.6218			5.6700	5.6800	5.6050	5.6200
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3523	9.65	4/28/2021	7,296.500000	5.6350	4:03:39 PM	5.6309	5.6350		5.6700	5.6700	5.6200	5.6350
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3789	10.38	1/19/2022	1,550.500000	5.6075	3:59:57 PM	5.6305			5.6650	5.6650	5.6075	5.6075
FXTN 20-02	PIBD2022C021	11Y	15.0000	3843	10.53	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4060	11.12	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4186	11.47	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4186	11.47	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4284	11.74	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4431	12.14	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4655	12.75	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4718	12.93	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4816	13.19	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4970	13.62	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5159	14.13	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5159	14.13	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5199	14.24	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5199	14.24	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5250	14.38	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5250	14.38	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5572	15.27	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5845	16.01	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5845	16.01	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6300	17.26	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6300	17.26	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6839	18.74	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6901	18.91	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7083	19.41	1/26/2031	150.000000	7.5000	4:00:31 PM	7.5000	7.6500	7.3000	7.5000	7.5000	7.5000	7.5000
TEBD 25-03	TEBD2531A032	20Y	11.2500	7083	19.41	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7257	19.88	7/19/2031	9,937.126200	7.4000	3:56:29 PM	7.3555	7.3750	7.3250	7.4500	7.4500	7.3250	7.4000
FXTN 25-04	PIBD2531J042	21Y	9.3750	7335	20.10	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7756	21.25	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7756	21.25	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8462	23.18	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8791	24.08	9/30/2035	74.150000	7.4350	3:58:10 PM	7.5364		7.4350	7.5500	7.6000	7.4350	7.4350
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8868	24.30	12/16/2035	596.331709	7.5000	4:06:21 PM	7.5059	7.5000	7.4460	7.5200	7.5500	7.4150	7.5000