GS Board Summary
December 08, 2010

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
TBILL 12.15.10	PIBL0610F079	<1M		6	0.02	12/15/2010						1.2000				
ZCB 07-01	PIBZ0710L015	<1M		9	0.02	12/18/2010										
FXTN 10-26	PIBD1010L261	<1M	17.5000	12	0.03	12/21/2010										
TEBD 10-26	TEBD1010L261	<1M	17.5000	12	0.03	12/21/2010										
TBILL 12.22.10	PIBL0310I091	<1M		13	0.04	12/22/2010										
TBILL 12.29.10	PIBL0610F088	<1M		20	0.05	12/29/2010						1.3000				
TBILL 01.05.11	PIBL0310J107	1M		27	0.07	1/5/2011										
TBILL 01.12.11*	PIBL1210A018	1M		34	0.09	1/12/2011	5.592150	0.9000	9:16:58 AM	0.9000	1.2000		0.9000	0.9000	0.9000	0.9000
FXTN 03-17	PIBD0311A175	1M	5.3750	39	0.11	1/17/2011	25.000000	0.8750	10:38:26 AM	0.8750			0.8750	0.8750	0.8750	0.8750
TEBD 03-17	TEBD0311A175	1M	5.3750	39	0.11	1/17/2011										
FXTN 10-27	PIBD1011A278	1M	17.5000	40	0.11	1/18/2011	2.263617	0.9000	12:02:46 PM	0.9000			0.9000	0.9000	0.9000	0.9000
TEBD 10-27	TEBD1011A278	1M	17.5000	40	0.11	1/18/2011										
TBILL 01.19.11	PIBL0310J116	1M		41	0.11	1/19/2011										
FXTN 07-35	PIBD0711A354	2M	11.0000	44	0.12	1/22/2011										
TEBD 07-35	TEBD0711A354	2M	11.0000	44	0.12	1/22/2011										
TBILL 01.26.11	PIBL1210A027	2M		48	0.13	1/26/2011	14.481638	1.0000	2:26:41 PM	0.7628			1.0000	1.0000	0.6250	1.0000
TBILL 02.02.11	PIBL0310K123	2M		55	0.15	2/2/2011										
TBILL 02.09.11	PIBL1210B035	2M		62	0.17	2/9/2011	3,506.164255	0.8500	4:11:32 PM	0.8755			0.7000	0.9000	0.7000	0.8500
TBILL 02.16.11	PIBL0310K132	2M		69	0.19	2/16/2011										
TBILL 02.23.11	PIBL1210B044	2M		76	0.21	2/23/2011	3.172954	0.9000	9:21:45 AM	0.9000			0.9000	0.9000	0.9000	0.9000
TBILL 03.02.11	PIBL0310L140	3M		83	0.23	3/2/2011	0.051000	1.3500	9:53:10 AM	1.3500		0.6757	1.3500	1.3500	1.3500	1.3500
FXTN 05-62	PIBD0511C622	3M	8.5000	84	0.23	3/3/2011	284.041000	1.0000	2:18:35 PM	0.9003			0.8750	1.0000	0.8750	1.0000
TEBD 05-62	TEBD0511C622	3M	8.5000	84	0.23	3/3/2011										
TBILL 03.09.11*	PIBL1210C052	3M		90	0.25	3/9/2011					1.2000					
TBILL 03.23.11	PIBL1210C061	4M		104	0.28	3/23/2011										
TBILL 04.06.11	PIBL1210D079	4M		118	0.32	4/6/2011										
FXTN 07-36	PIBD0711D360	4M	12.0000	127	0.35	4/15/2011										
TEBD 07-36	TEBD0711D360	4M	12.0000	127	0.35	4/15/2011										
TBILL 04.20.11	PIBL1210D088	5M		132	0.36	4/20/2011										
ZCB 07-02	PIBZ0711D021	5M		135	0.37	4/23/2011										
TBILL 05.04.11	PIBL1210E096	5M		146	0.40	5/4/2011										
TBILL 05.18.11	PIBL1210E103	5M		160	0.44	5/18/2011	10.000000	1.3750	10:32:38 AM	1.3750			1.3750	1.3750	1.3750	1.3750
TBILL 06.01.11	PIBL0610L090	6M		174	0.48	6/1/2011										
TBILL 06.15.11*	PIBL1210F120	6M		188	0.52	6/15/2011	37.957000	1.5000	3:05:17 PM	1.5000	1.6500	1.5000	1.5000	1.5000	1.5000	1.5000
FXTN 05-63	PIBD0511F638	7M	10.6250	195	0.53	6/22/2011										
TBILL 06.29.11	PIBL1210F139	7M		202	0.55	6/29/2011	1.500000	1.9000	10:10:16 AM	1.9000			1.9000	1.9000	1.9000	1.9000
TBILL 07.13.11	PIBL1210G147	7M		216	0.59	7/13/2011										
FXTN 07-37	PIBD0711G376	8M	12.0000	225	0.62	7/22/2011										
TEBD 07-37	TEBD0711G376	8M	12.0000	225	0.62	7/22/2011										
TBILL 07.27.11	PIBL1210G156	8M		230	0.63	7/27/2011	0.339000	3.8000	8:49:19 AM	3.8000			3.8000	3.8000	3.8000	3.8000
RTB 03-06	PIID0311G065	8M	8.5000	234	0.64	7/31/2011	0.190000	2.7500	12:16:23 PM	2.7500			2.7500	2.7500	2.7500	2.7500
RTE 03-06	TEID0311G065	8M	8.5000	234	0.64	7/31/2011										
TBILL 08.10.11	PIBL1210H164	8M		244	0.67	8/10/2011	131.231195	2.1750	3:38:05 PM	1.8529			1.8000	2.1750	1.8000	2.1750
TBILL 08.24.11	PIBL1210H173	9M		258	0.71	8/24/2011	0.942146	4.0000	8:49:02 AM	4.0000			4.0000	4.0000	4.0000	4.0000
TBILL 09.07.11	PIBL1210I181	9M		272	0.75	9/7/2011										
SPTB 10-01	SPTB1011I016	10M	15.5000	285	0.78	9/20/2011										
SPTE 10-01	TETB1011I016	10M	15.5000	285	0.78	9/20/2011										
TBILL 09.21.11	PIBL1210I190	10M		286	0.78	9/21/2011										
TBILL 10.05.11	PIBL1210J206	10M		300	0.82	10/5/2011										
FXTN 10-28	PIBD1011J288	10M	16.5000	306	0.84	10/11/2011										
TEBD 10-28	TEBD1011J288	10M	16.5000	306	0.84	10/11/2011										
ZCB 10-02	PIBZ1011J029	11M		313	0.86	10/18/2011										
FXTN 05-64	PIBD0511J642	11M	7.2500	314	0.86	10/19/2011										

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TBILL 10.19.11	PIBL1210J215	11M		314	0.86	10/19/2011						2.0500				
TEBD 05-64	TEBD0511J642	11M	7.2500	314	0.86	10/19/2011										
TBILL 11.02.11	PIBL1210K222	11M		328	0.90	11/2/2011	107.170081	2.2750	2:04:00 PM	2.2700			2.2000	2.2750	2.2000	2.2750
TBILL 11.16.11	PIBL1210K231	11M		342	0.94	11/16/2011	67.396000	2.2750	2:02:57 PM	2.2865		2.1750	2.3000	2.3000	2.2000	2.2750
TBILL 11.29.11*	PIBL1210L249	1Y		355	0.97	11/29/2011	116.863982	2.2300	2:24:09 PM	2.2685	2.4000	2.2307	2.3000	2.3000	2.2250	2.2300
RTB 05-05	PIID0511L054	1Y	5.8750	362	0.99	12/6/2011										
RTE 05-05	TEID0511L054	1Y	5.8750	362	0.99	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	369	1.01	12/13/2011										
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	369	1.01	12/13/2011										
FXTN 03-18	PIBD0312A182	1.5Y	5.8750	395	1.08	1/8/2012										
TEBD 03-18	TEBD0312A182	1.5Y	5.8750	395	1.08	1/8/2012										
SPTB 10-02	SPTB1012A021	1.5Y	14.0000	418	1.15	1/31/2012										
FXTN 05-65	PIBD0512B658	1.5Y	5.7500	439	1.20	2/21/2012	45.000000	2.7500	4:09:12 PM	2.7500	3.7500		2.7500	2.7500	2.7500	2.7500
TEBD 05-65	TEBD0512B658	1.5Y	5.7500	439	1.20	2/21/2012										
FXTN 10-29	PIBD1012D291	1.5Y	13.0000	503	1.38	4/25/2012										
FXTN 07-39	PIBD0712D395	1.5Y	11.5000	506	1.39	4/28/2012										
TEBD 07-39	TEBD0712D395	1.5Y	11.5000	506	1.39	4/28/2012										
RTB 05-06	PIID0512H067	2Y	7.1250	601	1.65	8/1/2012										
RTE 05-06	TEID0512H067	2Y	7.1250	601	1.65	8/1/2012										
FXTN 07-40	PIBD0712H408	2Y	11.3750	618	1.69	8/18/2012										
TEBD 07-40	TEBD0712H408	2Y	11.3750	618	1.69	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		639	1.75	9/8/2012										
RTB 03-07	PIID0312I070	2Y	5.2500	655	1.79	9/24/2012	8.729000	2.9250	2:52:39 PM	3.5248			3.5000	3.8000	2.9250	2.9250
FXTN 10-30	PIBD1012J302	2Y	12.1250	678	1.86	10/17/2012										
FXTN 07-41 *	PIBD0712K413	2Y	10.5000	709	1.94	11/17/2012					3.1250					
TEBD 07-41	TEBD0712K413	2Y	10.5000	709	1.94	11/17/2012										
FXTN 07-42	PIBD0713A421	2.5Y	9.0000	758	2.08	1/5/2013										
FXTN 03-19	PIBD0313A199	2.5Y	5.2500	760	2.08	1/7/2013										
FXTN 07-43	PIBD0713C438	2.5Y	8.7500	815	2.23	3/3/2013	645.881000	3.5500	4:02:01 PM	3.7131	4.1250		3.7250	3.9000	3.5500	3.5500
TEBD 07-43	TEBD0713C438	2.5Y	8.7500	815	2.23	3/3/2013										
FXTN 05-66	PIBD0513C664	2.5Y	6.6250	825	2.26	3/13/2013										
TEBD 05-66	TEBD0513C664	2.5Y	6.6250	825	2.26	3/13/2013										
FXTN 10-31	PIBD1013C316	2.5Y	12.7500	839	2.30	3/27/2013										
TEBD 10-31	TEBD1013C316	2.5Y	12.7500	839	2.30	3/27/2013										
FXTN 10-32	PIBD1013E320	2.5Y	11.7500	888	2.43	5/15/2013										
FXTN 07-44	PIBD0713F446	3Y	9.6250	933	2.56	6/29/2013										
TEBD 07-44	TEBD0713F446	3Y	9.6250	933	2.56	6/29/2013										
RTB 05-07	PIID0513G075	3Y	9.0000	965	2.64	7/31/2013										
RTE 05-07	TEID0513G075	3Y	9.0000	965	2.64	7/31/2013										
FXTN 10-33	PIBD1013J337	3Y	11.0000	1035	2.84	10/9/2013										
FXTN 07-45 *	PIBD0713K457	3Y	7.1250	1059	2.90	11/2/2013					4.1500					
FXTN 05-67	PIBD0514A673	3.5Y	6.2500	1145	3.14	1/27/2014	1,150.000000	4.1850	2:53:57 PM	4.1713	4.5000		4.1700	4.1850	4.1700	4.1850
TEBD 05-67	TEBD0514A673	3.5Y	6.2500	1145	3.14	1/27/2014										
FXTN 10-34	PIBD1014C341	3.5Y	12.3750	1202	3.29	3/25/2014										
TEBD 10-34	TEBD1014C341	3.5Y	12.3750	1202	3.29	3/25/2014										
FXTN 10-35	PIBD1014G356	4Y	12.7500	1314	3.60	7/15/2014										
TEBD 10-35	TEBD1014G356	4Y	12.7500	1314	3.60	7/15/2014										
RTB 05-08	PIID0514I080	4Y	6.2500	1385	3.79	9/24/2014	559.800000	4.2500	2:52:44 PM	4.2401	4.2525		4.2400	4.3500	4.2350	4.2500
FXTN 07-46	PIBD0714J466	4Y	6.5000	1395	3.82	10/4/2014	150.000000	4.2400	2:19:37 PM	4.2400			4.2400	4.2400	4.2400	4.2400
TEBD 07-46	TEBD0714J466	4Y	6.5000	1395	3.82	10/4/2014										
SPTB 10-03 *	SPTB1014J037	4Y	12.2500	1405	3.85	10/14/2014					4.3250					
FXTN 10-36	PIBD1015B367	4.5Y	12.3750	1538	4.21	2/24/2015										
TEBD 10-36	TEBD1015B367	4.5Y	12.3750	1538	4.21	2/24/2015										

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FXTN 05-68	PIBD0515E685	4.5Y	6.3750	1616	4.43	5/13/2015	1,800.000000	4.5500	3:04:52 PM	4.5500			4.5500	4.5500	4.5500	4.5500
FXTN 07-47	PIBD0715E477	4.5Y	8.3750	1625	4.45	5/22/2015										
TEBD 07-47	TEBD0715E477	4.5Y	8.3750	1625	4.45	5/22/2015										
RTB 05-09	PIID0515H097	5Y	5.8750	1714	4.70	8/19/2015	52.652000	4.7000	2:45:15 PM	4.6715	4.7700		4.6250	4.7000	4.6250	4.7000
FXTN 10-37	PIBD1015H370	5Y	11.8750	1720	4.71	8/25/2015										
TEBD 10-37	TEBD1015H370	5Y	11.8750	1720	4.71	8/25/2015										
FXTN 05-69 *	PIBD0515K697	5Y	4.6250	1812	4.96	11/25/2015	980.000000	4.7000	3:47:49 PM	4.7061	4.8250		4.7000	4.7100	4.7000	4.7000
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	1832	5.02	12/15/2015										
FXTN 10-39	PIBD1016A393	5.5Y	9.2500	1860	5.10	1/12/2016										
TEBD 10-39	TEBD1016A393	5.5Y	9.2500	1860	5.10	1/12/2016										
FXTN 07-48	PIBD0716A488	5.5Y	7.0000	1875	5.14	1/27/2016	3,156.032000	4.7500	4:13:16 PM	4.7524	4.8750		4.7600	4.8500	4.7250	4.7500
TEBD 07-48	TEBD0716A488	5.5Y	7.0000	1875	5.14	1/27/2016										
FXTN 10-40	PIBD1016C407	5.5Y	7.5000	1938	5.31	3/30/2016	0.300000	4.7850	2:46:15 PM	4.7850			4.7850	4.7850	4.7850	4.7850
TEBD 10-40	TEBD1016C407	5.5Y	7.5000	1938	5.31	3/30/2016										
FXTN 10-41	PIBD1016D416	5.5Y	7.0000	1966	5.39	4/27/2016										
FXTN 10-42	PIBD1016I420	6Y	9.1250	2096	5.74	9/4/2016	50.000000	4.8500	9:23:01 AM	4.8500	5.0000		4.8500	4.8500	4.8500	4.8500
TEBD 10-42	TEBD1016I420	6Y	9.1250	2096	5.74	9/4/2016										
RTB 07-01	PIID0716I018	6Y	7.0000	2116	5.80	9/24/2016	7.270000	5.0000	3:15:41 PM	4.9795			4.9750	5.0000	4.9750	5.0000
FXTN 10-43	PIBD1016K436	6Y	6.2500	2169	5.94	11/16/2016										
FXTN 07-49	PIBD0717C493	6.5Y	7.0000	2304	6.31	3/31/2017										
FXTN 20-01	PIBD2017D011	6.5Y	14.3750	2328	6.38	4/24/2017										
RTB 07-02	PIID0717H026	7Y	6.6250	2445	6.70	8/19/2017	2.500000	5.0500	10:08:51 AM	5.0500	5.1750		5.0500	5.0500	5.0500	5.0500
FXTN 10-44	PIBD1017H447	7Y	7.7500	2449	6.71	8/23/2017										
TEBD 10-44	TEBD1017H447	7Y	7.7500	2449	6.71	8/23/2017										
FXTN 07-50 *	PIBD0717J502	7Y	5.3750	2515	6.89	10/28/2017	250.000000	5.0700	3:52:37 PM	5.0620	5.1850		5.0500	5.0700	5.0500	5.0700
FXTN 10-45	PIBD1018A451	7.5Y	5.8750	2610	7.15	1/31/2018										
TEBD 10-45	TEBD1018A451	7.5Y	5.8750	2610	7.15	1/31/2018										
FXTN 10-47	PIBD1018K478	8Y	8.8750	2903	7.95	11/20/2018										
TEBD 10-47	TEBD1018K478	8Y	8.8750	2903	7.95	11/20/2018										
FXTN 10-48	PIBD1019B485	8.5Y	7.8750	2994	8.20	2/19/2019	7.925000	5.6500	2:48:17 PM	5.6500			5.6500	5.6500	5.6500	5.6500
TEBD 10-48	TEBD1019B485	8.5Y	7.8750	2994	8.20	2/19/2019										
FXTN 10-50	PIBD1020B508	9.5Y	7.7500	3358	9.20	2/18/2020										
RTB 10-01	PIID1020H015	10Y	7.2500	3541	9.70	8/19/2020	306.500000	5.9250	11:44:45 AM	5.8353			5.8250	5.9250	5.8250	5.9250
FXTN 10-51 *	PIBD1020I510	10Y	6.1250	3569	9.78	9/16/2020	301.300000	5.9000	11:28:14 AM	5.8378	5.9000		5.8375	5.9000	5.8375	5.9000
FXTN 20-02	PIBD2022C021	12Y	15.0000	4113	11.27	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4330	11.86	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4456	12.21	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4456	12.21	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4554	12.48	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4701	12.88	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4925	13.49	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4988	13.67	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	5086	13.93	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5240	14.36	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5429	14.87	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5429	14.87	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5469	14.98	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5469	14.98	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5520	15.12	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5520	15.12	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5842	16.01	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	6115	16.75	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	6115	16.75	9/6/2027										

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FXTN 20-15	PIBD2028L151	18Y	9.5000	6570	18.00	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6570	18.00	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7109	19.48	5/27/2030										
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7171	19.65	7/28/2030					8.1250					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7353	20.15	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7353	20.15	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7605	20.84	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	8026	21.99	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	8026	21.99	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8732	23.92	11/5/2034										
FXTN 25-07 *	PIBD2535I071	25Y	8.0000	9061	24.82	9/30/2035					8.2500					