

GS Board Summary
March 04, 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 03.09.11	PIBL1210C052	<1M		2	0.01	3/9/2011						1.5000				
TBILL 03.23.11	PIBL1210C061	<1M		16	0.04	3/23/2011										
TBILL 04.06.11	PIBL1210D079	1M		30	0.08	4/6/2011						1.1000				
TBILL 04.13.11*	PIBL0311A015	1M		37	0.10	4/13/2011					1.4000	1.1000				
FXTN 07-36	PIBD0711D360	1M	12.0000	39	0.11	4/15/2011										
TEBD 07-36	TEBD0711D360	1M	12.0000	39	0.11	4/15/2011										
TBILL 04.20.11	PIBL1210D088	1M		44	0.12	4/20/2011	30.000000	1.1500	11:08:52 AM	1.1500		1.1000	1.1500	1.1500	1.1500	1.1500
ZCB 07-02	PIBZ0711D021	2M		47	0.13	4/23/2011										
TBILL 05.04.11	PIBL1210E096	2M		58	0.16	5/4/2011						1.1000				
TBILL 05.18.11	PIBL1210E103	2M		72	0.20	5/18/2011										
TBILL 05.25.11	PIBL0311B041	2M		79	0.22	5/25/2011	22.033000	1.5000	11:28:29 AM	1.5000		1.1000	1.5000	1.5000	1.5000	1.5000
TBILL 06.01.11	PIBL0610L090	3M		86	0.24	6/1/2011	100.000000	1.4000	9:54:13 AM	1.4000		1.1000	1.4000	1.4000	1.4000	1.4000
TBILL 06.15.11*	PIBL1210F120	3M		100	0.27	6/15/2011	0.555000	2.2500	10:22:20 AM	2.2500	1.4500	1.1000	2.2500	2.2500	2.2500	2.2500
FXTN 05-63	PIBD0511F638	4M	10.6250	107	0.29	6/22/2011										
TBILL 06.29.11	PIBL1210F139	4M		114	0.31	6/29/2011						1.1250				
TBILL 07.13.11	PIBL1210G147	4M		128	0.35	7/13/2011						1.1500				
FXTN 07-37	PIBD0711G376	5M	12.0000	137	0.38	7/22/2011										
TEBD 07-37	TEBD0711G376	5M	12.0000	137	0.38	7/22/2011										
TBILL 07.27.11	PIBL1210G156	5M		142	0.39	7/27/2011	50.000000	1.7500	11:21:14 AM	1.7500		1.2000	1.7500	1.7500	1.7500	1.7500
RTB 03-06	PIID0311G065	5M	8.5000	146	0.40	7/31/2011						2.7500				
RTE 03-06	TEID0311G065	5M	8.5000	146	0.40	7/31/2011										
TBILL 08.10.11	PIBL1210H164	5M		156	0.43	8/10/2011	42.166000	1.9000	11:31:42 AM	1.9000			1.9000	1.9000	1.9000	1.9000
TBILL 08.24.11	PIBL1210H173	5M		170	0.47	8/24/2011	50.000000	2.0000	11:31:44 AM	2.0000			2.0000	2.0000	2.0000	2.0000
TBILL 09.07.11*	PIBL1210I181	6M		184	0.50	9/7/2011	100.000000	1.7500	4:09:26 PM	1.7500	2.1500	1.3000	1.7500	1.7500	1.7500	1.7500
SPTB 10-01	SPTB1011I016	7M	15.5000	197	0.54	9/20/2011										
SPTB 10-01	TETB1011I016	7M	15.5000	197	0.54	9/20/2011										
TBILL 09.21.11	PIBL1210I190	7M		198	0.54	9/21/2011						1.8000				
TBILL 10.05.11	PIBL1210J206	7M		212	0.58	10/5/2011										
FXTN 10-28	PIBD1011J288	7M	16.5000	218	0.60	10/11/2011										
TEBD 10-28	TEBD1011J288	7M	16.5000	218	0.60	10/11/2011										
ZCB 10-02	PIBZ1011J029	8M		225	0.62	10/18/2011										
FXTN 05-64	PIBD0511J642	8M	7.2500	226	0.62	10/19/2011										
TBILL 10.19.11	PIBL1210J215	8M		226	0.62	10/19/2011						1.5000				
TEBD 05-64	TEBD0511J642	8M	7.2500	226	0.62	10/19/2011										
TBILL 11.02.11	PIBL1210K222	8M		240	0.66	11/2/2011										
TBILL 11.16.11	PIBL1210K231	9M		254	0.70	11/16/2011	283.000000	2.4000	3:44:28 PM	2.4000		1.9000	2.4000	2.4000	2.4000	2.4000
TBILL 11.29.11	PIBL1210L249	9M		267	0.73	11/29/2011						1.7500				
RTB 05-05	PIID0511L054	9M	5.8750	274	0.75	12/6/2011										
RTE 05-05	TEID0511L054	9M	5.8750	274	0.75	12/6/2011										
FXTN 04-19	PIBD0411L191	9M	5.8750	281	0.77	12/13/2011										
TEBD 04-19	TEBD0411L191	9M	5.8750	281	0.77	12/13/2011										
FXTN 03-18	PIBD0312A182	10M	5.8750	307	0.84	1/8/2012						3.0000				
TEBD 03-18	TEBD0312A182	10M	5.8750	307	0.84	1/8/2012										
TBILL 01.11.12	PIBL1211A016	10M		310	0.85	1/11/2012						2.0000				
SPTB 10-02	SPTB1012A021	11M	14.0000	330	0.90	1/31/2012										
TBILL 02.08.12	PIBL1211B033	11M		338	0.93	2/8/2012										
FXTN 05-65	PIBD0512B658	1Y	5.7500	351	0.96	2/21/2012	1.612000	3.5000	2:39:38 PM	3.5000		3.5000	3.5000	3.5000	3.5000	3.5000
TEBD 05-65	TEBD0512B658	1Y	5.7500	351	0.96	2/21/2012										
TBILL 02.22.12*	PIBL1211B042	1Y		352	0.96	2/22/2012					3.1000	2.2500				

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FXTN 25-02	PIBD2530G029	20Y	12.5000	7083	19.41	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7265	19.90	1/26/2031					8.3500					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7265	19.90	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7517	20.59	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7938	21.75	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7938	21.75	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8644	23.68	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8973	24.58	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	9050	24.79	12/16/2035	127.703000	8.1111	3:39:30 PM	8.1165	8.1150	8.1125	8.1101	8.2000	8.1100	8.1111