

GS Board Summary
May 12, 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 05.18.11	PIBL1210E103	<1M		5	0.01	5/18/2011	460.000000	1.7000	3:56:22 PM	1.7000			1.7000	1.7000	1.7000	1.7000
TBILL 05.25.11	PIBL0311B041	<1M		12	0.03	5/25/2011										
TBILL 06.01.11	PIBL0610L090	<1M		19	0.05	6/1/2011						0.7500				
TBILL 06.08.11	PIBL0311C059	1M		26	0.07	6/8/2011										
TBILL 06.15.11*	PIBL1210F120	1M		33	0.09	6/15/2011	78.158100	1.7000	3:56:10 PM	1.5671	1.7000	0.7500	1.1850	1.7000	1.1850	1.7000
FXTN 05-63	PIBD0511F638	1M	10.6250	40	0.11	6/22/2011										
TBILL 06.22.11	PIBL0311C068	1M		40	0.11	6/22/2011	488.000000	1.8500	4:02:20 PM	1.8500			1.8500	1.8500	1.8500	1.8500
TBILL 06.29.11	PIBL1210F139	2M		47	0.13	6/29/2011						0.7500				
TBILL 07.06.11	PIBL0311D076	2M		54	0.15	7/6/2011						0.7500				
TBILL 07.13.11	PIBL1210G147	2M		61	0.17	7/13/2011						0.7500				
TBILL 07.20.11	PIBL0311D085	2M		68	0.19	7/20/2011	75.000000	1.8750	4:14:22 PM	1.8750			1.8750	1.8750	1.8750	1.8750
FXTN 07-37	PIBD0711G376	2M	12.0000	70	0.19	7/22/2011										
TEBD 07-37	TEBD0711G376	2M	12.0000	70	0.19	7/22/2011										
TBILL 07.27.11	PIBL1210G156	2M		75	0.21	7/27/2011						0.7850				
RTB 03-06	PIID0311G065	2M	8.5000	79	0.22	7/31/2011										
RTE 03-06	TEID0311G065	2M	8.5000	79	0.22	7/31/2011										
TBILL 08.03.11	PIBL0311E093	3M		82	0.22	8/3/2011										
TBILL 08.10.11*	PIBL1210H164	3M		89	0.24	8/10/2011	100.000000	1.2500	11:40:54 AM	1.3750	1.6750		1.5000	1.5000	1.2500	1.2500
TBILL 08.24.11	PIBL1210H173	4M		103	0.28	8/24/2011	1.106000	2.0000	11:59:25 AM	2.0000		0.8000	2.0000	2.0000	2.0000	2.0000
TBILL 09.07.11	PIBL1210I181	4M		117	0.32	9/7/2011						1.0000				
SPTB 10-01	SPTB1011I016	5M	15.5000	130	0.36	9/20/2011										
SPTB 10-01	TETB1011I016	5M	15.5000	130	0.36	9/20/2011										
TBILL 09.21.11	PIBL1210I190	5M		131	0.36	9/21/2011	122.583511	1.4500	2:34:57 PM	1.3521		1.4500	1.3500	1.4500	1.3500	1.4500
TBILL 10.05.11	PIBL1210J206	5M		145	0.40	10/5/2011						1.2500				
FXTN 10-28	PIBD1011J288	5M	16.5000	151	0.41	10/11/2011										
TEBD 10-28	TEBD1011J288	5M	16.5000	151	0.41	10/11/2011										
ZCB 10-02	PIBZ1011J029	5M		158	0.43	10/18/2011										
FXTN 05-64	PIBD0511J642	5M	7.2500	159	0.44	10/19/2011										
TBILL 10.19.11	PIBL1210J215	5M		159	0.44	10/19/2011						1.5000				
TEBD 05-64	TEBD0511J642	5M	7.2500	159	0.44	10/19/2011										
TBILL 11.02.11	PIBL1210K222	6M		173	0.47	11/2/2011						1.5500				
TBILL 11.16.11*	PIBL1210K231	6M		187	0.51	11/16/2011					1.8250					
TBILL 11.29.11	PIBL1210L249	7M		200	0.55	11/29/2011						1.3000				
RTB 05-05	PIID0511L054	7M	5.8750	207	0.57	12/6/2011										
RTE 05-05	TEID0511L054	7M	5.8750	207	0.57	12/6/2011										
FXTN 04-19	PIBD0411L191	7M	5.8750	214	0.59	12/13/2011						1.5500				
TEBD 04-19	TEBD0411L191	7M	5.8750	214	0.59	12/13/2011										
FXTN 03-18	PIBD0312A182	8M	5.8750	240	0.66	1/8/2012										
TEBD 03-18	TEBD0312A182	8M	5.8750	240	0.66	1/8/2012										
TBILL 01.11.12	PIBL1211A016	8M		243	0.67	1/11/2012						1.3750				
SPTB 10-02	SPTB1012A021	9M	14.0000	263	0.72	1/31/2012										
TBILL 02.08.12	PIBL1211B033	9M		271	0.74	2/8/2012										
FXTN 05-65	PIBD0512B658	10M	5.7500	284	0.78	2/21/2012	56.930000	2.3500	10:08:56 AM	2.3500		2.0000	2.3500	2.3500	2.3500	2.3500
TEBD 05-65	TEBD0512B658	10M	5.7500	284	0.78	2/21/2012										
TBILL 02.22.12	PIBL1211B042	10M		285	0.78	2/22/2012						1.5000				
TBILL 03.07.12	PIBL1211C050	10M		299	0.82	3/7/2012						1.6250				
TBILL 03.21.12	PIBL1211C069	11M		313	0.86	3/21/2012						1.7500				
TBILL 04.04.12	PIBL1211D077	11M		327	0.90	4/4/2012						1.8750				
TBILL 04.18.12	PIBL1211D086	11M		341	0.93	4/18/2012	6.275591	2.2010	11:11:45 AM	1.9945		1.9751	1.8000	2.2010	1.8000	2.2010
FXTN 10-29	PIBD1012D291	1Y	13.0000	348	0.95	4/25/2012						2.1250				
FXTN 07-39	PIBD0712D395	1Y	11.5000	351	0.96	4/28/2012						2.2500				
TEBD 07-39	TEBD0712D395	1Y	11.5000	351	0.96	4/28/2012										
TBILL 05.02.12*	PIBL1211E094	1Y		355	0.97	5/2/2012	1,100.000000	2.6750	11:36:24 AM	2.5931	2.7000	2.3250	2.3750	2.6750	2.3750	2.6750

GS Board Summary
May 12, 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
RTB 05-06	PIID0512H067	1.5Y	7.1250	446	1.22	8/1/2012						2.7500				
RTE 05-06	TEID0512H067	1.5Y	7.1250	446	1.22	8/1/2012										
FXTN 07-40	PIBD0712H408	1.5Y	11.3750	463	1.27	8/18/2012						2.5000				
TEBD 07-40	TEBD0712H408	1.5Y	11.3750	463	1.27	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		484	1.33	9/8/2012										
RTB 03-07	PIID0312I070	1.5Y	5.2500	500	1.37	9/24/2012	52.500000	3.9900	3:43:29 PM	3.6643		3.1250	3.6500	4.0000	3.6500	3.9900
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	523	1.43	10/17/2012						3.1250				
FXTN 07-41	PIBD0712K413	2Y	10.5000	554	1.52	11/17/2012										
TEBD 07-41	TEBD0712K413	2Y	10.5000	554	1.52	11/17/2012										
FXTN 07-42	PIBD0713A421	2Y	9.0000	603	1.65	1/5/2013										
FXTN 03-19	PIBD0313A199	2Y	5.2500	605	1.66	1/7/2013					4.1500	3.1250				
FXTN 07-43	PIBD0713C438	2Y	8.7500	660	1.81	3/3/2013					4.2500	3.1250				
TEBD 07-43	TEBD0713C438	2Y	8.7500	660	1.81	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	670	1.84	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	670	1.84	3/13/2013										
FXTN 10-31 *	PIBD1013C316	2Y	12.7500	684	1.87	3/27/2013					4.3750	3.3750				
TEBD 10-31	TEBD1013C316	2Y	12.7500	684	1.87	3/27/2013										
FXTN 10-32	PIBD1013E320	2.5Y	11.7500	733	2.01	5/15/2013						3.7500				
FXTN 07-44	PIBD0713F446	2.5Y	9.6250	778	2.13	6/29/2013										
TEBD 07-44	TEBD0713F446	2.5Y	9.6250	778	2.13	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	810	2.22	7/31/2013										
RTE 05-07	TEID0513G075	2.5Y	9.0000	810	2.22	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	880	2.41	10/9/2013						4.3500				
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	904	2.48	11/2/2013										
FXTN 05-67	PIBD0514A673	3Y	6.2500	990	2.71	1/27/2014	996.000000	4.7250	2:25:05 PM	4.8212	4.8750	4.6000	4.8500	4.8500	4.6000	4.7250
TEBD 05-67	TEBD0514A673	3Y	6.2500	990	2.71	1/27/2014										
FXTN 10-34 *	PIBD1014C341	3Y	12.3750	1047	2.87	3/25/2014					5.0000					
TEBD 10-34	TEBD1014C341	3Y	12.3750	1047	2.87	3/25/2014										
FXTN 10-35	PIBD1014G356	3.5Y	12.7500	1159	3.18	7/15/2014	1.139000	5.0000	12:11:46 PM	5.0000			5.0000	5.0000	5.0000	5.0000
TEBD 10-35	TEBD1014G356	3.5Y	12.7500	1159	3.18	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1230	3.37	9/24/2014	150.000000	5.1250	11:15:28 AM	5.1250			5.1250	5.1250	5.1250	5.1250
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1240	3.40	10/4/2014										
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1240	3.40	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1250	3.42	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1383	3.79	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1383	3.79	2/24/2015										
FXTN 05-68 *	PIBD0515E685	4Y	6.3750	1461	4.00	5/13/2015	60.000000	5.2500	2:11:00 PM	5.0415	5.3000		5.0000	5.2500	5.0000	5.2500
FXTN 07-47	PIBD0715E477	4.5Y	8.3750	1470	4.03	5/22/2015										
TEBD 07-47	TEBD0715E477	4.5Y	8.3750	1470	4.03	5/22/2015										
RTB 05-09	PIID0515H097	4.5Y	5.8750	1559	4.27	8/19/2015	56.376000	5.1750	2:48:07 PM	5.1759			5.2000	5.2000	5.1750	5.1750
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1565	4.29	8/25/2015										
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1565	4.29	8/25/2015										
FXTN 05-69	PIBD0515K697	5Y	4.6250	1657	4.54	11/25/2015	5.401000	5.3000	12:09:41 PM	5.3000			5.3000	5.3000	5.3000	5.3000
FXTN 10-38	PIBD1015L384	5Y	10.1250	1677	4.59	12/15/2015										
FXTN 10-39	PIBD1016A393	5Y	9.2500	1705	4.67	1/12/2016										
TEBD 10-39	TEBD1016A393	5Y	9.2500	1705	4.67	1/12/2016										
FXTN 07-48	PIBD0716A488	5Y	7.0000	1720	4.71	1/27/2016	19.218000	5.0500	2:42:16 PM	5.1195	5.2000	5.0500	5.1000	5.2000	5.0500	5.0500
TEBD 07-48	TEBD0716A488	5Y	7.0000	1720	4.71	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1756	4.81	3/3/2016	15.000000	5.2500	11:06:48 AM	5.2999	5.3750	5.0500	5.4000	5.4000	5.2500	5.2500
FXTN 10-40	PIBD1016C407	5Y	7.5000	1783	4.88	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1783	4.88	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1811	4.96	4/27/2016					5.5000					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1941	5.32	9/4/2016	855.711000	5.2750	12:06:36 PM	5.2319	5.5000		5.2500	5.2750	5.0500	5.2750

GS Board Summary
May 12, 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 10-42	TEBD1016I420	5.5Y	9.1250	1941	5.32	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1961	5.37	9/24/2016	1.150000	5.3300	3:25:26 PM	5.3280	6.1250	5.3250	5.3250	5.3300	5.3250	5.3300
FXTN 10-43	PIBD1016K436	6Y	6.2500	2014	5.52	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2149	5.89	3/31/2017	300.412000	5.6000	2:37:17 PM	5.4835			5.4500	5.6000	5.4500	5.6000
FXTN 20-01	PIBD2017D011	6Y	14.3750	2173	5.95	4/24/2017						5.3000				
RTB 07-02	PIID0717H026	6.5Y	6.6250	2290	6.27	8/19/2017	10.000000	5.8000	11:22:24 AM	5.8000			5.8000	5.8000	5.8000	5.8000
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2294	6.28	8/23/2017										
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2294	6.28	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2360	6.47	10/28/2017	22.874180	5.5000	2:38:43 PM	5.5000			5.5000	5.5000	5.5000	5.5000
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2455	6.73	1/31/2018	250.000000	5.8500	3:48:08 PM	5.8500	5.9500		5.8500	5.8500	5.8500	5.8500
TEBD 10-45	TEBD1018A451	7Y	5.8750	2455	6.73	1/31/2018										
FXTN 10-47	PIBD1018K478	8Y	8.8750	2748	7.53	11/20/2018										
TEBD 10-47	TEBD1018K478	8Y	8.8750	2748	7.53	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2839	7.78	2/19/2019	3.707195	5.9000	2:39:17 PM	5.9000			5.9000	5.9000	5.9000	5.9000
TEBD 10-48	TEBD1019B485	8Y	7.8750	2839	7.78	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3203	8.78	2/18/2020	100.000000	6.3000	11:06:21 AM	6.3000			6.3000	6.3000	6.3000	6.3000
RTB 10-01	PIID1020H015	9.5Y	7.2500	3386	9.28	8/19/2020										
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3414	9.35	9/16/2020										
FXTN 10-52	PIBD1020L525	10Y	5.8750	3505	9.60	12/16/2020	305.841422	6.1000	2:40:04 PM	6.0438	6.2000	6.0125	6.1500	6.1500	6.0000	6.1000
RTB 10-02	PIID1021C027	10Y	7.3750	3582	9.81	3/3/2021	1,125.010000	6.3100	2:52:34 PM	6.2912	6.4000	6.2600	6.4500	6.4500	6.2700	6.3100
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3638	9.97	4/28/2021	50.000000	6.3000	11:05:21 AM	6.3000	6.4000	6.2250	6.3000	6.3000	6.3000	6.3000
FXTN 20-02	PIBD2022C021	11Y	15.0000	3958	10.84	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4175	11.44	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4301	11.78	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4301	11.78	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4399	12.05	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4546	12.45	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4770	13.07	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4833	13.24	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4931	13.51	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5085	13.93	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5274	14.45	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5274	14.45	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5314	14.56	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5314	14.56	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5365	14.70	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5365	14.70	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5687	15.58	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5960	16.33	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5960	16.33	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6415	17.58	12/4/2028						7.0000				
TEBD 20-15	TEBD2028L151	18Y	9.5000	6415	17.58	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	6954	19.05	5/27/2030						7.7500				
FXTN 25-02	PIBD2530G029	20Y	12.5000	7016	19.22	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7198	19.72	1/26/2031				8.0000						
TEBD 25-03	TEBD2531A032	20Y	11.2500	7198	19.72	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7450	20.41	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7871	21.56	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7871	21.56	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8577	23.50	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8906	24.40	9/30/2035	260.364000	7.8150	2:23:23 PM	7.8380			7.8150	7.8390	7.8150	7.8150
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8983	24.61	12/16/2035	1,150.828000	7.8200	3:19:43 PM	7.8332	7.8700	7.8201	7.8100	7.9000	7.8000	7.8200