GS Board Summary
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	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
RTB 05-04	PIID0510H043	<1M	10.6250	7	0.02	9/8/2010										
RTE 05-04	TEID0510H043	<1M	10.6250	7	0.02	9/8/2010										
TBILL 09.08.10	PIBL1209I183	<1M		7	0.02	9/8/2010	0.005662	3.8000	3:40:35 PM	3.8000	4.5000	3.8000	3.8000	3.8000	3.8000	3.8000
TEPN 07-01	TEPN0710I011	<1M	10.2500	9	0.02	9/10/2010										
TBILL 09.15.10	PIBL0310F076	<1M		14	0.04	9/15/2010	6.255000	3.9000	2:13:10 PM	3.9119	4.5000	3.9000	4.0000	4.0000	3.9000	3.9000
FXTN 05-60	PIBD0510I600	<1M	10.8750	21	0.06	9/22/2010										
TBILL 09.22.10	PIBL0610C018	<1M		21	0.06	9/22/2010					4.5000	3.9250				
TEBD 05-60	TEBD0510I600	<1M	10.8750	21	0.06	9/22/2010										
TBILL 09.29.10	PIBL1209I209	1M		28	0.08	9/29/2010	300.000000	3.9750	10:55:02 AM	3.9750	4.5000	3.8000	3.9750	3.9750	3.9750	3.9750
TBILL09.29.10a	PIBL0310F085	1M		28	0.08	9/29/2010	52.157000	3.8250	3:55:18 PM	3.9688	4.5000	3.8250	3.9750	3.9750	3.8250	3.8250
TBILL 10.06.10*	PIBL0610D026	1M		35	0.10	10/6/2010					4.1000	3.8250				
TBILL 10.13.10	PIBL1209J217	1M		42	0.12	10/13/2010					4.5000	3.8001				
TBILL 10.20.10	PIBL0610D035	2M		49	0.13	10/20/2010	0.071000	4.4000	9:54:34 AM	4.4000	4.5000	3.8000	4.4000	4.4000	4.4000	4.4000
TBILL 10.27.10	PIBL1209J226	2M		56	0.15	10/27/2010	20.802110	3.8000	3:59:18 PM	3.8157	4.4500	3.8000	3.8000	4.4500	3.8000	3.8000
TBILL 11.03.10	PIBL0610E043	2M		63	0.17	11/3/2010	0.031000	4.4000	9:52:21 AM	4.4000	4.5000	3.8250	4.4000	4.4000	4.4000	4.4000
TBILL 11.10.10	PIBL1209K233	2M		70	0.19	11/10/2010	0.232000	4.0000	3:47:45 PM	4.0000	4.5000	3.8000	4.0000	4.0000	4.0000	4.0000
TBILL 11.17.10	PIBL0610E052	2M		77	0.21	11/17/2010					4.5000	3.8500				
TBILL 11.24.10	PIBL1209K242	3M		84	0.23	11/24/2010	0.705000	4.5000	10:47:39 AM	4.3002	4.5000	4.0515	3.8000	4.5000	3.8000	4.5000
FXTN 05-61	PIBD0510L615	3M	9.3750	91	0.25	12/1/2010										
TBILL 12.01.10*	PIBL0610F060	3M		91	0.25	12/1/2010	3.222000	3.8260	3:33:56 PM	3.8259	4.1000	3.8250	3.8250	3.8260	3.8250	3.8260
TBILL 12.08.10	PIBL1209L250	3M		98	0.27	12/8/2010	5.126035	4.0500	2:16:20 PM	3.8778	4.6250	3.9000	3.8750	4.0500	3.8750	4.0500
TBILL 12.15.10	PIBL0610F079	4M		105	0.29	12/15/2010	30.374495	4.1000	3:46:57 PM	4.0754	4.6250	3.9000	3.9000	4.1000	3.9000	4.1000
ZCB 07-01	PIBZ0710L015	4M		108	0.30	12/18/2010										
FXTN 10-26	PIBD1010L261	4M	17.5000	111	0.30	12/21/2010										
TEBD 10-26	TEBD1010L261	4M	17.5000	111	0.30	12/21/2010										
TBILL 12.29.10	PIBL0610F088	4M		119	0.33	12/29/2010	5.874100	4.0750	3:45:11 PM	4.0307	4.6250	4.0255	4.0150	4.0750	4.0150	4.0750
TBILL 01.12.11	PIBL1210A018	5M		133	0.36	1/12/2011	2.607000	4.4500	9:51:28 AM	4.4500	4.6250	4.0550	4.4500	4.4500	4.4500	4.4500
FXTN 03-17	PIBD0311A175	5M	5.3750	138	0.38	1/17/2011	5.500000	4.2250	11:24:55 AM	4.2250			4.2250	4.2250	4.2250	4.2250
TEBD 03-17	TEBD0311A175	5M	5.3750	138	0.38	1/17/2011										
FXTN 10-27	PIBD1011A278	5M	17.5000	139	0.38	1/18/2011										
TEBD 10-27	TEBD1011A278	5M	17.5000	139	0.38	1/18/2011										
FXTN 07-35	PIBD0711A354	5M	11.0000	143	0.39	1/22/2011										
TEBD 07-35	TEBD0711A354	5M	11.0000	143	0.39	1/22/2011										
TBILL 01.26.11	PIBL1210A027	5M		147	0.40	1/26/2011					4.6250	4.0750				
TBILL 02.09.11	PIBL1210B035	5M		161	0.44	2/9/2011					4.6250	4.2500				
TBILL 02.23.11	PIBL1210B044	6M		175	0.48	2/23/2011	70.638307	4.3000	3:56:07 PM	4.2748	4.6250	4.3005	4.3005	4.3150	4.1000	4.3000
FXTN 05-62	PIBD0511C622	6M	8.5000	183	0.50	3/3/2011	27.000000	4.5000	10:41:57 AM	4.5000	4.5000		4.5000	4.5000	4.5000	4.5000
TEBD 05-62	TEBD0511C622	6M	8.5000	183	0.50	3/3/2011										
TBILL 03.09.11*	PIBL1210C052	6M		189	0.52	3/9/2011	10.902000	4.2001	2:48:43 PM	4.2001	4.3650	4.2001	4.2001	4.2001	4.2001	4.2001
TBILL 03.23.11	PIBL1210C061	7M		203	0.56	3/23/2011	5.400000	4.2500	11:13:11 AM	4.2500	4.6250	4.2501	4.2500	4.2500	4.2500	4.2500
TBILL 04.06.11	PIBL1210D079	7M		217	0.59	4/6/2011					4.6250					
FXTN 07-36	PIBD0711D360	8M	12.0000	226	0.62	4/15/2011										
TEBD 07-36	TEBD0711D360	8M	12.0000	226	0.62	4/15/2011										
TBILL 04.20.11	PIBL1210D088	8M		231	0.63	4/20/2011					4.7500					
ZCB 07-02	PIBZ0711D021	8M		234	0.64	4/23/2011										
TBILL 05.18.11	PIBL1210E103	9M		259	0.71	5/18/2011	2.069000	4.3750	10:35:45 AM	4.3750	4.7500	4.3000	4.3750	4.3750	4.3750	4.3750
TBILL 06.15.11	PIBL1210F120	10M		287	0.79	6/15/2011					4.7500					
FXTN 05-63	PIBD0511F638	10M	10.6250	294	0.81	6/22/2011										

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TBILL 06.29.11	PIBL1210F139	10M		301	0.82	6/29/2011	14.514000	4.3750	3:12:07 PM	4.4020	4.7500		4.6000	4.6000	4.3750	4.3750
TBILL 07.13.11	PIBL1210G147	11M		315	0.86	7/13/2011					4.7500	4.4000				
FXTN 07-37	PIBD0711G376	11M	12.0000	324	0.89	7/22/2011	16.800000	4.4500	2:51:27 PM	4.4500			4.4500	4.4500	4.4500	4.4500
TEBD 07-37	TEBD0711G376	11M	12.0000	324	0.89	7/22/2011										
TBILL 07.27.11	PIBL1210G156	11M		329	0.90	7/27/2011					4.7500					
RTB 03-06	PIID0311G065	11M	8.5000	333	0.91	7/31/2011										
RTE 03-06	TEID0311G065	11M	8.5000	333	0.91	7/31/2011										
TBILL 08.10.11	PIBL1210H164	11M		343	0.94	8/10/2011	89.105431	4.5000	2:52:37 PM	4.5276	4.7500	4.5000	4.5350	4.5350	4.5000	4.5000
TBILL 08.24.11*	PIBL1210H173	1Y		357	0.98	8/24/2011	1,085.471449	4.4650	3:48:34 PM	4.5265	4.6000	4.4650	4.4950	4.5350	4.3000	4.4650
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	384	1.05	9/20/2011										
SPTE 10-01	TETB1011I016	1.5Y	15.5000	384	1.05	9/20/2011										
FXTN 10-28	PIBD1011J288	1.5Y	16.5000	405	1.11	10/11/2011										
TEBD 10-28	TEBD1011J288	1.5Y	16.5000	405	1.11	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		412	1.13	10/18/2011										
FXTN 05-64	PIBD0511J642	1.5Y	7.2500	413	1.13	10/19/2011										
TEBD 05-64	TEBD0511J642	1.5Y	7.2500	413	1.13	10/19/2011										
RTB 05-05	PIID0511L054	1.5Y	5.8750	461	1.26	12/6/2011										
RTE 05-05	TEID0511L054	1.5Y	5.8750	461	1.26	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	468	1.28	12/13/2011										
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	468	1.28	12/13/2011										
FXTN 03-18	PIBD0312A182	1.5Y	5.8750	494	1.35	1/8/2012										
TEBD 03-18	TEBD0312A182	1.5Y	5.8750	494	1.35	1/8/2012										
SPTB 10-02	SPTB1012A021	1.5Y	14.0000	517	1.42	1/31/2012										
FXTN 05-65	PIBD0512B658	1.5Y	5.7500	538	1.47	2/21/2012	1,626.198000	4.8000	12:05:31 PM	4.7069	4.8000	4.6650	4.7250	4.8000	4.7000	4.8000
TEBD 05-65	TEBD0512B658	1.5Y	5.7500	538	1.47	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	602	1.65	4/25/2012										
FXTN 07-39	PIBD0712D395	2Y	11.5000	605	1.66	4/28/2012	27.800000	4.7750	3:37:22 PM	4.7750			4.7750	4.7750	4.7750	4.7750
TEBD 07-39	TEBD0712D395	2Y	11.5000	605	1.66	4/28/2012										
RTB 05-06	PIID0512H067	2Y	7.1250	700	1.92	8/1/2012										
RTE 05-06	TEID0512H067	2Y	7.1250	700	1.92	8/1/2012										
FXTN 07-40 *	PIBD0712H408	2Y	11.3750	717	1.96	8/18/2012					5.0250					
TEBD 07-40	TEBD0712H408	2Y	11.3750	717	1.96	8/18/2012										
ZCB 07-03	PIBZ0712I033	2.5Y		738	2.02	9/8/2012										
RTB 03-07	PIID0312I070	2.5Y	5.2500	754	2.07	9/24/2012	612.680000	4.8750	3:56:03 PM	4.9270			4.9250	5.1000	4.8750	4.8750
FXTN 10-30	PIBD1012J302	2.5Y	12.1250	777	2.13	10/17/2012										
FXTN 07-41	PIBD0712K413	2.5Y	10.5000	808	2.21	11/17/2012										
TEBD 07-41	TEBD0712K413	2.5Y	10.5000	808	2.21	11/17/2012										
FXTN 07-42	PIBD0713A421	2.5Y	9.0000	857	2.35	1/5/2013										
FXTN 03-19	PIBD0313A199	2.5Y	5.2500	859	2.35	1/7/2013	200.500000	5.0000	9:35:55 AM	4.9314			4.9250	5.0000	4.9250	5.0000
FXTN 07-43	PIBD0713C438	3Y	8.7500	914	2.50	3/3/2013	188.500000	5.0250	12:05:55 PM	4.9596	5.0500		4.9500	5.0250	4.9500	5.0250
TEBD 07-43	TEBD0713C438	3Y	8.7500	914	2.50	3/3/2013										
FXTN 05-66	PIBD0513C664	3Y	6.6250	924	2.53	3/13/2013										
TEBD 05-66	TEBD0513C664	3Y	6.6250	924	2.53	3/13/2013										
FXTN 10-31	PIBD1013C316	3Y	12.7500	938	2.57	3/27/2013										
TEBD 10-31	TEBD1013C316	3Y	12.7500	938	2.57	3/27/2013										
FXTN 10-32	PIBD1013E320	3Y	11.7500	987	2.70	5/15/2013										
FXTN 07-44	PIBD0713F446	3Y	9.6250	1032	2.83	6/29/2013										
TEBD 07-44	TEBD0713F446	3Y	9.6250	1032	2.83	6/29/2013										

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RTB 05-07 *	PIID0513G075	3Y	9.0000	1064	2.92	7/31/2013					5.0750					
RTE 05-07	TEID0513G075	3Y	9.0000	1064	2.92	7/31/2013										
FXTN 10-33	PIBD1013J337	3.5Y	11.0000	1134	3.11	10/9/2013										
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1158	3.17	11/2/2013										
FXTN 05-67	PIBD0514A673	3.5Y	6.2500	1244	3.41	1/27/2014	15,838.820000	5.0350	3:57:55 PM	5.0555	5.1000	5.0000	5.0625	5.0750	5.0350	5.0350
TEBD 05-67	TEBD0514A673	3.5Y	6.2500	1244	3.41	1/27/2014										
FXTN 10-34	PIBD1014C341	4Y	12.3750	1301	3.56	3/25/2014										
TEBD 10-34	TEBD1014C341	4Y	12.3750	1301	3.56	3/25/2014										
FXTN 10-35 *	PIBD1014G356	4Y	12.7500	1413	3.87	7/15/2014					5.4000					
TEBD 10-35	TEBD1014G356	4Y	12.7500	1413	3.87	7/15/2014										
RTB 05-08	PIID0514I080	4.5Y	6.2500	1484	4.07	9/24/2014	4,672.000000	5.3750	3:38:58 PM	5.3367			5.3600	5.3750	5.3250	5.3750
FXTN 07-46	PIBD0714J466	4.5Y	6.5000	1494	4.09	10/4/2014	2,100.000000	5.3500	2:55:29 PM	5.3399			5.3600	5.3600	5.3200	5.3500
TEBD 07-46	TEBD0714J466	4.5Y	6.5000	1494	4.09	10/4/2014										
SPTB 10-03	SPTB1014J037	4.5Y	12.2500	1504	4.12	10/14/2014										
FXTN 10-36	PIBD1015B367	4.5Y	12.3750	1637	4.48	2/24/2015	150.000000	5.4300	11:26:36 AM	5.4300			5.4300	5.4300	5.4300	5.4300
TEBD 10-36	TEBD1015B367	4.5Y	12.3750	1637	4.48	2/24/2015										
FXTN 05-68	PIBD0515E685	5Y	6.3750	1715	4.70	5/13/2015	50.000000	5.4500	2:14:59 PM	5.4500			5.4500	5.4500	5.4500	5.4500
FXTN 07-47	PIBD0715E477	5Y	8.3750	1724	4.72	5/22/2015	351.700000	5.5350	3:45:12 PM	5.5479			5.5650	5.5650	5.5350	5.5350
TEBD 07-47	TEBD0715E477	5Y	8.3750	1724	4.72	5/22/2015										
RTB 05-09	PIID0515H097	5Y	5.8750	1813	4.97	8/19/2015	2,002.390400	5.4650	3:47:23 PM	5.4511	5.6850		5.4500	5.6900	5.4000	5.4650
FXTN 10-37 *	PIBD1015H370	5Y	11.8750	1819	4.98	8/25/2015					5.5000					
TEBD 10-37	TEBD1015H370	5Y	11.8750	1819	4.98	8/25/2015										
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	1931	5.29	12/15/2015										
FXTN 10-39	PIBD1016A393	5.5Y	9.2500	1959	5.37	1/12/2016										
TEBD 10-39	TEBD1016A393	5.5Y	9.2500	1959	5.37	1/12/2016										
FXTN 07-48	PIBD0716A488	5.5Y	7.0000	1974	5.41	1/27/2016	16,899.000000	5.4750	3:38:31 PM	5.4734	5.5000	5.3850	5.4900	5.4900	5.4500	5.4750
TEBD 07-48	TEBD0716A488	5.5Y	7.0000	1974	5.41	1/27/2016										
FXTN 10-40	PIBD1016C407	6Y	7.5000	2037	5.58	3/30/2016										
TEBD 10-40	TEBD1016C407	6Y	7.5000	2037	5.58	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2065	5.66	4/27/2016										
FXTN 10-42	PIBD1016I420	6.5Y	9.1250	2195	6.01	9/4/2016	2,550.000000	5.5850	3:19:10 PM	5.5663	5.6000	5.4850	5.6100	5.6100	5.5500	5.5850
TEBD 10-42	TEBD1016I420	6.5Y	9.1250	2195	6.01	9/4/2016										
RTB 07-01	PIID0716I018	6.5Y	7.0000	2215	6.07	9/24/2016	252.000000	5.6600	4:11:35 PM	5.6627			6.0000	6.0000	5.6600	5.6600
FXTN 10-43	PIBD1016K436	6.5Y	6.2500	2268	6.21	11/16/2016										
FXTN 07-49	PIBD0717C493	7Y	7.0000	2403	6.58	3/31/2017					5.8500					
FXTN 20-01	PIBD2017D011	7Y	14.3750	2427	6.65	4/24/2017										
RTB 07-02	PIID0717H026	7Y	6.6250	2544	6.97	8/19/2017	2,075.500000	5.7900	4:11:38 PM	5.8065			5.9000	5.9000	5.7000	5.7900
FXTN 10-44 *	PIBD1017H447	7Y	7.7500	2548	6.98	8/23/2017	50.000000	6.0000	10:55:56 AM	6.0000	6.0000		6.0000	6.0000	6.0000	6.0000
TEBD 10-44	TEBD1017H447	7Y	7.7500	2548	6.98	8/23/2017										
FXTN 10-45	PIBD1018A451	7.5Y	5.8750	2709	7.42	1/31/2018										
TEBD 10-45	TEBD1018A451	7.5Y	5.8750	2709	7.42	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	3002	8.22	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	3002	8.22	11/20/2018										
FXTN 10-48	PIBD1019B485	8.5Y	7.8750	3093	8.47	2/19/2019										
TEBD 10-48	TEBD1019B485	8.5Y	7.8750	3093	8.47	2/19/2019										
FXTN 10-50	PIBD1020B508	9.5Y	7.7500	3457	9.47	2/18/2020	711.730000	6.6500	2:15:11 PM	6.7014			6.7500	6.7500	6.6500	6.6500
RTB 10-01 *	PIID1020H015	10Y	7.2500	3640	9.97	8/19/2020	1,698.207500	6.6250	3:51:13 PM	6.7114	6.7500		6.7500	6.7500	6.6000	6.6250
FXTN 20-02	PIBD2022C021	12Y	15.0000	4212	11.54	3/14/2022										

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FXTN 20-03	PIBD2022J033	13Y	12.7500	4429	12.13	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4555	12.48	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4555	12.48	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4653	12.75	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4800	13.15	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	5024	13.76	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	5087	13.94	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5185	14.21	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5339	14.63	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5528	15.15	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5528	15.15	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5568	15.25	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5568	15.25	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5619	15.39	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5619	15.39	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	5941	16.28	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6214	17.02	9/6/2027	11.622000	7.9900	2:54:16 PM	7.9611			7.9500	7.9900	7.9500	7.9900
TEBD 20-14	TEBD2027I140	18Y	8.6250	6214	17.02	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6669	18.27	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6669	18.27	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7208	19.75	5/27/2030	900.000000	8.0750	3:47:39 PM	8.0750			8.0800	8.0800	8.0700	8.0750
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7270	19.92	7/28/2030					8.2500					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7452	20.42	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7452	20.42	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7704	21.11	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8125	22.26	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8125	22.26	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8831	24.19	11/5/2034					8.5000					