



**GS Board Summary**  
**June 03, 2010**

	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
TEBD 10-27	TEBD1011A278	8M	17.5000	228	0.62	1/18/2011										
FXTN 07-35	PIBD0711A354	8M	11.0000	232	0.64	1/22/2011						4.5000				
TEBD 07-35	TEBD0711A354	8M	11.0000	232	0.64	1/22/2011										
TBILL 01.26.11	PIBL1210A027	8M		236	0.65	1/26/2011					4.7500	4.1250				
TBILL 02.09.11	PIBL1210B035	9M		250	0.68	2/9/2011					4.7500	4.1750				
TBILL 02.23.11	PIBL1210B044	9M		264	0.72	2/23/2011					4.7500					
FXTN 05-62	PIBD0511C622	9M	8.5000	272	0.75	3/3/2011	29.114800	4.6625	3:20:38 PM	4.7211	4.8400	4.6650	4.7250	4.7250	4.6610	4.6625
TEBD 05-62	TEBD0511C622	9M	8.5000	272	0.75	3/3/2011										
TBILL 03.09.11	PIBL1210C052	9M		278	0.76	3/9/2011					4.7500	4.2500				
TBILL 03.23.11	PIBL1210C061	10M		292	0.80	3/23/2011	4.425000	4.3025	3:10:17 PM	4.3024	4.7500	4.3025	4.3015	4.3025	4.3015	4.3025
TBILL 04.06.11	PIBL1210D079	10M		306	0.84	4/6/2011	23.416000	4.3700	11:36:24 AM	4.3677	4.7500	4.3510	4.3510	4.3700	4.3510	4.3700
FXTN 07-36	PIBD0711D360	11M	12.0000	315	0.86	4/15/2011										
TEBD 07-36	TEBD0711D360	11M	12.0000	315	0.86	4/15/2011										
TBILL 04.20.11	PIBL1210D088	11M		320	0.88	4/20/2011	4.370000	4.4000	2:18:15 PM	4.3888	4.7500		4.4000	4.4000	4.3250	4.4000
ZCB 07-02	PIBZ0711D021	11M		323	0.88	4/23/2011										
TBILL 05.18.11*	PIBL1210E103	1Y		348	0.95	5/18/2011	17.056260	4.3750	2:19:10 PM	4.3803	4.5000		4.4000	4.4000	4.3500	4.3750
FXTN 05-63	PIBD0511F638	1.5Y	10.6250	383	1.05	6/22/2011										
FXTN 07-37	PIBD0711G376	1.5Y	12.0000	413	1.13	7/22/2011						4.6000				
TEBD 07-37	TEBD0711G376	1.5Y	12.0000	413	1.13	7/22/2011										
RTB 03-06	PIID0311G065	1.5Y	8.5000	422	1.16	7/31/2011	0.500000	4.6500	11:08:55 AM	4.6500	6.0000	4.6500	4.6500	4.6500	4.6500	4.6500
RTE 03-06	TEID0311G065	1.5Y	8.5000	422	1.16	7/31/2011										
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	473	1.30	9/20/2011										
SPTB 10-01	TETB1011I016	1.5Y	15.5000	473	1.30	9/20/2011										
FXTN 10-28	PIBD1011J288	1.5Y	16.5000	494	1.35	10/11/2011						4.6750				
TEBD 10-28	TEBD1011J288	1.5Y	16.5000	494	1.35	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		501	1.37	10/18/2011										
FXTN 05-64	PIBD0511J642	1.5Y	7.2500	502	1.38	10/19/2011						4.6000				
TEBD 05-64	TEBD0511J642	1.5Y	7.2500	502	1.38	10/19/2011										
RTB 05-05	PIID0511L054	2Y	5.8750	550	1.51	12/6/2011					6.0000	4.7000				
RTE 05-05	TEID0511L054	2Y	5.8750	550	1.51	12/6/2011										
FXTN 04-19	PIBD0411L191	2Y	5.8750	557	1.53	12/13/2011										
TEBD 04-19	TEBD0411L191	2Y	5.8750	557	1.53	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	583	1.60	1/8/2012										
TEBD 03-18	TEBD0312A182	2Y	5.8750	583	1.60	1/8/2012										
SPTB 10-02	SPTB1012A021	2Y	14.0000	606	1.66	1/31/2012										
FXTN 05-65	PIBD0512B658	2Y	5.7500	627	1.72	2/21/2012					5.1000	4.7500				
TEBD 05-65	TEBD0512B658	2Y	5.7500	627	1.72	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	691	1.89	4/25/2012										
FXTN 07-39 *	PIBD0712D395	2Y	11.5000	694	1.90	4/28/2012	250.000000	5.1500	10:06:11 AM	5.1500	5.2000	4.8250	5.1500	5.1500	5.1500	5.1500
TEBD 07-39	TEBD0712D395	2Y	11.5000	694	1.90	4/28/2012										
RTB 05-06	PIID0512H067	2.5Y	7.1250	789	2.16	8/1/2012					6.0000	5.0651				
RTE 05-06	TEID0512H067	2.5Y	7.1250	789	2.16	8/1/2012										
FXTN 07-40	PIBD0712H408	2.5Y	11.3750	806	2.21	8/18/2012										
TEBD 07-40	TEBD0712H408	2.5Y	11.3750	806	2.21	8/18/2012										
ZCB 07-03	PIBZ0712I033	2.5Y		827	2.27	9/8/2012										
RTB 03-07	PIID0312I070	2.5Y	5.2500	843	2.31	9/24/2012	254.925000	5.2950	3:48:57 PM	5.2913	5.9500	5.1300	5.2900	5.9500	5.1750	5.2950

**GS Board Summary**  
**June 03, 2010**

	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 10-30	PIBD1012J302	2.5Y	12.1250	866	2.37	10/17/2012										
FXTN 07-41	PIBD0712K413	2.5Y	10.5000	897	2.46	11/17/2012										
TEBD 07-41	TEBD0712K413	2.5Y	10.5000	897	2.46	11/17/2012										
FXTN 07-42	PIBD0713A421	3Y	9.0000	946	2.59	1/5/2013										
FXTN 03-19	PIBD0313A199	3Y	5.2500	948	2.60	1/7/2013	0.200000	5.1000	2:41:38 PM	5.1000		5.0500	5.1000	5.1000	5.1000	5.1000
FXTN 07-43	PIBD0713C438	3Y	8.7500	1003	2.75	3/3/2013	1,300.000000	5.3000	3:23:37 PM	5.3000	5.3300	5.1670	5.3000	5.3000	5.3000	5.3000
TEBD 07-43	TEBD0713C438	3Y	8.7500	1003	2.75	3/3/2013										
FXTN 05-66	PIBD0513C664	3Y	6.6250	1013	2.78	3/13/2013						5.1500				
TEBD 05-66	TEBD0513C664	3Y	6.6250	1013	2.78	3/13/2013										
FXTN 10-31	PIBD1013C316	3Y	12.7500	1027	2.81	3/27/2013						5.1650				
TEBD 10-31	TEBD1013C316	3Y	12.7500	1027	2.81	3/27/2013										
FXTN 10-32 *	PIBD1013E320	3Y	11.7500	1076	2.95	5/15/2013					5.4500					
FXTN 07-44	PIBD0713F446	3.5Y	9.6250	1121	3.07	6/29/2013										
TEBD 07-44	TEBD0713F446	3.5Y	9.6250	1121	3.07	6/29/2013										
RTB 05-07	PIID0513G075	3.5Y	9.0000	1153	3.16	7/31/2013	5.043000	5.4500	11:49:54 AM	5.4500	5.7500	5.4000	5.4500	5.4500	5.4500	5.4500
RTE 05-07	TEID0513G075	3.5Y	9.0000	1153	3.16	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1223	3.35	10/9/2013										
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1247	3.42	11/2/2013										
FXTN 05-67	PIBD0514A673	4Y	6.2500	1333	3.65	1/27/2014	6,250.000000	5.8400	4:11:28 PM	5.8448	5.8525	5.7000	5.8750	5.8750	5.8400	5.8400
TEBD 05-67	TEBD0514A673	4Y	6.2500	1333	3.65	1/27/2014										
FXTN 10-34 *	PIBD1014C341	4Y	12.3750	1390	3.81	3/25/2014					5.9500					
TEBD 10-34	TEBD1014C341	4Y	12.3750	1390	3.81	3/25/2014										
FXTN 10-35	PIBD1014G356	4.5Y	12.7500	1502	4.12	7/15/2014										
TEBD 10-35	TEBD1014G356	4.5Y	12.7500	1502	4.12	7/15/2014										
RTB 05-08	PIID0514I080	4.5Y	6.2500	1573	4.31	9/24/2014	1,203.489000	6.1500	3:10:35 PM	6.1733	6.3750	6.1000	6.1850	6.3750	6.0550	6.1500
FXTN 07-46	PIBD0714J466	4.5Y	6.5000	1583	4.34	10/4/2014	15.833000	6.1000	12:14:23 PM	6.1568		6.1000	6.1750	6.1750	6.1000	6.1000
TEBD 07-46	TEBD0714J466	4.5Y	6.5000	1583	4.34	10/4/2014										
SPTB 10-03	SPTB1014J037	4.5Y	12.2500	1593	4.36	10/14/2014										
FXTN 10-36	PIBD1015B367	5Y	12.3750	1726	4.73	2/24/2015										
TEBD 10-36	TEBD1015B367	5Y	12.3750	1726	4.73	2/24/2015										
FXTN 05-68	PIBD0515E685	5Y	6.3750	1804	4.94	5/13/2015										
FXTN 07-47 *	PIBD0715E477	5Y	8.3750	1813	4.97	5/22/2015					6.4000					
TEBD 07-47	TEBD0715E477	5Y	8.3750	1813	4.97	5/22/2015										
FXTN 10-37	PIBD1015H370	5.5Y	11.8750	1908	5.23	8/25/2015										
TEBD 10-37	TEBD1015H370	5.5Y	11.8750	1908	5.23	8/25/2015										
FXTN 10-38	PIBD1015L384	6Y	10.1250	2020	5.53	12/15/2015										
FXTN 10-39	PIBD1016A393	6Y	9.2500	2048	5.61	1/12/2016										
TEBD 10-39	TEBD1016A393	6Y	9.2500	2048	5.61	1/12/2016										
FXTN 07-48	PIBD0716A488	6Y	7.0000	2063	5.65	1/27/2016	5,952.215527	6.9325	4:06:12 PM	6.9409	6.9500	6.8000	6.9500	7.0000	6.9300	6.9325
TEBD 07-48	TEBD0716A488	6Y	7.0000	2063	5.65	1/27/2016										
FXTN 10-40	PIBD1016C407	6Y	7.5000	2126	5.82	3/30/2016										
TEBD 10-40	TEBD1016C407	6Y	7.5000	2126	5.82	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2154	5.90	4/27/2016										
FXTN 10-42	PIBD1016I420	6.5Y	9.1250	2284	6.26	9/4/2016	584.350000	7.0600	4:10:58 PM	7.0626	7.0850	7.0000	7.0600	7.0650	7.0300	7.0600
TEBD 10-42	TEBD1016I420	6.5Y	9.1250	2284	6.26	9/4/2016										
RTB 07-01	PIID0716I018	6.5Y	7.0000	2304	6.31	9/24/2016					7.2500	6.9350				

**GS Board Summary**  
**June 03, 2010**

	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 10-43	PIBD1016K436	6.5Y	6.2500	2357	6.46	11/16/2016										
FXTN 07-49	PIBD0717C493	7Y	7.0000	2492	6.83	3/31/2017										
FXTN 20-01 *	PIBD2017D011	7Y	14.3750	2516	6.89	4/24/2017					7.3750	7.2500				
FXTN 10-44	PIBD1017H447	7.5Y	7.7500	2637	7.22	8/23/2017										
TEBD 10-44	TEBD1017H447	7.5Y	7.7500	2637	7.22	8/23/2017										
FXTN 10-45	PIBD1018A451	8Y	5.8750	2798	7.67	1/31/2018										
TEBD 10-45	TEBD1018A451	8Y	5.8750	2798	7.67	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3091	8.47	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3091	8.47	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3182	8.72	2/19/2019					8.1250					
TEBD 10-48	TEBD1019B485	9Y	7.8750	3182	8.72	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3546	9.72	2/18/2020	126.000000	7.7750	11:48:13 AM	7.7887	7.8750		7.7500	7.8000	7.7500	7.7750
FXTN 20-02	PIBD2022C021	12Y	15.0000	4301	11.78	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4518	12.38	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4644	12.72	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4644	12.72	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4742	12.99	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4889	13.39	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5113	14.01	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5176	14.18	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5274	14.45	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5428	14.87	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5617	15.39	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5617	15.39	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5657	15.50	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5657	15.50	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5708	15.64	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5708	15.64	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	6030	16.52	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6303	17.27	9/6/2027										
TEBD 20-14	TEBD2027I140	18Y	8.6250	6303	17.27	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6758	18.52	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6758	18.52	12/4/2028										
FXTN 20-16 *	PIBD2030E166	20Y	8.7500	7297	19.99	5/27/2030	8.000000	8.6200	11:30:29 AM	8.6200	8.7500		8.6200	8.6200	8.6200	8.6200
FXTN 25-02	PIBD2530G029	21Y	12.5000	7359	20.16	7/28/2030										
FXTN 25-03	PIBD2531A032	21Y	11.2500	7541	20.66	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7541	20.66	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7793	21.35	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8214	22.50	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8214	22.50	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8920	24.44	11/5/2034					9.0500					