

GS Board Summary
March 07, 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		1		3/9/2011						2.0000				
TBILL 03.23.11	PIBL1210C061	<1M		15	0.04	3/23/2011										
TBILL 04.06.11	PIBL1210D079	1M		29	0.08	4/6/2011	2,348.030000	1.0500	3:12:08 PM	1.1192		1.5000	1.1500	1.1500	1.0500	1.0500
TBILL 04.13.11*	PIBL0311A015	1M		36	0.10	4/13/2011					1.2500	1.3750				
FXTN 07-36	PIBD0711D360	1M	12.0000	38	0.10	4/15/2011										
TEBD 07-36	TEBD0711D360	1M	12.0000	38	0.10	4/15/2011										
TBILL 04.20.11	PIBL1210D088	1M		43	0.12	4/20/2011	0.559700	4.0000	11:46:11 AM	4.0000		1.3750	4.0000	4.0000	4.0000	4.0000
ZCB 07-02	PIBZ0711D021	2M		46	0.13	4/23/2011										
TBILL 05.04.11	PIBL1210E096	2M		57	0.16	5/4/2011						1.3750				
TBILL 05.18.11	PIBL1210E103	2M		71	0.19	5/18/2011										
TBILL 05.25.11	PIBL0311B041	2M		78	0.21	5/25/2011						1.2000				
TBILL 06.01.11	PIBL0610L090	3M		85	0.23	6/1/2011	363.316000	1.2000	11:01:15 AM	1.1794		1.2000	1.1750	1.2000	1.1750	1.2000
TBILL 06.15.11*	PIBL1210F120	3M		99	0.27	6/15/2011					1.2500					
FXTN 05-63	PIBD0511F638	4M	10.6250	106	0.29	6/22/2011										
TBILL 06.29.11	PIBL1210F139	4M		113	0.31	6/29/2011						1.2250				
TBILL 07.13.11	PIBL1210G147	4M		127	0.35	7/13/2011						1.2500				
FXTN 07-37	PIBD0711G376	5M	12.0000	136	0.37	7/22/2011										
TEBD 07-37	TEBD0711G376	5M	12.0000	136	0.37	7/22/2011										
TBILL 07.27.11	PIBL1210G156	5M		141	0.39	7/27/2011	100.000000	1.5000	9:43:01 AM	1.5000			1.5000	1.5000	1.5000	1.5000
RTB 03-06	PIID0311G065	5M	8.5000	145	0.40	7/31/2011	1.300000	3.1250	10:24:43 AM	3.1250		2.7500	3.1250	3.1250	3.1250	3.1250
RTE 03-06	TEID0311G065	5M	8.5000	145	0.40	7/31/2011										
TBILL 08.10.11	PIBL1210H164	5M		155	0.42	8/10/2011										
TBILL 08.24.11	PIBL1210H173	5M		169	0.46	8/24/2011										
TBILL 09.07.11*	PIBL1210I181	6M		183	0.50	9/7/2011	100.000000	1.7750	11:07:10 AM	1.6875	1.7910	1.5000	1.6000	1.7750	1.6000	1.7750
SPTB 10-01	SPTB1011I016	7M	15.5000	196	0.54	9/20/2011										
SPTB 10-01	TETB1011I016	7M	15.5000	196	0.54	9/20/2011										
TBILL 09.21.11	PIBL1210I190	7M		197	0.54	9/21/2011	53.916000	1.7000	11:31:15 AM	1.7000			1.7000	1.7000	1.7000	1.7000
TBILL 10.05.11	PIBL1210J206	7M		211	0.58	10/5/2011										
FXTN 10-28	PIBD1011J288	7M	16.5000	217	0.59	10/11/2011										
TEBD 10-28	TEBD1011J288	7M	16.5000	217	0.59	10/11/2011										
ZCB 10-02	PIBZ1011J029	8M		224	0.61	10/18/2011										
FXTN 05-64	PIBD0511J642	8M	7.2500	225	0.62	10/19/2011										
TBILL 10.19.11	PIBL1210J215	8M		225	0.62	10/19/2011	1.398000	2.1250	2:04:11 PM	2.1250		1.8500	2.1250	2.1250	2.1250	2.1250
TEBD 05-64	TEBD0511J642	8M	7.2500	225	0.62	10/19/2011										
TBILL 11.02.11	PIBL1210K222	8M		239	0.65	11/2/2011										
TBILL 11.16.11	PIBL1210K231	9M		253	0.69	11/16/2011						2.2500				
TBILL 11.29.11	PIBL1210L249	9M		266	0.73	11/29/2011						2.3000				
RTB 05-05	PIID0511L054	9M	5.8750	273	0.75	12/6/2011										
RTE 05-05	TEID0511L054	9M	5.8750	273	0.75	12/6/2011										
FXTN 04-19	PIBD0411L191	9M	5.8750	280	0.77	12/13/2011										
TEBD 04-19	TEBD0411L191	9M	5.8750	280	0.77	12/13/2011										
FXTN 03-18	PIBD0312A182	10M	5.8750	306	0.84	1/8/2012						3.0000				
TEBD 03-18	TEBD0312A182	10M	5.8750	306	0.84	1/8/2012										
TBILL 01.11.12	PIBL1211A016	10M		309	0.85	1/11/2012	0.200000	2.3750	11:59:19 AM	2.3750		2.3750	2.3750	2.3750	2.3750	2.3750
SPTB 10-02	SPTB1012A021	11M	14.0000	329	0.90	1/31/2012										
TBILL 02.08.12	PIBL1211B033	11M		337	0.92	2/8/2012										
FXTN 05-65	PIBD0512B658	1Y	5.7500	350	0.96	2/21/2012	0.683000	3.0000	12:19:12 PM	3.0000		3.5000	3.0000	3.0000	3.0000	3.0000
TEBD 05-65	TEBD0512B658	1Y	5.7500	350	0.96	2/21/2012										
TBILL 02.22.12*	PIBL1211B042	1Y		351	0.96	2/22/2012					3.0000	2.7000				

GS Board Summary
March 07, 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
FXTN 25-02	PIBD2530G029	20Y	12.5000	7082	19.40	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7264	19.90	1/26/2031					8.3500					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7264	19.90	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7516	20.59	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7937	21.75	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7937	21.75	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8643	23.68	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8972	24.58	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	9049	24.79	12/16/2035	155.349700	8.1060	2:57:24 PM	8.1156	8.2500	8.1060	8.1200	8.1200	8.1000	8.1060