

GS Board Summary
June 21, 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 07-35	PIBD0711A354	7M	11.0000	214	0.59	1/22/2011						4.5000				
TEBD 07-35	TEBD0711A354	7M	11.0000	214	0.59	1/22/2011										
TBILL 01.26.11	PIBL1210A027	7M		218	0.60	1/26/2011					4.6750	4.1000				
TBILL 02.09.11	PIBL1210B035	8M		232	0.64	2/9/2011					4.7000	4.2250				
TBILL 02.23.11	PIBL1210B044	8M		246	0.67	2/23/2011					4.7000	4.1850				
FXTN 05-62	PIBD0511C622	9M	8.5000	254	0.70	3/3/2011	13.507098	4.5500	2:17:49 PM	4.5447	4.7000	4.5000	4.5500	4.5500	4.5000	4.5500
TEBD 05-62	TEBD0511C622	9M	8.5000	254	0.70	3/3/2011										
TBILL 03.09.11	PIBL1210C052	9M		260	0.71	3/9/2011					4.7000	4.2255				
TBILL 03.23.11	PIBL1210C061	9M		274	0.75	3/23/2011					4.7000	4.2500				
TBILL 04.06.11	PIBL1210D079	10M		288	0.79	4/6/2011					4.7250	4.2750				
FXTN 07-36	PIBD0711D360	10M	12.0000	297	0.81	4/15/2011										
TEBD 07-36	TEBD0711D360	10M	12.0000	297	0.81	4/15/2011										
TBILL 04.20.11	PIBL1210D088	10M		302	0.83	4/20/2011					4.7250	4.3000				
ZCB 07-02	PIBZ0711D021	10M		305	0.84	4/23/2011										
TBILL 05.18.11	PIBL1210E103	11M		330	0.90	5/18/2011					4.7500	4.3750				
TBILL 06.15.11*	PIBL1210F120	1Y		358	0.98	6/15/2011	22.890681	4.5677	3:44:22 PM	4.5669	4.6500	4.5679	4.5000	4.5700	4.5000	4.5677
FXTN 05-63	PIBD0511F638	1Y	10.6250	365	1.00	6/22/2011										
FXTN 07-37	PIBD0711G376	1.5Y	12.0000	395	1.08	7/22/2011						4.6000				
TEBD 07-37	TEBD0711G376	1.5Y	12.0000	395	1.08	7/22/2011										
RTB 03-06	PIID0311G065	1.5Y	8.5000	404	1.11	7/31/2011	5.622000	5.0000	3:46:50 PM	4.7294	5.7500	4.6000	4.8500	5.0000	4.6000	5.0000
RTE 03-06	TEID0311G065	1.5Y	8.5000	404	1.11	7/31/2011										
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	455	1.25	9/20/2011										
SPTB 10-01	TETB1011I016	1.5Y	15.5000	455	1.25	9/20/2011										
FXTN 10-28	PIBD1011J288	1.5Y	16.5000	476	1.30	10/11/2011						4.6500				
TEBD 10-28	TEBD1011J288	1.5Y	16.5000	476	1.30	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		483	1.32	10/18/2011										
FXTN 05-64	PIBD0511J642	1.5Y	7.2500	484	1.33	10/19/2011						4.6500				
TEBD 05-64	TEBD0511J642	1.5Y	7.2500	484	1.33	10/19/2011										
RTB 05-05	PIID0511L054	1.5Y	5.8750	532	1.46	12/6/2011					5.7500	4.7000				
RTE 05-05	TEID0511L054	1.5Y	5.8750	532	1.46	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	539	1.48	12/13/2011										
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	539	1.48	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	565	1.55	1/8/2012										
TEBD 03-18	TEBD0312A182	2Y	5.8750	565	1.55	1/8/2012										
SPTB 10-02	SPTB1012A021	2Y	14.0000	588	1.61	1/31/2012										
FXTN 05-65	PIBD0512B658	2Y	5.7500	609	1.67	2/21/2012	1.475000	4.8750	3:23:06 PM	4.8750	5.1250	4.8500	4.8750	4.8750	4.8750	4.8750
TEBD 05-65	TEBD0512B658	2Y	5.7500	609	1.67	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	673	1.84	4/25/2012										
FXTN 07-39 *	PIBD0712D395	2Y	11.5000	676	1.85	4/28/2012					5.2000	4.8250				
TEBD 07-39	TEBD0712D395	2Y	11.5000	676	1.85	4/28/2012										
RTB 05-06	PIID0512H067	2.5Y	7.1250	771	2.11	8/1/2012					6.0000	4.6250				
RTE 05-06	TEID0512H067	2.5Y	7.1250	771	2.11	8/1/2012										
FXTN 07-40	PIBD0712H408	2.5Y	11.3750	788	2.16	8/18/2012										
TEBD 07-40	TEBD0712H408	2.5Y	11.3750	788	2.16	8/18/2012										
ZCB 07-03	PIBZ0712I033	2.5Y		809	2.22	9/8/2012										
RTB 03-07	PIID0312I070	2.5Y	5.2500	825	2.26	9/24/2012					5.5000	5.1250				

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FXTN 10-30	PIBD1012J302	2.5Y	12.1250	848	2.32	10/17/2012										
FXTN 07-41	PIBD0712K413	2.5Y	10.5000	879	2.41	11/17/2012										
TEBD 07-41	TEBD0712K413	2.5Y	10.5000	879	2.41	11/17/2012										
FXTN 07-42	PIBD0713A421	3Y	9.0000	928	2.54	1/5/2013										
FXTN 03-19	PIBD0313A199	3Y	5.2500	930	2.55	1/7/2013	11.000000	5.1500	11:05:19 AM	5.1500		5.0500	5.1500	5.1500	5.1500	5.1500
FXTN 07-43	PIBD0713C438	3Y	8.7500	985	2.70	3/3/2013	1,474.000000	5.2750	3:24:08 PM	5.2761	5.3250	5.1000	5.2750	5.2800	5.2750	5.2750
TEBD 07-43	TEBD0713C438	3Y	8.7500	985	2.70	3/3/2013										
FXTN 05-66	PIBD0513C664	3Y	6.6250	995	2.73	3/13/2013						5.1500				
TEBD 05-66	TEBD0513C664	3Y	6.6250	995	2.73	3/13/2013										
FXTN 10-31	PIBD1013C316	3Y	12.7500	1009	2.76	3/27/2013						5.1500				
TEBD 10-31	TEBD1013C316	3Y	12.7500	1009	2.76	3/27/2013										
FXTN 10-32 *	PIBD1013E320	3Y	11.7500	1058	2.90	5/15/2013					5.4250					
FXTN 07-44	PIBD0713F446	3.5Y	9.6250	1103	3.02	6/29/2013										
TEBD 07-44	TEBD0713F446	3.5Y	9.6250	1103	3.02	6/29/2013										
RTB 05-07	PIID0513G075	3.5Y	9.0000	1135	3.11	7/31/2013					6.1250	5.3750				
RTE 05-07	TEID0513G075	3.5Y	9.0000	1135	3.11	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1205	3.30	10/9/2013										
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1229	3.37	11/2/2013	1.432000	5.5500	3:53:57 PM	5.5500		5.5500	5.5500	5.5500	5.5500	5.5500
FXTN 05-67	PIBD0514A673	4Y	6.2500	1315	3.60	1/27/2014	618.650000	5.6500	2:39:14 PM	5.6757	5.6850	5.6000	5.6800	5.6800	5.6500	5.6500
TEBD 05-67	TEBD0514A673	4Y	6.2500	1315	3.60	1/27/2014										
FXTN 10-34 *	PIBD1014C341	4Y	12.3750	1372	3.76	3/25/2014					5.8000					
TEBD 10-34	TEBD1014C341	4Y	12.3750	1372	3.76	3/25/2014										
FXTN 10-35	PIBD1014G356	4.5Y	12.7500	1484	4.07	7/15/2014										
TEBD 10-35	TEBD1014G356	4.5Y	12.7500	1484	4.07	7/15/2014										
RTB 05-08	PIID0514I080	4.5Y	6.2500	1555	4.26	9/24/2014	114.300000	6.1200	3:51:45 PM	6.1187	6.5000		6.1500	6.1500	6.0850	6.1200
FXTN 07-46	PIBD0714J466	4.5Y	6.5000	1565	4.29	10/4/2014	390.000000	6.1350	9:15:51 AM	6.1350		6.1000	6.1350	6.1350	6.1350	6.1350
TEBD 07-46	TEBD0714J466	4.5Y	6.5000	1565	4.29	10/4/2014										
SPTB 10-03	SPTB1014J037	4.5Y	12.2500	1575	4.32	10/14/2014										
FXTN 10-36	PIBD1015B367	5Y	12.3750	1708	4.68	2/24/2015										
TEBD 10-36	TEBD1015B367	5Y	12.3750	1708	4.68	2/24/2015										
FXTN 05-68	PIBD0515E685	5Y	6.3750	1786	4.89	5/13/2015					6.6250					
FXTN 07-47 *	PIBD0715E477	5Y	8.3750	1795	4.92	5/22/2015	150.000000	6.2750	10:55:38 AM	6.2750	6.4000		6.2750	6.2750	6.2750	6.2750
TEBD 07-47	TEBD0715E477	5Y	8.3750	1795	4.92	5/22/2015										
FXTN 10-37	PIBD1015H370	5.5Y	11.8750	1890	5.18	8/25/2015										
TEBD 10-37	TEBD1015H370	5.5Y	11.8750	1890	5.18	8/25/2015										
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	2002	5.48	12/15/2015										
FXTN 10-39	PIBD1016A393	6Y	9.2500	2030	5.56	1/12/2016										
TEBD 10-39	TEBD1016A393	6Y	9.2500	2030	5.56	1/12/2016										
FXTN 07-48	PIBD0716A488	6Y	7.0000	2045	5.60	1/27/2016	4,920.000000	6.7300	3:36:11 PM	6.7310	6.7500	6.6750	6.7625	6.7625	6.7100	6.7300
TEBD 07-48	TEBD0716A488	6Y	7.0000	2045	5.60	1/27/2016										
FXTN 10-40	PIBD1016C407	6Y	7.5000	2108	5.78	3/30/2016										
TEBD 10-40	TEBD1016C407	6Y	7.5000	2108	5.78	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2136	5.85	4/27/2016										
FXTN 10-42	PIBD1016I420	6.5Y	9.1250	2266	6.21	9/4/2016	5,242.000000	6.8700	3:36:52 PM	6.8663	6.8850	6.7850	6.8775	6.8775	6.8500	6.8700
TEBD 10-42	TEBD1016I420	6.5Y	9.1250	2266	6.21	9/4/2016										
RTB 07-01	PIID0716I018	6.5Y	7.0000	2286	6.26	9/24/2016	133.470000	6.8800	3:57:10 PM	6.8942	7.1250	6.8500	6.9000	6.9000	6.8500	6.8800

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FXTN 10-43	PIBD1016K436	6.5Y	6.2500	2339	6.41	11/16/2016										
FXTN 07-49	PIBD0717C493	7Y	7.0000	2474	6.78	3/31/2017	2,035.000000	6.9900	2:36:03 PM	6.9894	7.2750	6.9500	7.0000	7.0000	6.9825	6.9900
FXTN 20-01 *	PIBD2017D011	7Y	14.3750	2498	6.84	4/24/2017					7.1850	7.2250				
FXTN 10-44	PIBD1017H447	7.5Y	7.7500	2619	7.18	8/23/2017	200.000000	7.1250	10:07:18 AM	7.1250			7.1250	7.1250	7.1250	7.1250
TEBD 10-44	TEBD1017H447	7.5Y	7.7500	2619	7.18	8/23/2017										
FXTN 10-45	PIBD1018A451	8Y	5.8750	2780	7.62	1/31/2018										
TEBD 10-45	TEBD1018A451	8Y	5.8750	2780	7.62	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3073	8.42	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3073	8.42	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3164	8.67	2/19/2019	0.100000	7.4750	10:35:17 AM	7.4750	8.0000	7.4750	7.4750	7.4750	7.4750	7.4750
TEBD 10-48	TEBD1019B485	9Y	7.8750	3164	8.67	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3528	9.67	2/18/2020					7.9000					
FXTN 20-02	PIBD2022C021	12Y	15.0000	4283	11.73	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4500	12.33	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4626	12.67	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4626	12.67	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4724	12.94	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4871	13.35	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5095	13.96	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5158	14.13	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5256	14.40	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5410	14.82	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5599	15.34	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5599	15.34	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5639	15.45	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5639	15.45	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5690	15.59	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5690	15.59	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	6012	16.47	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6285	17.22	9/6/2027						8.5000				
TEBD 20-14	TEBD2027I140	18Y	8.6250	6285	17.22	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6740	18.47	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6740	18.47	12/4/2028										
FXTN 20-16 *	PIBD2030E166	20Y	8.7500	7279	19.94	5/27/2030	1.002000	8.4000	3:48:52 PM	8.4000	8.8500	8.5000	8.4000	8.4000	8.4000	8.4000
FXTN 25-02	PIBD2530G029	21Y	12.5000	7341	20.11	7/28/2030										
FXTN 25-03	PIBD2531A032	21Y	11.2500	7523	20.61	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7523	20.61	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7775	21.30	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8196	22.45	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8196	22.45	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8902	24.39	11/5/2034					9.0000					