

GS Board Summary
April 29, 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 05.04.11 | PIBL1210E096 | <1M | | 2 | 0.01 | 5/4/2011 | | | | | | | | | | |
| TBILL 05.18.11 | PIBL1210E103 | <1M | | 16 | 0.04 | 5/18/2011 | | | | | | | | | | |
| TBILL 05.25.11 | PIBL0311B041 | <1M | | 23 | 0.06 | 5/25/2011 | | | | | | | | | | |
| TBILL 06.01.11 | PIBL0610L090 | 1M | | 30 | 0.08 | 6/1/2011 | | | | | | 0.6000 | | | | |
| TBILL 06.08.11* | PIBL0311C059 | 1M | | 37 | 0.10 | 6/8/2011 | | | | | 1.0050 | | | | | |
| TBILL 06.15.11 | PIBL1210F120 | 1M | | 44 | 0.12 | 6/15/2011 | | | | | | 0.6000 | | | | |
| FXTN 05-63 | PIBD0511F638 | 2M | 10.6250 | 51 | 0.14 | 6/22/2011 | | | | | | | | | | |
| TBILL 06.22.11 | PIBL0311C068 | 2M | | 51 | 0.14 | 6/22/2011 | 5.199000 | 0.6000 | 10:41:36 AM | 0.6000 | | | 0.6000 | 0.6000 | 0.6000 | 0.6000 |
| TBILL 06.29.11 | PIBL1210F139 | 2M | | 58 | 0.16 | 6/29/2011 | | | | | | 0.6000 | | | | |
| TBILL 07.06.11 | PIBL0311D076 | 2M | | 65 | 0.18 | 7/6/2011 | 17.006000 | 0.6500 | 10:15:38 AM | 0.6500 | | 0.6500 | 0.6500 | 0.6500 | 0.6500 | 0.6500 |
| TBILL 07.13.11 | PIBL1210G147 | 2M | | 72 | 0.20 | 7/13/2011 | | | | | | 0.6000 | | | | |
| TBILL 07.20.11 | PIBL0311D085 | 2M | | 79 | 0.22 | 7/20/2011 | | | | | | | | | | |
| FXTN 07-37 | PIBD0711G376 | 2M | 12.0000 | 81 | 0.22 | 7/22/2011 | | | | | | | | | | |
| TEBD 07-37 | TEBD0711G376 | 2M | 12.0000 | 81 | 0.22 | 7/22/2011 | | | | | | | | | | |
| TBILL 07.27.11* | PIBL1210G156 | 3M | | 86 | 0.24 | 7/27/2011 | | | | | 0.6000 | 0.6550 | | | | |
| RTB 03-06 | PIID0311G065 | 3M | 8.5000 | 90 | 0.25 | 7/31/2011 | 7.500000 | 1.2500 | 2:37:21 PM | 0.7731 | | | 0.6000 | 1.2500 | 0.6000 | 1.2500 |
| RTE 03-06 | TEID0311G065 | 3M | 8.5000 | 90 | 0.25 | 7/31/2011 | | | | | | | | | | |
| TBILL 08.10.11 | PIBL1210H164 | 3M | | 100 | 0.27 | 8/10/2011 | | | | | | 0.6000 | | | | |
| TBILL 08.24.11 | PIBL1210H173 | 4M | | 114 | 0.31 | 8/24/2011 | | | | | | 0.6250 | | | | |
| TBILL 09.07.11 | PIBL1210I181 | 4M | | 128 | 0.35 | 9/7/2011 | | | | | | 0.7150 | | | | |
| SPTB 10-01 | SPTB1011I016 | 5M | 15.5000 | 141 | 0.39 | 9/20/2011 | | | | | | | | | | |
| SPTB 10-01 | TETB1011I016 | 5M | 15.5000 | 141 | 0.39 | 9/20/2011 | | | | | | | | | | |
| TBILL 09.21.11 | PIBL1210I190 | 5M | | 142 | 0.39 | 9/21/2011 | 728.000000 | 0.9500 | 2:04:11 PM | 0.9500 | | 0.7825 | 0.9500 | 0.9500 | 0.9500 | 0.9500 |
| TBILL 10.05.11 | PIBL1210J206 | 5M | | 156 | 0.43 | 10/5/2011 | | | | | | 0.7500 | | | | |
| FXTN 10-28 | PIBD1011J288 | 5M | 16.5000 | 162 | 0.44 | 10/11/2011 | | | | | | | | | | |
| TEBD 10-28 | TEBD1011J288 | 5M | 16.5000 | 162 | 0.44 | 10/11/2011 | | | | | | | | | | |
| ZCB 10-02 | PIBZ1011J029 | 5M | | 169 | 0.46 | 10/18/2011 | | | | | | | | | | |
| FXTN 05-64 | PIBD0511J642 | 5M | 7.2500 | 170 | 0.47 | 10/19/2011 | | | | | | | | | | |
| TBILL 10.19.11 | PIBL1210J215 | 5M | | 170 | 0.47 | 10/19/2011 | | | | | | 0.9150 | | | | |
| TEBD 05-64 | TEBD0511J642 | 5M | 7.2500 | 170 | 0.47 | 10/19/2011 | | | | | | | | | | |
| TBILL 11.02.11* | PIBL1210K222 | 6M | | 184 | 0.50 | 11/2/2011 | | | | | 0.8950 | 0.8250 | | | | |
| TBILL 11.16.11 | PIBL1210K231 | 7M | | 198 | 0.54 | 11/16/2011 | | | | | | 0.9000 | | | | |
| TBILL 11.29.11 | PIBL1210L249 | 7M | | 211 | 0.58 | 11/29/2011 | | | | | | 1.0150 | | | | |
| RTB 05-05 | PIID0511L054 | 7M | 5.8750 | 218 | 0.60 | 12/6/2011 | | | | | | | | | | |
| RTE 05-05 | TEID0511L054 | 7M | 5.8750 | 218 | 0.60 | 12/6/2011 | | | | | | | | | | |
| FXTN 04-19 | PIBD0411L191 | 8M | 5.8750 | 225 | 0.62 | 12/13/2011 | | | | | | 0.9000 | | | | |
| TEBD 04-19 | TEBD0411L191 | 8M | 5.8750 | 225 | 0.62 | 12/13/2011 | | | | | | | | | | |
| FXTN 03-18 | PIBD0312A182 | 8M | 5.8750 | 251 | 0.69 | 1/8/2012 | | | | | | | | | | |
| TEBD 03-18 | TEBD0312A182 | 8M | 5.8750 | 251 | 0.69 | 1/8/2012 | | | | | | | | | | |
| TBILL 01.11.12 | PIBL1211A016 | 9M | | 254 | 0.70 | 1/11/2012 | | | | | | 1.2500 | | | | |
| SPTB 10-02 | SPTB1012A021 | 9M | 14.0000 | 274 | 0.75 | 1/31/2012 | | | | | | | | | | |
| TBILL 02.08.12 | PIBL1211B033 | 9M | | 282 | 0.77 | 2/8/2012 | | | | | | | | | | |
| FXTN 05-65 | PIBD0512B658 | 10M | 5.7500 | 295 | 0.81 | 2/21/2012 | 3.544000 | 2.0000 | 2:52:42 PM | 2.0000 | | | 2.0000 | 2.0000 | 2.0000 | 2.0000 |
| TEBD 05-65 | TEBD0512B658 | 10M | 5.7500 | 295 | 0.81 | 2/21/2012 | | | | | | | | | | |
| TBILL 02.22.12 | PIBL1211B042 | 10M | | 296 | 0.81 | 2/22/2012 | | | | | | 1.3750 | | | | |
| TBILL 03.07.12 | PIBL1211C050 | 10M | | 310 | 0.85 | 3/7/2012 | | | | | | 1.5000 | | | | |
| TBILL 03.21.12 | PIBL1211C069 | 11M | | 324 | 0.89 | 3/21/2012 | | | | | | 1.6250 | | | | |
| TBILL 04.04.12 | PIBL1211D077 | 11M | | 338 | 0.93 | 4/4/2012 | | | | | | 1.9450 | | | | |
| TBILL 04.18.12* | PIBL1211D086 | 1Y | | 352 | 0.96 | 4/18/2012 | 51.412364 | 1.9425 | 3:06:48 PM | 1.9449 | 1.9650 | 1.9401 | 1.9450 | 1.9450 | 1.9425 | 1.9425 |
| FXTN 10-29 | PIBD1012D291 | 1Y | 13.0000 | 359 | 0.98 | 4/25/2012 | | | | | | | | | | |
| FXTN 07-39 | PIBD0712D395 | 1Y | 11.5000 | 362 | 0.99 | 4/28/2012 | 250.600000 | 2.1250 | 4:05:35 PM | 2.1848 | | 2.0000 | 2.2000 | 2.2000 | 2.1250 | 2.1250 |
| TEBD 07-39 | TEBD0712D395 | 1Y | 11.5000 | 362 | 0.99 | 4/28/2012 | | | | | | | | | | |
| RTB 05-06 | PIID0512H067 | 1.5Y | 7.1250 | 457 | 1.25 | 8/1/2012 | | | | | | 2.5000 | | | | |

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|-----------------|--------------|-------|---------|------|-------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| RTB 07-01 | PIID0716I018 | 5.5Y | 7.0000 | 1972 | 5.40 | 9/24/2016 | 202.000000 | 5.0000 | 11:41:08 AM | 5.3044 | | 5.0000 | 5.3000 | 5.3150 | 5.0000 | 5.0000 |
| FXTN 10-43 | PIBD1016K436 | 6Y | 6.2500 | 2025 | 5.55 | 11/16/2016 | | | | | | | | | | |
| FXTN 07-49 | PIBD0717C493 | 6Y | 7.0000 | 2160 | 5.92 | 3/31/2017 | 1,820.000000 | 5.1950 | 3:58:18 PM | 5.2522 | | | 5.3250 | 5.3250 | 5.1950 | 5.1950 |
| FXTN 20-01 | PIBD2017D011 | 6Y | 14.3750 | 2184 | 5.98 | 4/24/2017 | | | | | | 5.1500 | | | | |
| RTB 07-02 | PIID0717H026 | 6.5Y | 6.6250 | 2301 | 6.30 | 8/19/2017 | 220.000000 | 5.3750 | 3:59:08 PM | 5.3977 | | | 5.4000 | 5.4000 | 5.3750 | 5.3750 |
| FXTN 10-44 | PIBD1017H447 | 6.5Y | 7.7500 | 2305 | 6.32 | 8/23/2017 | 25.000000 | 5.7000 | 11:31:21 AM | 5.7000 | | | 5.7000 | 5.7000 | 5.7000 | 5.7000 |
| TEBD 10-44 | TEBD1017H447 | 6.5Y | 7.7500 | 2305 | 6.32 | 8/23/2017 | | | | | | | | | | |
| FXTN 07-50 | PIBD0717J502 | 6.5Y | 5.3750 | 2371 | 6.50 | 10/28/2017 | | | | | | | | | | |
| FXTN 10-45 * | PIBD1018A451 | 7Y | 5.8750 | 2466 | 6.76 | 1/31/2018 | 300.000000 | 5.6950 | 8:48:54 AM | 5.6967 | 5.7500 | 5.2500 | 5.7000 | 5.7000 | 5.6950 | 5.6950 |
| TEBD 10-45 | TEBD1018A451 | 7Y | 5.8750 | 2466 | 6.76 | 1/31/2018 | | | | | | | | | | |
| FXTN 10-47 | PIBD1018K478 | 8Y | 8.8750 | 2759 | 7.56 | 11/20/2018 | | | | | | | | | | |
| TEBD 10-47 | TEBD1018K478 | 8Y | 8.8750 | 2759 | 7.56 | 11/20/2018 | | | | | | | | | | |
| FXTN 10-48 | PIBD1019B485 | 8Y | 7.8750 | 2850 | 7.81 | 2/19/2019 | 640.000000 | 5.8500 | 3:02:52 PM | 5.8860 | | | 5.9500 | 5.9500 | 5.8500 | 5.8500 |
| TEBD 10-48 | TEBD1019B485 | 8Y | 7.8750 | 2850 | 7.81 | 2/19/2019 | | | | | | | | | | |
| FXTN 10-50 | PIBD1020B508 | 9Y | 7.7500 | 3214 | 8.81 | 2/18/2020 | | | | | | | | | | |
| RTB 10-01 | PIID1020H015 | 9.5Y | 7.2500 | 3397 | 9.31 | 8/19/2020 | 117.683000 | 6.0800 | 3:58:46 PM | 6.0972 | | | 6.1250 | 6.1250 | 6.0800 | 6.0800 |
| FXTN 10-51 | PIBD1020I510 | 9.5Y | 6.1250 | 3425 | 9.38 | 9/16/2020 | | | | | | | | | | |
| FXTN 10-52 | PIBD1020L525 | 10Y | 5.8750 | 3516 | 9.63 | 12/16/2020 | 275.730000 | 6.0375 | 3:58:29 PM | 6.0723 | 6.2500 | | 6.0500 | 6.2000 | 6.0375 | 6.0375 |
| RTB 10-02 | PIID1021C027 | 10Y | 7.3750 | 3593 | 9.84 | 3/3/2021 | 2,908.800000 | 6.0500 | 4:10:52 PM | 6.1421 | 6.2500 | 6.1500 | 6.2150 | 6.2500 | 6.0500 | 6.0500 |
| FXTN 10-53 * | PIBD1021D531 | 10Y | 6.5000 | 3649 | 10.00 | 4/28/2021 | 300.000000 | 6.1500 | 3:53:49 PM | 6.1950 | 6.3000 | 6.1000 | 6.2100 | 6.2100 | 6.1500 | 6.1500 |
| FXTN 20-02 | PIBD2022C021 | 11Y | 15.0000 | 3969 | 10.87 | 3/14/2022 | | | | | | | | | | |
| FXTN 20-03 | PIBD2022J033 | 12Y | 12.7500 | 4186 | 11.47 | 10/17/2022 | | | | | | | | | | |
| FXTN 20-04 | PIBD2023B048 | 12Y | 13.0000 | 4312 | 11.81 | 2/20/2023 | | | | | | | | | | |
| TEBD 20-04 | TEBD2023B048 | 12Y | 13.0000 | 4312 | 11.81 | 2/20/2023 | | | | | | | | | | |
| FXTN 20-05 | PIBD2023E054 | 13Y | 11.8750 | 4410 | 12.08 | 5/29/2023 | | | | | | | | | | |
| FXTN 20-06 | PIBD2023J068 | 13Y | 11.3750 | 4557 | 12.48 | 10/23/2023 | | | | | | | | | | |
| FXTN 20-07 | PIBD2024F075 | 14Y | 12.3750 | 4781 | 13.10 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 14Y | 12.8750 | 4844 | 13.27 | 8/5/2024 | | | | | | | | | | |
| FXTN 20-09 | PIBD2024K091 | 14Y | 13.7500 | 4942 | 13.54 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 14Y | 12.1250 | 5096 | 13.96 | 4/14/2025 | | | | | | | | | | |
| FXTN 20-11 | PIBD2025J116 | 15Y | 12.1250 | 5285 | 14.48 | 10/20/2025 | | | | | | | | | | |
| TEBD 20-11 | TEBD2025J116 | 15Y | 12.1250 | 5285 | 14.48 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 15Y | 18.2500 | 5325 | 14.59 | 11/29/2025 | | | | | | | | | | |
| TEBD 25-01 | TEBD2525K015 | 15Y | 18.2500 | 5325 | 14.59 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 15Y | 10.2500 | 5376 | 14.73 | 1/19/2026 | | | | | | | | | | |
| TEBD 20-12 | TEBD2026A122 | 15Y | 10.2500 | 5376 | 14.73 | 1/19/2026 | | | | | | | | | | |
| FXTN 20-13 | PIBD2026L139 | 16Y | 8.0000 | 5698 | 15.61 | 12/7/2026 | 50.000000 | 7.3000 | 11:44:13 AM | 7.3000 | | 7.2500 | 7.3000 | 7.3000 | 7.3000 | 7.3000 |
| FXTN 20-14 | PIBD2027I140 | 17Y | 8.6250 | 5971 | 16.36 | 9/6/2027 | | | | | | | | | | |
| TEBD 20-14 | TEBD2027I140 | 17Y | 8.6250 | 5971 | 16.36 | 9/6/2027 | | | | | | | | | | |
| FXTN 20-15 | PIBD2028L151 | 18Y | 9.5000 | 6426 | 17.61 | 12/4/2028 | | | | | | 7.0000 | | | | |
| TEBD 20-15 | TEBD2028L151 | 18Y | 9.5000 | 6426 | 17.61 | 12/4/2028 | | | | | | | | | | |
| FXTN 20-16 | PIBD2030E166 | 20Y | 8.7500 | 6965 | 19.08 | 5/27/2030 | | | | | 7.9500 | | | | | |
| FXTN 25-02 | PIBD2530G029 | 20Y | 12.5000 | 7027 | 19.25 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 * | PIBD2531A032 | 20Y | 11.2500 | 7209 | 19.75 | 1/26/2031 | | | | | 7.9750 | | | | | |
| TEBD 25-03 | TEBD2531A032 | 20Y | 11.2500 | 7209 | 19.75 | 1/26/2031 | | | | | | | | | | |
| FXTN 25-04 | PIBD2531J042 | 21Y | 9.3750 | 7461 | 20.44 | 10/5/2031 | | | | | | | | | | |
| FXTN 25-05 | PIBD2532K057 | 22Y | 8.5000 | 7882 | 21.59 | 11/29/2032 | | | | | | | | | | |
| TEBD 25-05 | TEBD2532K057 | 22Y | 8.5000 | 7882 | 21.59 | 11/29/2032 | | | | | | | | | | |
| FXTN 25-06 | PIBD2534K062 | 24Y | 9.2500 | 8588 | 23.53 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 25Y | 8.0000 | 8917 | 24.43 | 9/30/2035 | 65.073000 | 7.7750 | 2:46:55 PM | 7.8376 | | | 7.8500 | 7.8500 | 7.7750 | 7.7750 |
| FXTN 25-08 * | PIBD2535L086 | 25Y | 8.1250 | 8994 | 24.64 | 12/16/2035 | 3,177.587000 | 7.7550 | 4:12:25 PM | 7.7882 | 7.8250 | 7.7500 | 7.8000 | 7.8500 | 7.7500 | 7.7550 |