

GS Board Summary
February 18, 2011

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 02.23.11	PIBL1210B044	<1M		2	0.01	2/23/2011										
TBILL 03.02.11	PIBL0310L140	<1M		9	0.02	3/2/2011	26.071000	2.3000	10:19:29 AM	2.3000			2.3000	2.3000	2.3000	2.3000
FXTN 05-62	PIBD0511C622	<1M	8.5000	10	0.03	3/3/2011	91.885000	3.1250	3:48:11 PM	3.1423		2.7000	3.6000	4.1000	3.1250	3.1250
TEBD 05-62	TEBD0511C622	<1M	8.5000	10	0.03	3/3/2011										
TBILL 03.09.11	PIBL1210C052	<1M		16	0.04	3/9/2011										
TBILL 03.23.11	PIBL1210C061	1M		30	0.08	3/23/2011	0.404592	4.0000	11:09:22 AM	4.0000			4.0000	4.0000	4.0000	4.0000
TBILL 04.06.11*	PIBL1210D079	1M		44	0.12	4/6/2011					3.0000					
TBILL 04.13.11	PIBL0311A015	2M		51	0.14	4/13/2011										
FXTN 07-36	PIBD0711D360	2M	12.0000	53	0.15	4/15/2011										
TEBD 07-36	TEBD0711D360	2M	12.0000	53	0.15	4/15/2011										
TBILL 04.20.11	PIBL1210D088	2M		58	0.16	4/20/2011										
ZCB 07-02	PIBZ0711D021	2M		61	0.17	4/23/2011										
TBILL 05.04.11	PIBL1210E096	2M		72	0.20	5/4/2011	22.504784	1.9500	3:39:57 PM	1.9617			2.1250	2.1250	1.9500	1.9500
TBILL 05.18.11	PIBL1210E103	3M		86	0.24	5/18/2011	37.000000	2.0000	3:40:10 PM	2.0000			2.0000	2.0000	2.0000	2.0000
TBILL 06.01.11*	PIBL0610L090	3M		100	0.27	6/1/2011					3.0000	2.2500				
TBILL 06.15.11	PIBL1210F120	4M		114	0.31	6/15/2011	86.100000	2.2000	4:06:12 PM	2.1641		2.3000	2.3000	2.3000	2.0500	2.2000
FXTN 05-63	PIBD0511F638	4M	10.6250	121	0.33	6/22/2011										
TBILL 06.29.11	PIBL1210F139	4M		128	0.35	6/29/2011										
TBILL 07.13.11	PIBL1210G147	5M		142	0.39	7/13/2011	118.074000	2.1000	3:40:53 PM	2.0409		2.4000	4.0000	4.0000	2.0000	2.1000
FXTN 07-37	PIBD0711G376	5M	12.0000	151	0.41	7/22/2011										
TEBD 07-37	TEBD0711G376	5M	12.0000	151	0.41	7/22/2011										
TBILL 07.27.11	PIBL1210G156	5M		156	0.43	7/27/2011	77.000000	2.1000	3:39:20 PM	2.1000		2.4250	2.1000	2.1000	2.1000	2.1000
RTB 03-06	PIID0311G065	5M	8.5000	160	0.44	7/31/2011	100.000000	2.4000	4:06:11 PM	2.4500		2.7000	2.5000	2.5000	2.4000	2.4000
RTE 03-06	TEID0311G065	5M	8.5000	160	0.44	7/31/2011										
TBILL 08.10.11	PIBL1210H164	5M		170	0.47	8/10/2011	53.000000	2.2000	2:56:10 PM	2.2000			2.2000	2.2000	2.2000	2.2000
TBILL 08.24.11*	PIBL1210H173	6M		184	0.50	8/24/2011	2.724200	2.6000	2:32:06 PM	2.5073	3.0000		2.5000	2.6000	2.5000	2.6000
TBILL 09.07.11	PIBL1210I181	7M		198	0.54	9/7/2011						2.5500				
SPTB 10-01	SPTB1011I016	7M	15.5000	211	0.58	9/20/2011										
SPTB 10-01	TETB1011I016	7M	15.5000	211	0.58	9/20/2011										
TBILL 09.21.11	PIBL1210I190	7M		212	0.58	9/21/2011	400.000000	2.2500	4:07:28 PM	2.3812			2.4750	2.4750	2.2500	2.2500
TBILL 10.05.11	PIBL1210J206	8M		226	0.62	10/5/2011	90.362000	3.1000	2:50:11 PM	2.6324	3.0000	2.6000	2.5000	3.1000	2.5000	3.1000
FXTN 10-28	PIBD1011J288	8M	16.5000	232	0.64	10/11/2011										
TEBD 10-28	TEBD1011J288	8M	16.5000	232	0.64	10/11/2011										
ZCB 10-02	PIBZ1011J029	8M		239	0.65	10/18/2011										
FXTN 05-64	PIBD0511J642	8M	7.2500	240	0.66	10/19/2011										
TBILL 10.19.11	PIBL1210J215	8M		240	0.66	10/19/2011						2.7000				
TEBD 05-64	TEBD0511J642	8M	7.2500	240	0.66	10/19/2011										
TBILL 11.02.11	PIBL1210K222	9M		254	0.70	11/2/2011	2.029900	2.7500	10:26:00 AM	2.7500		2.7500	2.7500	2.7500	2.7500	2.7500
TBILL 11.16.11	PIBL1210K231	9M		268	0.73	11/16/2011						2.8000				
TBILL 11.29.11	PIBL1210L249	9M		281	0.77	11/29/2011	2.275000	2.9000	2:25:13 PM	3.0536		2.9000	3.2500	3.2500	2.9000	2.9000
RTB 05-05	PIID0511L054	10M	5.8750	288	0.79	12/6/2011										
RTE 05-05	TEID0511L054	10M	5.8750	288	0.79	12/6/2011										
FXTN 04-19	PIBD0411L191	10M	5.8750	295	0.81	12/13/2011										
TEBD 04-19	TEBD0411L191	10M	5.8750	295	0.81	12/13/2011										
FXTN 03-18	PIBD0312A182	11M	5.8750	321	0.88	1/8/2012						3.4000				
TEBD 03-18	TEBD0312A182	11M	5.8750	321	0.88	1/8/2012										
TBILL 01.11.12	PIBL1211A016	11M		324	0.89	1/11/2012	0.417000	3.2000	3:51:53 PM	3.2000		3.2000	3.2000	3.2000	3.2000	3.2000
SPTB 10-02	SPTB1012A021	11M	14.0000	344	0.94	1/31/2012										
TBILL 02.08.12*	PIBL1211B033	1Y		352	0.96	2/8/2012					3.6000					

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FXTN 25-02	PIBD2530G029	20Y	12.5000	7097	19.44	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7279	19.94	1/26/2031					8.3500					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7279	19.94	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7531	20.63	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7952	21.79	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7952	21.79	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8658	23.72	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8987	24.62	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	9064	24.83	12/16/2035	2,848.045580	8.1300	4:03:01 PM	8.1146	8.5000	8.1056	8.1150	8.2000	8.0975	8.1300