

**GS Board Summary**  
**June 24, 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
TBILL 06.30.10	PIBL1209G130	<1M		5	0.01	6/30/2010					5.0000					
TBILL 07.07.10	PIBL0310D023	<1M		12	0.03	7/7/2010	124.000000	4.0000	3:39:21 PM	4.0000	5.0000		4.0000	4.0000	4.0000	4.0000
TBILL 07.14.10	PIBL1209G149	<1M		19	0.05	7/14/2010	970.320000	4.3000	3:57:45 PM	3.9965	5.0000		3.7000	4.3000	3.7000	4.3000
FXTN 10-21	PIBD1010G210	<1M	14.5000	25	0.07	7/20/2010					4.5000					
FXTN 05-59	PIBD0510G595	1M	10.7500	26	0.07	7/21/2010	34.413000	3.8000	10:03:32 AM	3.9162	4.5000	3.9500	4.0000	4.0000	3.8000	3.8000
TBILL 07.21.10	PIBL0310D032	1M		26	0.07	7/21/2010	3.858315	3.7500	11:36:19 AM	3.7403	5.0000		3.5000	3.7500	3.5000	3.7500
TBILL 07.28.10*	PIBL1209G158	1M		33	0.09	7/28/2010	4.010000	3.8000	2:14:11 PM	3.7875	4.0000	3.8000	3.7750	3.8000	3.7750	3.8000
RTB 03-05	PIID0310H057	1M	6.8750	37	0.10	8/1/2010					4.5000	4.0000				
RTE 03-05	TEID0310H057	1M	6.8750	37	0.10	8/1/2010										
TBILL 08.04.10	PIBL0310E040	1M		40	0.11	8/4/2010	1.500000	3.8000	9:41:31 AM	3.8000	4.7500		3.8000	3.8000	3.8000	3.8000
FXTN 10-22	PIBD1010H228	2M	14.6250	46	0.13	8/10/2010					4.5000					
TEBD 10-22	TEBD1010H228	2M	14.6250	46	0.13	8/10/2010										
TBILL 08.11.10	PIBL1209H166	2M		47	0.13	8/11/2010	1.000000	3.8250	3:18:10 PM	3.8025	4.7500	3.8250	3.8000	3.8250	3.8000	3.8250
TBILL 08.18.10	PIBL0310E059	2M		54	0.15	8/18/2010					4.7500	3.8000				
TBILL 08.25.10	PIBL1209H175	2M		61	0.17	8/25/2010	6.131477	3.7500	10:44:21 AM	3.7500	4.7500	3.8001	3.7500	3.7500	3.7500	3.7500
FXTN 10-23	PIBD1010I236	2M	14.6250	68	0.19	9/1/2010					4.5000					
RTB 05-04	PIID0510H043	2M	10.6250	75	0.21	9/8/2010	9.700000	4.3000	2:56:18 PM	4.2897	4.7500	3.8575	4.1000	4.3000	4.1000	4.3000
RTE 05-04	TEID0510H043	2M	10.6250	75	0.21	9/8/2010										
TBILL 09.08.10	PIBL1209I183	2M		75	0.21	9/8/2010	730.000000	4.0000	3:33:55 PM	4.0000	4.7500	3.8650	4.0000	4.0000	4.0000	4.0000
TEPN 07-01	TEPN0710I011	2M	10.2500	77	0.21	9/10/2010										
TBILL 09.15.10	PIBL0310F076	3M		82	0.22	9/15/2010	12.264000	3.8550	3:22:15 PM	3.8531	4.7500	3.8550	3.8500	3.8550	3.8500	3.8550
FXTN 05-60	PIBD0510I600	3M	10.8750	89	0.24	9/22/2010					4.5000	3.8725				
TBILL 09.22.10*	PIBL0610C018	3M		89	0.24	9/22/2010	1.108000	3.8270	3:12:35 PM	3.8270	4.0000		3.8270	3.8270	3.8270	3.8270
TEBD 05-60	TEBD0510I600	3M	10.8750	89	0.24	9/22/2010										
TBILL 09.29.10	PIBL1209I209	3M		96	0.26	9/29/2010	8.877900	4.7500	3:46:07 PM	3.8603	4.7500	3.8503	3.8500	4.7500	3.8500	4.7500
TBILL 10.06.10	PIBL0610D026	4M		103	0.28	10/6/2010					4.7500	3.9150				
TBILL 10.13.10	PIBL1209J217	4M		110	0.30	10/13/2010	12.064161	3.9250	2:48:26 PM	3.8755	4.7500	3.9500	4.0000	4.0000	3.8250	3.9250
TBILL 10.20.10	PIBL0610D035	4M		117	0.32	10/20/2010	11.033683	3.8250	11:23:20 AM	3.9023	4.7500	3.9825	3.9000	3.9825	3.8250	3.8250
TBILL 10.27.10	PIBL1209J226	4M		124	0.34	10/27/2010					4.7500	3.9750				
TBILL 11.03.10	PIBL0610E043	5M		131	0.36	11/3/2010	52.000000	4.0450	3:49:18 PM	4.0494	4.7500	4.0450	4.0250	4.0500	4.0250	4.0450
TBILL 11.10.10	PIBL1209K233	5M		138	0.38	11/10/2010	56.000000	4.0750	3:47:04 PM	4.0750	4.7500		4.0750	4.0750	4.0750	4.0750
TBILL 11.17.10	PIBL0610E052	5M		145	0.40	11/17/2010					4.7500	4.0200				
TBILL 11.24.10	PIBL1209K242	5M		152	0.42	11/24/2010	54.175000	4.0750	3:46:21 PM	4.0692	4.7500	4.0000	4.0000	4.0750	4.0000	4.0750
FXTN 05-61	PIBD0510L615	5M	9.3750	159	0.44	12/1/2010					4.7500					
TBILL 12.01.10	PIBL0610F060	5M		159	0.44	12/1/2010	1.520000	4.0500	10:39:35 AM	4.0500	4.7500	4.0250	4.0500	4.0500	4.0500	4.0500
TBILL 12.08.10	PIBL1209L250	5M		166	0.45	12/8/2010					4.7500					
TBILL 12.15.10*	PIBL0610F079	6M		173	0.47	12/15/2010	73.153000	4.0500	2:27:04 PM	4.0887	4.1500	4.0789	4.0756	4.1250	4.0500	4.0500
ZCB 07-01	PIBZ0710L015	6M		176	0.48	12/18/2010										
FXTN 10-26	PIBD1010L261	6M	17.5000	179	0.49	12/21/2010					4.7500	4.4250				
TEBD 10-26	TEBD1010L261	6M	17.5000	179	0.49	12/21/2010										
TBILL 01.12.11	PIBL1210A018	7M		201	0.55	1/12/2011					4.7500	4.1000				
FXTN 03-17	PIBD0311A175	7M	5.3750	206	0.56	1/17/2011					5.0000	4.3000				
TEBD 03-17	TEBD0311A175	7M	5.3750	206	0.56	1/17/2011										
FXTN 10-27	PIBD1011A278	7M	17.5000	207	0.57	1/18/2011					5.0000					
TEBD 10-27	TEBD1011A278	7M	17.5000	207	0.57	1/18/2011										
FXTN 07-35	PIBD0711A354	7M	11.0000	211	0.58	1/22/2011					5.0000	4.5000				

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TEBD 07-35	TEBD0711A354	7M	11.0000	211	0.58	1/22/2011										
TBILL 01.26.11	PIBL1210A027	7M		215	0.59	1/26/2011					4.7500	4.2000				
TBILL 02.09.11	PIBL1210B035	8M		229	0.63	2/9/2011					4.7500	4.2650				
TBILL 02.23.11	PIBL1210B044	8M		243	0.67	2/23/2011					4.7500					
FXTN 05-62	PIBD0511C622	9M	8.5000	251	0.69	3/3/2011	173.230000	4.5500	3:49:19 PM	4.6025	4.7000	4.5000	4.6200	4.6200	4.5250	4.5500
TEBD 05-62	TEBD0511C622	9M	8.5000	251	0.69	3/3/2011										
TBILL 03.09.11	PIBL1210C052	9M		257	0.70	3/9/2011					4.7500	4.3005				
TBILL 03.23.11	PIBL1210C061	9M		271	0.74	3/23/2011	200.000000	4.3250	11:23:18 AM	4.3250	4.7500	4.3251	4.3250	4.3250	4.3250	4.3250
TBILL 04.06.11	PIBL1210D079	10M		285	0.78	4/6/2011	3.768000	4.3000	10:13:11 AM	4.3000	4.7500	4.3501	4.3000	4.3000	4.3000	4.3000
FXTN 07-36	PIBD0711D360	10M	12.0000	294	0.81	4/15/2011					5.0000	4.5850				
TEBD 07-36	TEBD0711D360	10M	12.0000	294	0.81	4/15/2011										
TBILL 04.20.11	PIBL1210D088	10M		299	0.82	4/20/2011					4.8500	4.3500				
ZCB 07-02	PIBZ0711D021	10M		302	0.83	4/23/2011										
TBILL 05.18.11	PIBL1210E103	11M		327	0.90	5/18/2011					5.0000	4.3900				
TBILL 06.15.11*	PIBL1210F120	1Y		355	0.97	6/15/2011	17.908269	4.5722	3:38:56 PM	4.5669	4.6250	4.5723	4.5600	4.5722	4.5600	4.5722
FXTN 05-63	PIBD0511F638	1Y	10.6250	362	0.99	6/22/2011					5.1250					
FXTN 07-37	PIBD0711G376	1.5Y	12.0000	392	1.07	7/22/2011	0.100000	4.6000	2:20:08 PM	4.6000	5.2500	4.6000	4.6000	4.6000	4.6000	4.6000
TEBD 07-37	TEBD0711G376	1.5Y	12.0000	392	1.07	7/22/2011										
RTB 03-06	PIID0311G065	1.5Y	8.5000	401	1.10	7/31/2011	12.300000	4.6250	11:42:17 AM	4.6982	5.0000	4.6250	4.7150	4.7150	4.6250	4.6250
RTE 03-06	TEID0311G065	1.5Y	8.5000	401	1.10	7/31/2011					4.6250					
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	452	1.24	9/20/2011										
SPTB 10-01	TETB1011I016	1.5Y	15.5000	452	1.24	9/20/2011										
FXTN 10-28	PIBD1011J288	1.5Y	16.5000	473	1.30	10/11/2011					5.2500	4.7000				
TEBD 10-28	TEBD1011J288	1.5Y	16.5000	473	1.30	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		480	1.32	10/18/2011										
FXTN 05-64	PIBD0511J642	1.5Y	7.2500	481	1.32	10/19/2011					5.5000	4.6250				
TEBD 05-64	TEBD0511J642	1.5Y	7.2500	481	1.32	10/19/2011										
RTB 05-05	PIID0511L054	1.5Y	5.8750	529	1.45	12/6/2011					5.5000	4.7000				
RTE 05-05	TEID0511L054	1.5Y	5.8750	529	1.45	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	536	1.47	12/13/2011					5.5000	4.7500				
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	536	1.47	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	562	1.54	1/8/2012					5.5000					
TEBD 03-18	TEBD0312A182	2Y	5.8750	562	1.54	1/8/2012										
SPTB 10-02	SPTB1012A021	2Y	14.0000	585	1.60	1/31/2012										
FXTN 05-65	PIBD0512B658	2Y	5.7500	606	1.66	2/21/2012	1.000000	4.9000	3:33:20 PM	4.9000	5.1500	4.9000	4.9000	4.9000	4.9000	4.9000
TEBD 05-65	TEBD0512B658	2Y	5.7500	606	1.66	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	670	1.84	4/25/2012					5.5000					
FXTN 07-39 *	PIBD0712D395	2Y	11.5000	673	1.84	4/28/2012					5.2000	4.8750				
TEBD 07-39	TEBD0712D395	2Y	11.5000	673	1.84	4/28/2012										
RTB 05-06	PIID0512H067	2.5Y	7.1250	768	2.10	8/1/2012					5.6250	5.0150				
RTE 05-06	TEID0512H067	2.5Y	7.1250	768	2.10	8/1/2012										
FXTN 07-40	PIBD0712H408	2.5Y	11.3750	785	2.15	8/18/2012					5.7500					
TEBD 07-40	TEBD0712H408	2.5Y	11.3750	785	2.15	8/18/2012										
ZCB 07-03	PIBZ0712I033	2.5Y		806	2.21	9/8/2012										
RTB 03-07	PIID0312I070	2.5Y	5.2500	822	2.25	9/24/2012	2.965000	5.2000	2:57:55 PM	5.2000	5.5000	5.1250	5.2000	5.2000	5.2000	5.2000
FXTN 10-30	PIBD1012J302	2.5Y	12.1250	845	2.32	10/17/2012					5.6250					



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FXTN 07-49	PIBD0717C493	7Y	7.0000	2471	6.77	3/31/2017	100.000000	7.0100	11:22:13 AM	7.0125	7.3000	6.9800	7.0150	7.0150	7.0100	7.0100
FXTN 20-01 *	PIBD2017D011	7Y	14.3750	2495	6.84	4/24/2017					7.1500					
FXTN 10-44	PIBD1017H447	7.5Y	7.7500	2616	7.17	8/23/2017										
TEBD 10-44	TEBD1017H447	7.5Y	7.7500	2616	7.17	8/23/2017										
FXTN 10-45	PIBD1018A451	8Y	5.8750	2777	7.61	1/31/2018										
TEBD 10-45	TEBD1018A451	8Y	5.8750	2777	7.61	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3070	8.41	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3070	8.41	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3161	8.66	2/19/2019	530.185000	7.5250	3:48:29 PM	7.6039	8.0000	7.5650	7.6000	7.6500	7.5250	7.5250
TEBD 10-48	TEBD1019B485	9Y	7.8750	3161	8.66	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3525	9.66	2/18/2020					7.8000	7.6000				
FXTN 20-02	PIBD2022C021	12Y	15.0000	4280	11.73	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4497	12.32	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4623	12.67	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4623	12.67	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4721	12.93	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4868	13.34	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5092	13.95	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5155	14.12	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5253	14.39	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5407	14.81	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5596	15.33	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5596	15.33	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5636	15.44	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5636	15.44	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5687	15.58	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5687	15.58	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	6009	16.46	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6282	17.21	9/6/2027	100.000000	8.5500	10:31:51 AM	8.5500			8.5500	8.5500	8.5500	8.5500
TEBD 20-14	TEBD2027I140	18Y	8.6250	6282	17.21	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6737	18.46	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6737	18.46	12/4/2028										
FXTN 20-16 *	PIBD2030E166	20Y	8.7500	7276	19.93	5/27/2030					8.7500	8.5000				
FXTN 25-02	PIBD2530G029	21Y	12.5000	7338	20.10	7/28/2030										
FXTN 25-03	PIBD2531A032	21Y	11.2500	7520	20.60	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7520	20.60	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7772	21.29	10/5/2031	50.000000	8.7000	3:57:57 PM	8.7000			8.7000	8.7000	8.7000	8.7000
FXTN 25-05	PIBD2532K057	23Y	8.5000	8193	22.45	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8193	22.45	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8899	24.38	11/5/2034					9.0000					