GS Board Summary
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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
FXTN 03-17	PIBD0311A175	<1M	5.3750	5	0.01	1/17/2011	75.000000	1.0000	9:15:23 AM	1.0000			1.0000	1.0000	1.0000	1.0000
TEBD 03-17	TEBD0311A175	<1M	5.3750	5	0.01	1/17/2011										
FXTN 10-27	PIBD1011A278	<1M	17.5000	6	0.02	1/18/2011										
TEBD 10-27	TEBD1011A278	<1M	17.5000	6	0.02	1/18/2011										
TBILL 01.19.11	PIBL0310J116	<1M		7	0.02	1/19/2011	650.000000	1.6000	9:41:13 AM	1.6000			1.6000	1.6000	1.6000	1.6000
FXTN 07-35	PIBD0711A354	<1M	11.0000	10	0.03	1/22/2011										
TEBD 07-35	TEBD0711A354	<1M	11.0000	10	0.03	1/22/2011										
TBILL 01.26.11	PIBL1210A027	<1M		14	0.04	1/26/2011	900.000000	1.0000	9:17:41 AM	1.0000		0.4500	1.0000	1.0000	1.0000	1.0000
TBILL 02.02.11	PIBL0310K123	<1M		21	0.06	2/2/2011	35.000000	1.1250	9:21:42 AM	1.1250		0.4500	1.1250	1.1250	1.1250	1.1250
TBILL 02.09.11	PIBL1210B035	1M		28	0.08	2/9/2011						0.4500				
TBILL 02.16.11*	PIBL0310K132	1M		35	0.10	2/16/2011					1.1250	0.4750				
TBILL 02.23.11	PIBL1210B044	1M		42	0.12	2/23/2011	550.000000	1.2500	9:18:43 AM	1.2500		0.4750	1.2500	1.2500	1.2500	1.2500
TBILL 03.02.11	PIBL0310L140	2M		49	0.13	3/2/2011						0.4850				
FXTN 05-62	PIBD0511C622	2M	8.5000	50	0.14	3/3/2011										
TEBD 05-62	TEBD0511C622	2M	8.5000	50	0.14	3/3/2011										
TBILL 03.09.11	PIBL1210C052	2M		56	0.15	3/9/2011	7.841000	1.9500	2:04:46 PM	1.1800	1.9500	0.5500	1.1500	1.9500	0.5500	1.9500
TBILL 03.23.11	PIBL1210C061	2M		70	0.19	3/23/2011						0.5000				
TBILL 04.06.11	PIBL1210D079	3M		84	0.23	4/6/2011	3.000000	1.2000	9:08:10 AM	1.2000		0.5250	1.2000	1.2000	1.2000	1.2000
TBILL 04.13.11*	PIBL0311A015	3M		91	0.25	4/13/2011	3.002000	0.6000	4:01:52 PM	0.5825	1.0000	0.5650	0.5650	0.6000	0.5650	0.6000
FXTN 07-36	PIBD0711D360	3M	12.0000	93	0.25	4/15/2011										
TEBD 07-36	TEBD0711D360	3M	12.0000	93	0.25	4/15/2011										
TBILL 04.20.11	PIBL1210D088	3M		98	0.27	4/20/2011										
ZCB 07-02	PIBZ0711D021	4M		101	0.28	4/23/2011										
TBILL 05.04.11	PIBL1210E096	4M		112	0.31	5/4/2011										
TBILL 05.18.11	PIBL1210E103	4M		126	0.35	5/18/2011	438.796000	1.2000	3:42:21 PM	1.5990			1.6000	1.6000	1.2000	1.2000
TBILL 06.01.11	PIBL0610L090	5M		140	0.38	6/1/2011										
TBILL 06.15.11	PIBL1210F120	5M		154	0.42	6/15/2011										
FXTN 05-63	PIBD0511F638	5M	10.6250	161	0.44	6/22/2011										
TBILL 06.29.11	PIBL1210F139	5M		168	0.46	6/29/2011	9.000000	1.7500	9:13:12 AM	1.7500			1.7500	1.7500	1.7500	1.7500
TBILL 07.13.11*	PIBL1210G147	6M		182	0.50	7/13/2011	100.568675	1.2501	3:43:01 PM	1.3494	1.6000	1.2501	1.3500	1.3500	1.2501	1.2501
FXTN 07-37	PIBD0711G376	7M	12.0000	191	0.52	7/22/2011	30.000000	3.0000	3:46:11 PM	3.0000			3.0000	3.0000	3.0000	3.0000
TEBD 07-37	TEBD0711G376	7M	12.0000	191	0.52	7/22/2011										
TBILL 07.27.11	PIBL1210G156	7M		196	0.54	7/27/2011	840.000000	1.6700	10:18:41 AM	1.6850			1.7000	1.7000	1.6700	1.6700
RTB 03-06	PIID0311G065	7M	8.5000	200	0.55	7/31/2011										
RTE 03-06	TEID0311G065	7M	8.5000	200	0.55	7/31/2011										
TBILL 08.10.11	PIBL1210H164	7M		210	0.58	8/10/2011	4.016000	1.2500	10:25:02 AM	1.5731		1.2750	1.9000	1.9000	1.2500	1.2500
TBILL 08.24.11	PIBL1210H173	8M		224	0.61	8/24/2011						1.3000				
TBILL 09.07.11	PIBL1210I181	8M		238	0.65	9/7/2011	301.000000	2.1000	11:22:28 AM	2.0993		1.4000	1.9000	2.1000	1.9000	2.1000
SPTB 10-01	SPTB1011I016	8M	15.5000	251	0.69	9/20/2011										
SPTE 10-01	TETB1011I016	8M	15.5000	251	0.69	9/20/2011										
TBILL 09.21.11	PIBL1210I190	9M		252	0.69	9/21/2011										
TBILL 10.05.11	PIBL1210J206	9M		266	0.73	10/5/2011	11.900000	2.0500	9:18:17 AM	2.0500			2.0500	2.0500	2.0500	2.0500
FXTN 10-28	PIBD1011J288	9M	16.5000	272	0.75	10/11/2011										
TEBD 10-28	TEBD1011J288	9M	16.5000	272	0.75	10/11/2011										
ZCB 10-02	PIBZ1011J029	9M		279	0.76	10/18/2011										
FXTN 05-64	PIBD0511J642	9M	7.2500	280	0.77	10/19/2011										
TBILL 10.19.11	PIBL1210J215	9M		280	0.77	10/19/2011						1.7000				
TEBD 05-64	TEBD0511J642	9M	7.2500	280	0.77	10/19/2011										
TBILL 11.02.11	PIBL1210K222	10M		294	0.81	11/2/2011	101.000000	1.4000	2:31:25 PM	2.3158		1.8500	2.3000	2.3500	1.4000	1.4000
TBILL 11.16.11	PIBL1210K231	10M		308	0.84	11/16/2011										
TBILL 11.29.11	PIBL1210L249	11M		321	0.88	11/29/2011										
RTB 05-05	PIID0511L054	11M	5.8750	328	0.90	12/6/2011										
RTE 05-05	TEID0511L054	11M	5.8750	328	0.90	12/6/2011										

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FXTN 04-19	PIBD0411L191	11M	5.8750	335	0.92	12/13/2011										
TEBD 04-19	TEBD0411L191	11M	5.8750	335	0.92	12/13/2011										
FXTN 03-18	PIBD0312A182	1Y	5.8750	361	0.99	1/8/2012										
TEBD 03-18	TEBD0312A182	1Y	5.8750	361	0.99	1/8/2012										
TBILL 01.11.12*	PIBL1211A016	1Y		364	1.00	1/11/2012	68.638559	2.3251	3:12:12 PM	2.3848	2.6500	2.3250	2.3000	2.4000	2.3000	2.3251
SPTB 10-02	SPTB1012A021	1.5Y	14.0000	384	1.05	1/31/2012										
FXTN 05-65	PIBD0512B658	1.5Y	5.7500	405	1.11	2/21/2012	640.000000	3.0000	11:02:17 AM	3.0312	3.5000	2.4000	3.1000	3.1000	3.0000	3.0000
TEBD 05-65	TEBD0512B658	1.5Y	5.7500	405	1.11	2/21/2012										
FXTN 10-29	PIBD1012D291	1.5Y	13.0000	469	1.28	4/25/2012										
FXTN 07-39	PIBD0712D395	1.5Y	11.5000	472	1.29	4/28/2012										
TEBD 07-39	TEBD0712D395	1.5Y	11.5000	472	1.29	4/28/2012										
RTB 05-06	PIID0512H067	2Y	7.1250	567	1.55	8/1/2012					3.7500					
RTE 05-06	TEID0512H067	2Y	7.1250	567	1.55	8/1/2012										
FXTN 07-40	PIBD0712H408	2Y	11.3750	584	1.60	8/18/2012										
TEBD 07-40	TEBD0712H408	2Y	11.3750	584	1.60	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		605	1.66	9/8/2012										
RTB 03-07	PIID0312I070	2Y	5.2500	621	1.70	9/24/2012										
FXTN 10-30	PIBD1012J302	2Y	12.1250	644	1.76	10/17/2012										
FXTN 07-41	PIBD0712K413	2Y	10.5000	675	1.85	11/17/2012										
TEBD 07-41	TEBD0712K413	2Y	10.5000	675	1.85	11/17/2012										
FXTN 07-42	PIBD0713A421	2Y	9.0000	724	1.98	1/5/2013										
FXTN 03-19 *	PIBD0313A199	2Y	5.2500	726	1.99	1/7/2013					3.7500					
FXTN 07-43	PIBD0713C438	2.5Y	8.7500	781	2.14	3/3/2013	1,746.811835	3.5500	3:26:19 PM	3.8759	4.2500		4.0000	4.2500	3.5500	3.5500
TEBD 07-43	TEBD0713C438	2.5Y	8.7500	781	2.14	3/3/2013										
FXTN 05-66	PIBD0513C664	2.5Y	6.6250	791	2.17	3/13/2013										
TEBD 05-66	TEBD0513C664	2.5Y	6.6250	791	2.17	3/13/2013										
FXTN 10-31	PIBD1013C316	2.5Y	12.7500	805	2.21	3/27/2013										
TEBD 10-31	TEBD1013C316	2.5Y	12.7500	805	2.21	3/27/2013										
FXTN 10-32	PIBD1013E320	2.5Y	11.7500	854	2.34	5/15/2013										
FXTN 07-44	PIBD0713F446	2.5Y	9.6250	899	2.46	6/29/2013										
TEBD 07-44	TEBD0713F446	2.5Y	9.6250	899	2.46	6/29/2013										
RTB 05-07	PIID0513G075	3Y	9.0000	931	2.55	7/31/2013	13.900000	4.3000	9:19:18 AM	4.3000	4.0500		4.3000	4.3000	4.3000	4.3000
RTE 05-07	TEID0513G075	3Y	9.0000	931	2.55	7/31/2013										
FXTN 10-33	PIBD1013J337	3Y	11.0000	1001	2.74	10/9/2013										
FXTN 07-45 *	PIBD0713K457	3Y	7.1250	1025	2.81	11/2/2013					4.0500					
FXTN 05-67	PIBD0514A673	3.5Y	6.2500	1111	3.04	1/27/2014	0.922000	4.1750	11:08:56 AM	4.1750	4.7500	4.1000	4.1750	4.1750	4.1750	4.1750
TEBD 05-67	TEBD0514A673	3.5Y	6.2500	1111	3.04	1/27/2014										
FXTN 10-34	PIBD1014C341	3.5Y	12.3750	1168	3.20	3/25/2014										
TEBD 10-34	TEBD1014C341	3.5Y	12.3750	1168	3.20	3/25/2014										
FXTN 10-35	PIBD1014G356	4Y	12.7500	1280	3.51	7/15/2014										
TEBD 10-35	TEBD1014G356	4Y	12.7500	1280	3.51	7/15/2014										
RTB 05-08	PIID0514I080	4Y	6.2500	1351	3.70	9/24/2014										
FXTN 07-46	PIBD0714J466	4Y	6.5000	1361	3.73	10/4/2014	70.000000	4.5000	4:12:55 PM	4.5000			4.5000	4.5000	4.5000	4.5000
TEBD 07-46	TEBD0714J466	4Y	6.5000	1361	3.73	10/4/2014										
SPTB 10-03 *	SPTB1014J037	4Y	12.2500	1371	3.76	10/14/2014					4.6500					
FXTN 10-36	PIBD1015B367	4.5Y	12.3750	1504	4.12	2/24/2015										
TEBD 10-36	TEBD1015B367	4.5Y	12.3750	1504	4.12	2/24/2015										
FXTN 05-68	PIBD0515E685	4.5Y	6.3750	1582	4.33	5/13/2015										
FXTN 07-47	PIBD0715E477	4.5Y	8.3750	1591	4.36	5/22/2015										
TEBD 07-47	TEBD0715E477	4.5Y	8.3750	1591	4.36	5/22/2015										
RTB 05-09	PIID0515H097	5Y	5.8750	1680	4.60	8/19/2015	13.801000	5.1500	2:36:46 PM	4.6856			4.6500	5.1500	4.6000	5.1500
FXTN 10-37	PIBD1015H370	5Y	11.8750	1686	4.62	8/25/2015										
TEBD 10-37	TEBD1015H370	5Y	11.8750	1686	4.62	8/25/2015										

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FXTN 05-69	PIBD0515K697	5Y	4.6250	1778	4.87	11/25/2015	100.000000	4.9000	10:13:17 AM	4.9000			4.9000	4.9000	4.9000	4.9000
FXTN 10-38	PIBD1015L384	5Y	10.1250	1798	4.93	12/15/2015										
FXTN 10-39 *	PIBD1016A393	5Y	9.2500	1826	5.00	1/12/2016					5.1000					
TEBD 10-39	TEBD1016A393	5Y	9.2500	1826	5.00	1/12/2016										
FXTN 07-48	PIBD0716A488	5.5Y	7.0000	1841	5.04	1/27/2016	1,100.000000	5.1050	3:30:37 PM	5.1204	5.3750		5.1500	5.1500	5.0500	5.1050
TEBD 07-48	TEBD0716A488	5.5Y	7.0000	1841	5.04	1/27/2016										
FXTN 10-40	PIBD1016C407	5.5Y	7.5000	1904	5.22	3/30/2016										
TEBD 10-40	TEBD1016C407	5.5Y	7.5000	1904	5.22	3/30/2016										
FXTN 10-41	PIBD1016D416	5.5Y	7.0000	1932	5.29	4/27/2016										
FXTN 10-42	PIBD1016I420	6Y	9.1250	2062	5.65	9/4/2016	1,450.000000	5.3000	3:58:54 PM	5.2503	5.6250	5.0000	5.2750	5.3300	5.2000	5.3000
TEBD 10-42	TEBD1016I420	6Y	9.1250	2062	5.65	9/4/2016										
RTB 07-01	PIID0716I018	6Y	7.0000	2082	5.70	9/24/2016	12.638000	5.6000	3:35:12 PM	5.6000			5.6000	5.6000	5.6000	5.6000
FXTN 10-43	PIBD1016K436	6Y	6.2500	2135	5.85	11/16/2016										
FXTN 07-49	PIBD0717C493	6.5Y	7.0000	2270	6.22	3/31/2017	410.000000	5.3500	3:57:37 PM	5.2932			5.2750	5.5000	5.2750	5.3500
FXTN 20-01	PIBD2017D011	6.5Y	14.3750	2294	6.28	4/24/2017										
RTB 07-02	PIID0717H026	7Y	6.6250	2411	6.61	8/19/2017	1,766.000000	5.4500	4:13:01 PM	5.5531			5.5000	5.6500	5.4500	5.4500
FXTN 10-44	PIBD1017H447	7Y	7.7500	2415	6.62	8/23/2017										
TEBD 10-44	TEBD1017H447	7Y	7.7500	2415	6.62	8/23/2017										
FXTN 07-50 *	PIBD0717J502	7Y	5.3750	2481	6.80	10/28/2017					5.5500					
FXTN 10-45	PIBD1018A451	7.5Y	5.8750	2576	7.06	1/31/2018										
TEBD 10-45	TEBD1018A451	7.5Y	5.8750	2576	7.06	1/31/2018										
FXTN 10-47	PIBD1018K478	8Y	8.8750	2869	7.86	11/20/2018										
TEBD 10-47	TEBD1018K478	8Y	8.8750	2869	7.86	11/20/2018										
FXTN 10-48	PIBD1019B485	8.5Y	7.8750	2960	8.11	2/19/2019	885.000000	5.9000	9:10:44 AM	5.9000			5.9000	5.9000	5.9000	5.9000
TEBD 10-48	TEBD1019B485	8.5Y	7.8750	2960	8.11	2/19/2019										
FXTN 10-50	PIBD1020B508	9.5Y	7.7500	3324	9.11	2/18/2020										
RTB 10-01	PIID1020H015	10Y	7.2500	3507	9.61	8/19/2020	0.080000	6.0500	9:20:56 AM	6.0500		5.8750	6.0500	6.0500	6.0500	6.0500
FXTN 10-51	PIBD1020I510	10Y	6.1250	3535	9.68	9/16/2020										
FXTN 10-52 *	PIBD1020L525	10Y	5.8750	3626	9.93	12/16/2020	606.534940	6.0000	3:24:33 PM	5.9992	6.2500	5.8750	6.0950	6.0950	5.8500	6.0000
FXTN 20-02	PIBD2022C021	12Y	15.0000	4079	11.18	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4296	11.77	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4422	12.12	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4422	12.12	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4520	12.38	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4667	12.79	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4891	13.40	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4954	13.57	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	5052	13.84	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5206	14.26	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5395	14.78	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5395	14.78	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5435	14.89	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5435	14.89	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5486	15.03	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5486	15.03	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5808	15.91	12/7/2026	358.000000	7.3250	11:00:18 AM	7.3431			7.3750	7.3750	7.3000	7.3250
FXTN 20-14	PIBD2027I140	17Y	8.6250	6081	16.66	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	6081	16.66	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6536	17.91	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6536	17.91	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7075	19.38	5/27/2030	0.250000	8.0000	11:47:08 AM	8.0000			8.0000	8.0000	8.0000	8.0000
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7137	19.55	7/28/2030					8.2500					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7319	20.05	1/26/2031										

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TEBD 25-03	TEBD2531A032	21Y	11.2500	7319	20.05	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7571	20.74	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7992	21.90	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7992	21.90	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8698	23.83	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	9027	24.73	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	9104	24.94	12/16/2035	719.276200	8.0000	3:55:47 PM	7.9995	8.2500	8.0000	8.0250	8.0500	7.9500	