

GS Board Summary
March 24, 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
TEBD 20-15	TEBD2028L151	18Y	9.5000	6464	17.71	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7003	19.19	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	7065	19.36	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7247	19.85	1/26/2031	200.000000	7.9900	8:54:59 AM	7.9900	8.1500		7.9900	7.9900	7.9900	7.9900
TEBD 25-03	TEBD2531A032	20Y	11.2500	7247	19.85	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7499	20.55	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7920	21.70	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7920	21.70	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8626	23.63	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8955	24.53	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	9032	24.75	12/16/2035	196.863000	8.0500	3:41:54 PM	8.0464	8.1000	8.0028	8.0500	8.0600	8.0000	8.0500