

GS Board Summary
May 17, 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 05.25.11	PIBL0311B041	<1M		7	0.02	5/25/2011										
TBILL 06.01.11	PIBL0610L090	<1M		14	0.04	6/1/2011										
TBILL 06.08.11	PIBL0311C059	<1M		21	0.06	6/8/2011										
TBILL 06.15.11	PIBL1210F120	1M		28	0.08	6/15/2011										
FXTN 05-63	PIBD0511F638	1M	10.6250	35	0.10	6/22/2011										
TBILL 06.22.11*	PIBL0311C068	1M		35	0.10	6/22/2011					2.2250					
TBILL 06.29.11	PIBL1210F139	1M		42	0.12	6/29/2011						1.2500				
TBILL 07.06.11	PIBL0311D076	2M		49	0.13	7/6/2011						1.2500				
TBILL 07.13.11	PIBL1210G147	2M		56	0.15	7/13/2011										
TBILL 07.20.11	PIBL0311D085	2M		63	0.17	7/20/2011	330.000000	2.2000	8:53:18 AM	2.2000			2.2000	2.2000	2.2000	2.2000
FXTN 07-37	PIBD0711G376	2M	12.0000	65	0.18	7/22/2011										
TEBD 07-37	TEBD0711G376	2M	12.0000	65	0.18	7/22/2011										
TBILL 07.27.11	PIBL1210G156	2M		70	0.19	7/27/2011	0.247000	2.3750	10:43:26 AM	2.3750		0.6500	2.3750	2.3750	2.3750	2.3750
RTB 03-06	PIID0311G065	2M	8.5000	74	0.20	7/31/2011	10.000000	3.0000	11:55:00 AM	3.0000			3.0000	3.0000	3.0000	3.0000
RTE 03-06	TEID0311G065	2M	8.5000	74	0.20	7/31/2011										
TBILL 08.03.11	PIBL0311E093	2M		77	0.21	8/3/2011										
TBILL 08.10.11	PIBL1210H164	3M		84	0.23	8/10/2011	0.646000	1.5000	3:45:44 PM	1.5000		1.5000	1.5000	1.5000	1.5000	1.5000
TBILL 08.17.11*	PIBL0311E100	3M		91	0.25	8/17/2011	10.000000	1.8750	2:36:49 PM	1.8750	2.2000	1.7500	1.8750	1.8750	1.8750	1.8750
TBILL 08.24.11	PIBL1210H173	3M		98	0.27	8/24/2011										
TBILL 09.07.11	PIBL1210I181	4M		112	0.31	9/7/2011	943.247000	1.3250	12:10:33 PM	1.3253			2.5000	2.5000	1.3250	1.3250
SPTB 10-01	SPTB1011I016	4M	15.5000	125	0.34	9/20/2011										
SPTB 10-01	TETB1011I016	4M	15.5000	125	0.34	9/20/2011										
TBILL 09.21.11	PIBL1210I190	4M		126	0.35	9/21/2011	450.000000	1.5750	12:10:30 PM	1.5750		1.0000	1.5750	1.5750	1.5750	1.5750
TBILL 10.05.11	PIBL1210J206	5M		140	0.38	10/5/2011	0.385000	2.6250	10:46:32 AM	2.6250		1.0000	2.6250	2.6250	2.6250	2.6250
FXTN 10-28	PIBD1011J288	5M	16.5000	146	0.40	10/11/2011										
TEBD 10-28	TEBD1011J288	5M	16.5000	146	0.40	10/11/2011										
ZCB 10-02	PIBZ1011J029	5M		153	0.42	10/18/2011										
FXTN 05-64	PIBD0511J642	5M	7.2500	154	0.42	10/19/2011										
TBILL 10.19.11	PIBL1210J215	5M		154	0.42	10/19/2011	1.298000	2.7500	10:47:00 AM	2.7500		0.9000	2.7500	2.7500	2.7500	2.7500
TEBD 05-64	TEBD0511J642	5M	7.2500	154	0.42	10/19/2011										
TBILL 11.02.11	PIBL1210K222	5M		168	0.46	11/2/2011	2.351450	2.9000	10:49:22 AM	2.7336		0.9050	1.2500	2.9000	1.2500	2.9000
TBILL 11.16.11*	PIBL1210K231	6M		182	0.50	11/16/2011					2.4500					
TBILL 11.29.11	PIBL1210L249	7M		195	0.53	11/29/2011						1.1000				
RTB 05-05	PIID0511L054	7M	5.8750	202	0.55	12/6/2011										
RTE 05-05	TEID0511L054	7M	5.8750	202	0.55	12/6/2011										
FXTN 04-19	PIBD0411L191	7M	5.8750	209	0.57	12/13/2011										
TEBD 04-19	TEBD0411L191	7M	5.8750	209	0.57	12/13/2011										
FXTN 03-18	PIBD0312A182	8M	5.8750	235	0.64	1/8/2012										
TEBD 03-18	TEBD0312A182	8M	5.8750	235	0.64	1/8/2012										
TBILL 01.11.12	PIBL1211A016	8M		238	0.65	1/11/2012						1.5000				
SPTB 10-02	SPTB1012A021	9M	14.0000	258	0.71	1/31/2012										
TBILL 02.08.12	PIBL1211B033	9M		266	0.73	2/8/2012										
FXTN 05-65	PIBD0512B658	9M	5.7500	279	0.76	2/21/2012	2.070000	3.7500	3:18:56 PM	3.7500			3.7500	3.7500	3.7500	3.7500
TEBD 05-65	TEBD0512B658	9M	5.7500	279	0.76	2/21/2012										
TBILL 02.22.12	PIBL1211B042	9M		280	0.77	2/22/2012										
TBILL 03.07.12	PIBL1211C050	10M		294	0.81	3/7/2012	6.001000	2.3000	3:54:14 PM	2.3000			2.3000	2.3000	2.3000	2.3000
TBILL 03.21.12	PIBL1211C069	10M		308	0.84	3/21/2012										
TBILL 04.04.12	PIBL1211D077	11M		322	0.88	4/4/2012	0.025000	2.0000	3:27:59 PM	2.0000		2.0000	2.0000	2.0000	2.0000	2.0000
TBILL 04.18.12	PIBL1211D086	11M		336	0.92	4/18/2012	2.741568	2.2000	12:11:31 PM	2.2000		1.9500	2.2000	2.2000	2.2000	2.2000
FXTN 10-29	PIBD1012D291	11M	13.0000	343	0.94	4/25/2012										
FXTN 07-39	PIBD0712D395	11M	11.5000	346	0.95	4/28/2012										
TEBD 07-39	TEBD0712D395	11M	11.5000	346	0.95	4/28/2012										
TBILL 05.02.12*	PIBL1211E094	1Y		350	0.96	5/2/2012	98.438024	2.4035	4:00:23 PM	2.3520	2.8250	2.4100	2.3500	2.4100	2.3500	2.4035

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RTB 05-06	PIID0512H067	1.5Y	7.1250	441	1.21	8/1/2012						3.7500				
RTE 05-06	TEID0512H067	1.5Y	7.1250	441	1.21	8/1/2012										
FXTN 07-40	PIBD0712H408	1.5Y	11.3750	458	1.25	8/18/2012										
TEBD 07-40	TEBD0712H408	1.5Y	11.3750	458	1.25	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		479	1.31	9/8/2012										
RTB 03-07	PIID0312I070	1.5Y	5.2500	495	1.36	9/24/2012	9.960000	4.5000	3:17:11 PM	4.5000		3.2550	4.5000	4.5000	4.5000	4.5000
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	518	1.42	10/17/2012										
FXTN 07-41	PIBD0712K413	2Y	10.5000	549	1.50	11/17/2012										
TEBD 07-41	TEBD0712K413	2Y	10.5000	549	1.50	11/17/2012										
FXTN 07-42	PIBD0713A421	2Y	9.0000	598	1.64	1/5/2013										
FXTN 03-19	PIBD0313A199	2Y	5.2500	600	1.64	1/7/2013	1.000000	4.5500	11:28:28 AM	4.5500	4.1250		4.5500	4.5500	4.5500	4.5500
FXTN 07-43	PIBD0713C438	2Y	8.7500	655	1.79	3/3/2013	4.500000	3.7500	8:48:44 AM	3.7500	4.3500	4.1250	3.7500	3.7500	3.7500	3.7500
TEBD 07-43	TEBD0713C438	2Y	8.7500	655	1.79	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	665	1.82	3/13/2013										
TEBD 05-66	TEBD0513C664	2Y	6.6250	665	1.82	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	679	1.86	3/27/2013										
TEBD 10-31	TEBD1013C316	2Y	12.7500	679	1.86	3/27/2013										
FXTN 10-32 *	PIBD1013E320	2Y	11.7500	728	1.99	5/15/2013					4.3750					
FXTN 07-44	PIBD0713F446	2.5Y	9.6250	773	2.12	6/29/2013										
TEBD 07-44	TEBD0713F446	2.5Y	9.6250	773	2.12	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	805	2.21	7/31/2013	2.829000	4.2500	11:58:18 AM	4.2500		4.2500	4.2500	4.2500	4.2500	4.2500
RTE 05-07	TEID0513G075	2.5Y	9.0000	805	2.21	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	875	2.40	10/9/2013						4.3500				
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	899	2.46	11/2/2013										
FXTN 05-67	PIBD0514A673	3Y	6.2500	985	2.70	1/27/2014	2,303.110000	5.0500	4:06:04 PM	5.0779	5.1000	4.9250	5.0000	5.1000	4.8550	5.0500
TEBD 05-67	TEBD0514A673	3Y	6.2500	985	2.70	1/27/2014										
FXTN 10-34 *	PIBD1014C341	3Y	12.3750	1042	2.85	3/25/2014					5.1250					
TEBD 10-34	TEBD1014C341	3Y	12.3750	1042	2.85	3/25/2014										
FXTN 10-35	PIBD1014G356	3.5Y	12.7500	1154	3.16	7/15/2014										
TEBD 10-35	TEBD1014G356	3.5Y	12.7500	1154	3.16	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1225	3.36	9/24/2014						4.7000				
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1235	3.38	10/4/2014										
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1235	3.38	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1245	3.41	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1378	3.78	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1378	3.78	2/24/2015										
FXTN 05-68 *	PIBD0515E685	4Y	6.3750	1456	3.99	5/13/2015	400.000000	5.0250	12:01:50 PM	5.0250	5.4500	5.0000	5.0250	5.0250	5.0250	5.0250
FXTN 07-47	PIBD0715E477	4.5Y	8.3750	1465	4.01	5/22/2015										
TEBD 07-47	TEBD0715E477	4.5Y	8.3750	1465	4.01	5/22/2015										
RTB 05-09	PIID0515H097	4.5Y	5.8750	1554	4.26	8/19/2015										
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1560	4.27	8/25/2015						5.2500				
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1560	4.27	8/25/2015										
FXTN 05-69	PIBD0515K697	5Y	4.6250	1652	4.53	11/25/2015	219.000000	5.0000	11:13:11 AM	5.0000		5.0000	5.0000	5.0000	5.0000	5.0000
FXTN 10-38	PIBD1015L384	5Y	10.1250	1672	4.58	12/15/2015						5.2500				
FXTN 10-39	PIBD1016A393	5Y	9.2500	1700	4.66	1/12/2016										
TEBD 10-39	TEBD1016A393	5Y	9.2500	1700	4.66	1/12/2016										
FXTN 07-48	PIBD0716A488	5Y	7.0000	1715	4.70	1/27/2016	832.210000	5.3000	3:28:07 PM	5.3178	5.4000	5.0500	5.1000	5.4000	5.0250	5.3000
TEBD 07-48	TEBD0716A488	5Y	7.0000	1715	4.70	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1751	4.80	3/3/2016	0.500000	5.1500	10:41:26 AM	5.1500		5.1500	5.1500	5.1500	5.1500	5.1500
FXTN 10-40	PIBD1016C407	5Y	7.5000	1778	4.87	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1778	4.87	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1806	4.95	4/27/2016					5.6250					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1936	5.30	9/4/2016	970.000000	5.4000	4:01:48 PM	5.4502	6.0000	5.2500	5.4250	5.5500	5.4000	5.4000

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TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1936	5.30	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1956	5.36	9/24/2016										
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	2009	5.50	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2144	5.87	3/31/2017										
FXTN 20-01	PIBD2017D011	6Y	14.3750	2168	5.94	4/24/2017										
RTB 07-02	PIID0717H026	6.5Y	6.6250	2285	6.26	8/19/2017	12.300000	5.9000	11:26:57 AM	5.7958		5.4000	5.3500	5.9000	5.3500	5.9000
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2289	6.27	8/23/2017						5.5500				
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2289	6.27	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2355	6.45	10/28/2017										
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2450	6.71	1/31/2018	1,157.900000	5.9500	11:51:48 AM	5.9182	6.0000		5.8850	5.9500	5.8850	5.9500
TEBD 10-45	TEBD1018A451	7Y	5.8750	2450	6.71	1/31/2018										
FXTN 10-47	PIBD1018K478	8Y	8.8750	2743	7.52	11/20/2018										
TEBD 10-47	TEBD1018K478	8Y	8.8750	2743	7.52	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2834	7.76	2/19/2019	6.000000	5.7750	10:54:23 AM	5.8498			5.9250	5.9250	5.7750	5.7750
TEBD 10-48	TEBD1019B485	8Y	7.8750	2834	7.76	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3198	8.76	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3381	9.26	8/19/2020	0.500000	6.4500	9:00:46 AM	6.4500			6.4500	6.4500	6.4500	6.4500
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3409	9.34	9/16/2020										
FXTN 10-52	PIBD1020L525	10Y	5.8750	3500	9.59	12/16/2020	2.800000	6.0500	11:43:39 AM	6.0500	6.3750	6.0400	6.0500	6.0500	6.0500	6.0500
RTB 10-02	PIID1021C027	10Y	7.3750	3577	9.80	3/3/2021	1,040.770000	6.4000	3:59:14 PM	6.4407	6.6000	6.2500	6.4500	6.5500	6.2500	6.4000
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3633	9.95	4/28/2021					6.5000	6.1500				
FXTN 20-02	PIBD2022C021	11Y	15.0000	3953	10.83	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4170	11.42	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4296	11.77	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4296	11.77	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4394	12.04	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4541	12.44	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4765	13.05	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4828	13.23	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4926	13.50	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5080	13.92	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5269	14.44	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5269	14.44	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5309	14.55	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5309	14.55	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5360	14.68	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5360	14.68	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5682	15.57	12/7/2026						7.2500				
FXTN 20-14	PIBD2027I140	17Y	8.6250	5955	16.32	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5955	16.32	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6410	17.56	12/4/2028						7.0000				
TEBD 20-15	TEBD2028L151	18Y	9.5000	6410	17.56	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	6949	19.04	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	7011	19.21	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7193	19.71	1/26/2031	100.000000	7.9500	12:17:07 PM	7.9500	8.0000		7.9500	7.9500	7.9500	7.9500
TEBD 25-03	TEBD2531A032	20Y	11.2500	7193	19.71	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7445	20.40	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7866	21.55	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7866	21.55	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8572	23.48	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8901	24.39	9/30/2035	69.251000	7.8500	3:14:49 PM	7.8399			7.8100	7.8500	7.8100	7.8500
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8978	24.60	12/16/2035	734.729000	7.9100	3:45:53 PM	7.9009	7.9350	7.8300	7.8500	7.9150	7.8250	7.9100