

GS Board Summary
May 19, 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		5	0.01	5/25/2011										
TBILL 06.01.11	PIBL0610L090	<1M		12	0.03	6/1/2011	4.000000	0.7500	11:08:33 AM	0.7500		0.7500	0.7500	0.7500	0.7500	0.7500
TBILL 06.08.11	PIBL0311C059	<1M		19	0.05	6/8/2011										
TBILL 06.15.11	PIBL1210F120	1M		26	0.07	6/15/2011						1.0000				
FXTN 05-63	PIBD0511F638	1M	10.6250	33	0.09	6/22/2011										
TBILL 06.22.11*	PIBL0311C068	1M		33	0.09	6/22/2011					2.2250					
TBILL 06.29.11	PIBL1210F139	1M		40	0.11	6/29/2011						0.8750				
TBILL 07.06.11	PIBL0311D076	2M		47	0.13	7/6/2011						1.1750				
TBILL 07.13.11	PIBL1210G147	2M		54	0.15	7/13/2011						1.1000				
TBILL 07.20.11	PIBL0311D085	2M		61	0.17	7/20/2011	0.247000	2.3000	11:46:07 AM	2.3000		1.0000	2.3000	2.3000	2.3000	2.3000
FXTN 07-37	PIBD0711G376	2M	12.0000	63	0.17	7/22/2011										
TEBD 07-37	TEBD0711G376	2M	12.0000	63	0.17	7/22/2011										
TBILL 07.27.11	PIBL1210G156	2M		68	0.19	7/27/2011	4.003000	1.2500	11:16:39 AM	1.2500		1.2500	1.2500	1.2500	1.2500	1.2500
RTB 03-06	PIID0311G065	2M	8.5000	72	0.20	7/31/2011	0.060000	2.5000	11:10:53 AM	2.5000		1.5000	2.5000	2.5000	2.5000	2.5000
RTE 03-06	TEID0311G065	2M	8.5000	72	0.20	7/31/2011										
TBILL 08.03.11	PIBL0311E093	2M		75	0.21	8/3/2011										
TBILL 08.10.11	PIBL1210H164	3M		82	0.22	8/10/2011	2.508000	1.1000	11:55:47 AM	1.1000		1.1000	1.1000	1.1000	1.1000	1.1000
TBILL 08.17.11*	PIBL0311E100	3M		89	0.24	8/17/2011	0.505000	1.8000	11:52:15 AM	1.8000	2.1750	1.8000	1.8000	1.8000	1.8000	1.8000
TBILL 08.24.11	PIBL1210H173	3M		96	0.26	8/24/2011	6.091000	1.8000	3:32:16 PM	1.7619		1.8000	1.6500	1.8000	1.6500	1.8000
TBILL 09.07.11	PIBL1210I181	4M		110	0.30	9/7/2011	0.526800	2.5000	11:52:35 AM	2.5000		1.1000	2.5000	2.5000	2.5000	2.5000
SPTB 10-01	SPTB1011I016	4M	15.5000	123	0.34	9/20/2011						2.0000				
SPTB 10-01	TETB1011I016	4M	15.5000	123	0.34	9/20/2011										
TBILL 09.21.11	PIBL1210I190	4M		124	0.34	9/21/2011						2.0000				
TBILL 10.05.11	PIBL1210J206	5M		138	0.38	10/5/2011						1.1000				
FXTN 10-28	PIBD1011J288	5M	16.5000	144	0.39	10/11/2011										
TEBD 10-28	TEBD1011J288	5M	16.5000	144	0.39	10/11/2011										
ZCB 10-02	PIBZ1011J029	5M		151	0.41	10/18/2011										
FXTN 05-64	PIBD0511J642	5M	7.2500	152	0.42	10/19/2011										
TBILL 10.19.11	PIBL1210J215	5M		152	0.42	10/19/2011	1.040000	2.0000	2:51:33 PM	2.0000		2.0000	2.0000	2.0000	2.0000	2.0000
TEBD 05-64	TEBD0511J642	5M	7.2500	152	0.42	10/19/2011										
TBILL 11.02.11	PIBL1210K222	5M		166	0.45	11/2/2011						2.0000				
TBILL 11.16.11*	PIBL1210K231	6M		180	0.49	11/16/2011					2.4150					
TBILL 11.29.11	PIBL1210L249	7M		193	0.53	11/29/2011										
RTB 05-05	PIID0511L054	7M	5.8750	200	0.55	12/6/2011										
RTE 05-05	TEID0511L054	7M	5.8750	200	0.55	12/6/2011										
FXTN 04-19	PIBD0411L191	7M	5.8750	207	0.57	12/13/2011	22.000000	4.3750	11:07:23 AM	4.3750		2.2500	4.3750	4.3750	4.3750	4.3750
TEBD 04-19	TEBD0411L191	7M	5.8750	207	0.57	12/13/2011										
FXTN 03-18	PIBD0312A182	8M	5.8750	233	0.64	1/8/2012										
TEBD 03-18	TEBD0312A182	8M	5.8750	233	0.64	1/8/2012										
TBILL 01.11.12	PIBL1211A016	8M		236	0.65	1/11/2012										
SPTB 10-02	SPTB1012A021	9M	14.0000	256	0.70	1/31/2012										
TBILL 02.08.12	PIBL1211B033	9M		264	0.72	2/8/2012										
FXTN 05-65	PIBD0512B658	9M	5.7500	277	0.76	2/21/2012	150.000000	3.5000	3:55:49 PM	3.5000		1.7500	3.5000	3.5000	3.5000	3.5000
TEBD 05-65	TEBD0512B658	9M	5.7500	277	0.76	2/21/2012										
TBILL 02.22.12	PIBL1211B042	9M		278	0.76	2/22/2012										
TBILL 03.07.12	PIBL1211C050	10M		292	0.80	3/7/2012										
TBILL 03.21.12	PIBL1211C069	10M		306	0.84	3/21/2012										
TBILL 04.04.12	PIBL1211D077	11M		320	0.88	4/4/2012										
TBILL 04.18.12	PIBL1211D086	11M		334	0.92	4/18/2012						1.9150				
FXTN 10-29	PIBD1012D291	11M	13.0000	341	0.93	4/25/2012						2.0000				
FXTN 07-39	PIBD0712D395	11M	11.5000	344	0.94	4/28/2012						2.1250				
TEBD 07-39	TEBD0712D395	11M	11.5000	344	0.94	4/28/2012										
TBILL 05.02.12*	PIBL1211E094	1Y		348	0.95	5/2/2012	57.315600	2.3100	3:14:47 PM	2.1624	2.7750	2.3105	2.1260	2.3100	2.1260	2.3100

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RTB 05-06	PIID0512H067	1.5Y	7.1250	439	1.20	8/1/2012						2.7500				
RTE 05-06	TEID0512H067	1.5Y	7.1250	439	1.20	8/1/2012										
FXTN 07-40	PIBD0712H408	1.5Y	11.3750	456	1.25	8/18/2012						2.2500				
TEBD 07-40	TEBD0712H408	1.5Y	11.3750	456	1.25	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		477	1.31	9/8/2012										
RTB 03-07	PIID0312I070	1.5Y	5.2500	493	1.35	9/24/2012	6.300000	3.7500	3:49:58 PM	3.7926		3.2750	4.6500	4.6500	3.7500	3.7500
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	516	1.41	10/17/2012						2.5000				
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	547	1.50	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	547	1.50	11/17/2012										
FXTN 07-42	PIBD0713A421	2Y	9.0000	596	1.63	1/5/2013										
FXTN 03-19	PIBD0313A199	2Y	5.2500	598	1.64	1/7/2013					4.1250	3.1250				
FXTN 07-43	PIBD0713C438	2Y	8.7500	653	1.79	3/3/2013	200.800000	4.7500	11:33:49 AM	4.4586	5.0000	3.2500	4.4150	4.7500	4.4150	4.7500
TEBD 07-43	TEBD0713C438	2Y	8.7500	653	1.79	3/3/2013										
FXTN 05-66	PIBD0513C664	2Y	6.6250	663	1.82	3/13/2013						3.6500				
TEBD 05-66	TEBD0513C664	2Y	6.6250	663	1.82	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	677	1.85	3/27/2013						3.2500				
TEBD 10-31	TEBD1013C316	2Y	12.7500	677	1.85	3/27/2013										
FXTN 10-32 *	PIBD1013E320	2Y	11.7500	726	1.99	5/15/2013					4.3750					
FXTN 07-44	PIBD0713F446	2.5Y	9.6250	771	2.11	6/29/2013										
TEBD 07-44	TEBD0713F446	2.5Y	9.6250	771	2.11	6/29/2013										
RTB 05-07	PIID0513G075	2.5Y	9.0000	803	2.20	7/31/2013										
RTE 05-07	TEID0513G075	2.5Y	9.0000	803	2.20	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	873	2.39	10/9/2013						4.3500				
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	897	2.46	11/2/2013										
FXTN 05-67	PIBD0514A673	3Y	6.2500	983	2.69	1/27/2014	125.635200	4.9750	3:41:29 PM	4.9626	5.0150	4.8250	4.8500	5.0500	4.8250	4.9750
TEBD 05-67	TEBD0514A673	3Y	6.2500	983	2.69	1/27/2014										
FXTN 10-34 *	PIBD1014C341	3Y	12.3750	1040	2.85	3/25/2014					5.2000					
TEBD 10-34	TEBD1014C341	3Y	12.3750	1040	2.85	3/25/2014										
FXTN 10-35	PIBD1014G356	3.5Y	12.7500	1152	3.16	7/15/2014										
TEBD 10-35	TEBD1014G356	3.5Y	12.7500	1152	3.16	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1223	3.35	9/24/2014										
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1233	3.38	10/4/2014	100.000000	5.0000	9:47:06 AM	5.0000			5.0000	5.0000	5.0000	5.0000
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1233	3.38	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1243	3.41	10/14/2014										
FXTN 10-36	PIBD1015B367	4Y	12.3750	1376	3.77	2/24/2015										
TEBD 10-36	TEBD1015B367	4Y	12.3750	1376	3.77	2/24/2015										
FXTN 05-68 *	PIBD0515E685	4Y	6.3750	1454	3.98	5/13/2015					5.2000	5.2000				
FXTN 07-47	PIBD0715E477	4.5Y	8.3750	1463	4.01	5/22/2015	30.000000	5.2000	11:01:09 AM	5.2000			5.2000	5.2000	5.2000	5.2000
TEBD 07-47	TEBD0715E477	4.5Y	8.3750	1463	4.01	5/22/2015										
RTB 05-09	PIID0515H097	4.5Y	5.8750	1552	4.25	8/19/2015	2.560000	5.3250	11:41:28 AM	5.3003		5.0500	4.9000	5.8500	4.9000	5.3250
FXTN 10-37	PIBD1015H370	4.5Y	11.8750	1558	4.27	8/25/2015						5.1500				
TEBD 10-37	TEBD1015H370	4.5Y	11.8750	1558	4.27	8/25/2015										
FXTN 05-69	PIBD0515K697	5Y	4.6250	1650	4.52	11/25/2015						5.0000				
FXTN 10-38	PIBD1015L384	5Y	10.1250	1670	4.58	12/15/2015						5.2000				
FXTN 10-39	PIBD1016A393	5Y	9.2500	1698	4.65	1/12/2016	4.477000	5.2250	10:01:22 AM	5.2250			5.2250	5.2250	5.2250	5.2250
TEBD 10-39	TEBD1016A393	5Y	9.2500	1698	4.65	1/12/2016										
FXTN 07-48	PIBD0716A488	5Y	7.0000	1713	4.69	1/27/2016	61.565000	5.3000	3:09:42 PM	5.1381	5.2750	4.9250	5.1000	5.3250	5.1000	5.3000
TEBD 07-48	TEBD0716A488	5Y	7.0000	1713	4.69	1/27/2016										
RTB 05-10	PIID0516C107	5Y	6.0000	1749	4.79	3/3/2016	8.760000	5.2500	11:04:07 AM	5.2500	5.5150	5.1750	5.2500	5.2500	5.2500	5.2500
FXTN 10-40	PIBD1016C407	5Y	7.5000	1776	4.87	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1776	4.87	3/30/2016										
FXTN 10-41 *	PIBD1016D416	5Y	7.0000	1804	4.94	4/27/2016					5.5650					
FXTN 10-42	PIBD1016I420	5.5Y	9.1250	1934	5.30	9/4/2016	771.200000	5.3500	2:56:02 PM	5.3079	5.6000	5.1250	5.2500	5.4250	5.2500	5.3500

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TEBD 10-42	TEBD1016I420	5.5Y	9.1250	1934	5.30	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1954	5.35	9/24/2016						5.3000				
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	2007	5.50	11/16/2016	50.000000	5.7000	11:36:26 AM	5.7000			5.7000	5.7000	5.7000	5.7000
FXTN 07-49	PIBD0717C493	6Y	7.0000	2142	5.87	3/31/2017	0.165000	5.6750	2:52:40 PM	5.6750			5.6750	5.6750	5.6750	5.6750
FXTN 20-01	PIBD2017D011	6Y	14.3750	2166	5.93	4/24/2017						5.4500				
RTB 07-02	PIID0717H026	6.5Y	6.6250	2283	6.25	8/19/2017										
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2287	6.27	8/23/2017						5.5600				
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2287	6.27	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2353	6.45	10/28/2017	34.502573	5.4500	2:50:11 PM	5.4500			5.4500	5.4500	5.4500	5.4500
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2448	6.71	1/31/2018	42.000000	5.6750	11:23:53 AM	5.8284	5.9000		5.8650	5.8650	5.6750	5.6750
TEBD 10-45	TEBD1018A451	7Y	5.8750	2448	6.71	1/31/2018										
FXTN 10-47	PIBD1018K478	8Y	8.8750	2741	7.51	11/20/2018	750.000000	6.1500	10:47:14 AM	6.1650			6.1500	6.1750	6.1500	6.1500
TEBD 10-47	TEBD1018K478	8Y	8.8750	2741	7.51	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2832	7.76	2/19/2019	7.705719	6.1500	3:48:47 PM	6.0413			5.9250	6.1500	5.9250	6.1500
TEBD 10-48	TEBD1019B485	8Y	7.8750	2832	7.76	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3196	8.76	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3379	9.26	8/19/2020	28.000000	6.1250	11:42:44 AM	6.1275			6.1300	6.1300	6.1250	6.1250
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3407	9.33	9/16/2020										
FXTN 10-52	PIBD1020L525	10Y	5.8750	3498	9.58	12/16/2020	139.415492	6.0050	3:34:15 PM	6.0898	6.2500	6.0150	6.0500	6.2000	5.9500	6.0050
RTB 10-02	PIID1021C027	10Y	7.3750	3575	9.79	3/3/2021	1,696.705000	6.3100	3:59:03 PM	6.2850	6.3750	6.2750	6.5500	6.5500	6.2625	6.3100
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3631	9.95	4/28/2021					6.4500					
FXTN 20-02	PIBD2022C021	11Y	15.0000	3951	10.82	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4168	11.42	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4294	11.76	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4294	11.76	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4392	12.03	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4539	12.44	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4763	13.05	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4826	13.22	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4924	13.49	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5078	13.91	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5267	14.43	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5267	14.43	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5307	14.54	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5307	14.54	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5358	14.68	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5358	14.68	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5680	15.56	12/7/2026						7.2500				
FXTN 20-14	PIBD2027I140	17Y	8.6250	5953	16.31	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5953	16.31	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6408	17.56	12/4/2028						7.0000				
TEBD 20-15	TEBD2028L151	18Y	9.5000	6408	17.56	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	6947	19.03	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	7009	19.20	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7191	19.70	1/26/2031	40.000000	8.0450	11:33:51 AM	8.0475	8.0000		8.0500	8.0500	8.0450	8.0450
TEBD 25-03	TEBD2531A032	20Y	11.2500	7191	19.70	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7443	20.39	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7864	21.55	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7864	21.55	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8570	23.48	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8899	24.38	9/30/2035	13.200000	7.8100	3:50:33 PM	7.8100			7.8100	7.8100	7.8100	7.8100
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8976	24.59	12/16/2035	271.820000	7.8500	3:40:08 PM	7.8497	7.8850	7.8300	7.8500	7.9000	7.8102	7.8500