

GS Board Summary  
March 23, 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 04.06.11	PIBL1210D079	<1M		13	0.04	4/6/2011	0.052696	0.7500	9:28:04 AM	0.7500			0.7500	0.7500	0.7500	0.7500
TBILL 04.13.11	PIBL0311A015	<1M		20	0.05	4/13/2011										
FXTN 07-36	PIBD0711D360	<1M	12.0000	22	0.06	4/15/2011										
TEBD 07-36	TEBD0711D360	<1M	12.0000	22	0.06	4/15/2011										
TBILL 04.20.11	PIBL1210D088	1M		27	0.07	4/20/2011	37.927000	1.0000	12:06:55 PM	1.3321			1.4250	1.4250	1.0000	1.0000
ZCB 07-02	PIBZ0711D021	1M		30	0.08	4/23/2011										
TBILL 05.04.11*	PIBL1210E096	1M		41	0.11	5/4/2011	2.524000	1.0000	3:49:47 PM	1.0000	1.3650	0.8750	1.0000	1.0000	1.0000	1.0000
TBILL 05.18.11	PIBL1210E103	2M		55	0.15	5/18/2011										
TBILL 05.25.11	PIBL0311B041	2M		62	0.17	5/25/2011						0.8750				
TBILL 06.01.11	PIBL0610L090	2M		69	0.19	6/1/2011						0.8750				
TBILL 06.08.11	PIBL0311C059	2M		76	0.21	6/8/2011						0.9250				
TBILL 06.15.11	PIBL1210F120	3M		83	0.23	6/15/2011	2.727000	1.0000	2:27:55 PM	0.9450			0.9000	1.0000	0.9000	1.0000
FXTN 05-63	PIBD0511F638	3M	10.6250	90	0.25	6/22/2011										
TBILL 06.22.11*	PIBL0311C068	3M		90	0.25	6/22/2011	980.870185	1.0000	2:35:07 PM	1.0182	1.3000	1.0000	1.0000	1.0250	1.0000	1.0000
TBILL 06.29.11	PIBL1210F139	3M		97	0.27	6/29/2011						0.9500				
TBILL 07.13.11	PIBL1210G147	4M		111	0.30	7/13/2011	21.596244	1.1250	3:53:48 PM	1.1250			1.1250	1.1250	1.1250	1.1250
FXTN 07-37	PIBD0711G376	4M	12.0000	120	0.33	7/22/2011	53.800000	4.0000	4:03:00 PM	4.0000			4.0000	4.0000	4.0000	4.0000
TEBD 07-37	TEBD0711G376	4M	12.0000	120	0.33	7/22/2011										
TBILL 07.27.11	PIBL1210G156	4M		125	0.34	7/27/2011	1.376000	1.1000	2:58:23 PM	1.1000		1.0000	1.1000	1.1000	1.1000	1.1000
RTB 03-06	PIID0311G065	5M	8.5000	129	0.35	7/31/2011	24.650983	1.0000	11:17:17 AM	2.0945		1.4000	2.4000	2.4000	1.0000	1.0000
RTE 03-06	TEID0311G065	5M	8.5000	129	0.35	7/31/2011										
TBILL 08.10.11	PIBL1210H164	5M		139	0.38	8/10/2011	6.661000	1.1000	11:09:37 AM	1.1000			1.1000	1.1000	1.1000	1.1000
TBILL 08.24.11	PIBL1210H173	5M		153	0.42	8/24/2011	0.386875	1.1000	10:56:48 AM	1.1000		1.1500	1.1000	1.1000	1.1000	1.1000
TBILL 09.07.11	PIBL1210I181	5M		167	0.46	9/7/2011	67.233783	1.3500	11:43:32 AM	1.3693			1.4000	1.4000	1.3500	1.3500
SPTB 10-01	SPTB1011I016	6M	15.5000	180	0.49	9/20/2011						1.5000				
SPTB 10-01	TETB1011I016	6M	15.5000	180	0.49	9/20/2011										
TBILL 09.21.11*	PIBL1210I190	6M		181	0.50	9/21/2011	516.612399	1.3001	3:39:41 PM	1.3725	1.4950	1.3001	1.3750	1.3750	1.2500	1.3001
TBILL 10.05.11	PIBL1210J206	7M		195	0.53	10/5/2011										
FXTN 10-28	PIBD1011J288	7M	16.5000	201	0.55	10/11/2011	130.000000	4.0500	4:04:43 PM	4.0500			4.0500	4.0500	4.0500	4.0500
TEBD 10-28	TEBD1011J288	7M	16.5000	201	0.55	10/11/2011										
ZCB 10-02	PIBZ1011J029	7M		208	0.57	10/18/2011										
FXTN 05-64	PIBD0511J642	7M	7.2500	209	0.57	10/19/2011										
TBILL 10.19.11	PIBL1210J215	7M		209	0.57	10/19/2011	4.725000	1.7500	2:19:07 PM	1.7500		1.7500	1.7500	1.7500	1.7500	1.7500
TEBD 05-64	TEBD0511J642	7M	7.2500	209	0.57	10/19/2011										
TBILL 11.02.11	PIBL1210K222	8M		223	0.61	11/2/2011										
TBILL 11.16.11	PIBL1210K231	8M		237	0.65	11/16/2011						2.0000				
TBILL 11.29.11	PIBL1210L249	8M		250	0.68	11/29/2011						2.0000				
RTB 05-05	PIID0511L054	9M	5.8750	257	0.70	12/6/2011										
RTE 05-05	TEID0511L054	9M	5.8750	257	0.70	12/6/2011										
FXTN 04-19	PIBD0411L191	9M	5.8750	264	0.72	12/13/2011										
TEBD 04-19	TEBD0411L191	9M	5.8750	264	0.72	12/13/2011										
FXTN 03-18	PIBD0312A182	10M	5.8750	290	0.79	1/8/2012										
TEBD 03-18	TEBD0312A182	10M	5.8750	290	0.79	1/8/2012										
TBILL 01.11.12	PIBL1211A016	10M		293	0.80	1/11/2012						2.2000				
SPTB 10-02	SPTB1012A021	11M	14.0000	313	0.86	1/31/2012	31.991000	4.5000	4:01:14 PM	4.5000			4.5000	4.5000	4.5000	4.5000
TBILL 02.08.12	PIBL1211B033	11M		321	0.88	2/8/2012										
FXTN 05-65	PIBD0512B658	11M	5.7500	334	0.92	2/21/2012	301.000000	2.8000	3:42:44 PM	2.8177			3.1200	3.1200	2.8000	2.8000
TEBD 05-65	TEBD0512B658	11M	5.7500	334	0.92	2/21/2012										
TBILL 02.22.12	PIBL1211B042	11M		335	0.92	2/22/2012						2.5000				





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TEBD 20-15	TEBD2028L151	18Y	9.5000	6465	17.71	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7004	19.19	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	7066	19.36	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7248	19.86	1/26/2031					8.1500					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7248	19.86	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7500	20.55	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7921	21.70	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7921	21.70	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8627	23.64	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8956	24.54	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	9033	24.75	12/16/2035	723.138200	8.0750	3:54:31 PM	8.0749	8.0795	8.0011	8.0800	8.1100	8.0000	8.0750