

GS Board Summary
May 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
TBILL 06.01.11	PIBL0610L090	<1M		7	0.02	6/1/2011						1.0000				
TBILL 06.08.11	PIBL0311C059	<1M		14	0.04	6/8/2011										
TBILL 06.15.11	PIBL1210F120	<1M		21	0.06	6/15/2011						1.0000				
FXTN 05-63	PIBD0511F638	1M	10.6250	28	0.08	6/22/2011										
TBILL 06.22.11	PIBL0311C068	1M		28	0.08	6/22/2011										
TBILL 06.29.11*	PIBL1210F139	1M		35	0.10	6/29/2011					2.2500	1.0000				
TBILL 07.06.11	PIBL0311D076	1M		42	0.12	7/6/2011	4.959500	1.9000	2:03:14 PM	1.9000		1.0000	1.9000	1.9000	1.9000	1.9000
TBILL 07.13.11	PIBL1210G147	2M		49	0.13	7/13/2011	61.000000	2.2250	9:03:28 AM	2.2250		1.0000	2.2250	2.2250	2.2250	2.2250
TBILL 07.20.11	PIBL0311D085	2M		56	0.15	7/20/2011	162.770000	2.2000	12:12:17 PM	2.2248		1.0000	2.2250	2.2250	2.2000	2.2000
FXTN 07-37	PIBD0711G376	2M	12.0000	58	0.16	7/22/2011	30.000000	2.5000	3:47:03 PM	2.5000			2.5000	2.5000	2.5000	2.5000
TEBD 07-37	TEBD0711G376	2M	12.0000	58	0.16	7/22/2011										
TBILL 07.27.11	PIBL1210G156	2M		63	0.17	7/27/2011	344.000000	2.5500	3:59:16 PM	2.5500		1.0000	2.5500	2.5500	2.5500	2.5500
RTB 03-06	PIID0311G065	2M	8.5000	67	0.18	7/31/2011	1,036.000000	3.0000	3:56:00 PM	2.8214			2.7500	3.0000	2.4000	3.0000
RTE 03-06	TEID0311G065	2M	8.5000	67	0.18	7/31/2011										
TBILL 08.03.11	PIBL0311E093	2M		70	0.19	8/3/2011	26.804000	1.0000	2:54:08 PM	1.0000			1.0000	1.0000	1.0000	1.0000
TBILL 08.10.11	PIBL1210H164	2M		77	0.21	8/10/2011	6.952000	1.0000	3:46:57 PM	1.2318		1.0000	2.3750	2.3750	1.0000	1.0000
TBILL 08.17.11	PIBL0311E100	3M		84	0.23	8/17/2011					1.9750	0.7000				
TBILL 08.24.11*	PIBL1210H173	3M		91	0.25	8/24/2011	3.935000	1.0000	3:01:49 PM	1.0000	2.1000		1.0000	1.0000	1.0000	1.0000
TBILL 09.07.11	PIBL1210I181	4M		105	0.29	9/7/2011						1.0000				
SPTB 10-01	SPTB1011I016	4M	15.5000	118	0.32	9/20/2011										
SPTB 10-01	TETB1011I016	4M	15.5000	118	0.32	9/20/2011										
TBILL 09.21.11	PIBL1210I190	4M		119	0.33	9/21/2011						2.0000				
TBILL 10.05.11	PIBL1210J206	5M		133	0.36	10/5/2011						1.2500				
FXTN 10-28	PIBD1011J288	5M	16.5000	139	0.38	10/11/2011										
TEBD 10-28	TEBD1011J288	5M	16.5000	139	0.38	10/11/2011										
ZCB 10-02	PIBZ1011J029	5M		146	0.40	10/18/2011										
FXTN 05-64	PIBD0511J642	5M	7.2500	147	0.40	10/19/2011										
TBILL 10.19.11	PIBL1210J215	5M		147	0.40	10/19/2011	17.035695	2.0750	3:00:28 PM	2.0750		2.0500	2.0750	2.0750	2.0750	2.0750
TEBD 05-64	TEBD0511J642	5M	7.2500	147	0.40	10/19/2011										
TBILL 11.02.11	PIBL1210K222	5M		161	0.44	11/2/2011						2.0500				
TBILL 11.16.11	PIBL1210K231	6M		175	0.48	11/16/2011						1.5000				
TBILL 11.29.11*	PIBL1210L249	6M		188	0.52	11/29/2011					2.4500	1.2250				
RTB 05-05	PIID0511L054	7M	5.8750	195	0.53	12/6/2011										
RTE 05-05	TEID0511L054	7M	5.8750	195	0.53	12/6/2011										
FXTN 04-19	PIBD0411L191	7M	5.8750	202	0.55	12/13/2011						1.9500				
TEBD 04-19	TEBD0411L191	7M	5.8750	202	0.55	12/13/2011										
FXTN 03-18	PIBD0312A182	8M	5.8750	228	0.62	1/8/2012										
TEBD 03-18	TEBD0312A182	8M	5.8750	228	0.62	1/8/2012										
TBILL 01.11.12	PIBL1211A016	8M		231	0.63	1/11/2012						1.4000				
SPTB 10-02	SPTB1012A021	8M	14.0000	251	0.69	1/31/2012										
TBILL 02.08.12	PIBL1211B033	9M		259	0.71	2/8/2012										
FXTN 05-65	PIBD0512B658	9M	5.7500	272	0.75	2/21/2012	63.700000	2.4000	8:54:40 AM	2.4000		2.2501	2.4000	2.4000	2.4000	2.4000
TEBD 05-65	TEBD0512B658	9M	5.7500	272	0.75	2/21/2012										
TBILL 02.22.12	PIBL1211B042	9M		273	0.75	2/22/2012						1.5500				
TBILL 03.07.12	PIBL1211C050	10M		287	0.79	3/7/2012						1.6250				
TBILL 03.21.12	PIBL1211C069	10M		301	0.82	3/21/2012						1.7500				
TBILL 04.04.12	PIBL1211D077	11M		315	0.86	4/4/2012						1.7500				
TBILL 04.18.12	PIBL1211D086	11M		329	0.90	4/18/2012						1.9701				
FXTN 10-29	PIBD1012D291	11M	13.0000	336	0.92	4/25/2012						2.2500				
FXTN 07-39	PIBD0712D395	11M	11.5000	339	0.93	4/28/2012						2.3750				
TEBD 07-39	TEBD0712D395	11M	11.5000	339	0.93	4/28/2012										
TBILL 05.02.12*	PIBL1211E094	1Y		343	0.94	5/2/2012	0.150000	2.5008	2:55:21 PM	2.5008	2.6950	2.5020	2.5008	2.5008	2.5008	2.5008
RTB 05-06	PIID0512H067	1.5Y	7.1250	434	1.19	8/1/2012	0.550000	4.1250	11:50:15 AM	4.1250		2.7500	4.1250	4.1250	4.1250	4.1250

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RTB 07-01	PIID0716I018	5.5Y	7.0000	1949	5.34	9/24/2016	0.500000	5.3750	3:30:36 PM	5.3750		5.3750	5.3750	5.3750	5.3750	5.3750
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	2002	5.48	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2137	5.85	3/31/2017										
FXTN 20-01	PIBD2017D011	6Y	14.3750	2161	5.92	4/24/2017										
RTB 07-02	PIID0717H026	6.5Y	6.6250	2278	6.24	8/19/2017										
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2282	6.25	8/23/2017										
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2282	6.25	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2348	6.43	10/28/2017	22.051000	5.8900	11:16:21 AM	5.8900			5.8900	5.8900	5.8900	5.8900
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2443	6.69	1/31/2018	50.000000	5.8750	9:48:34 AM	5.8750	5.9425	5.8000	5.8750	5.8750	5.8750	5.8750
TEBD 10-45	TEBD1018A451	7Y	5.8750	2443	6.69	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2736	7.50	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2736	7.50	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2827	7.75	2/19/2019										
TEBD 10-48	TEBD1019B485	8Y	7.8750	2827	7.75	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3191	8.74	2/18/2020	34.600000	6.1500	3:36:57 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RTB 10-01	PIID1020H015	9.5Y	7.2500	3374	9.24	8/19/2020										
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3402	9.32	9/16/2020	5.540000	6.2000	3:37:37 PM	6.2000			6.2000	6.2000	6.2000	6.2000
FXTN 10-52	PIBD1020L525	10Y	5.8750	3493	9.57	12/16/2020	20.624000	6.0300	3:22:24 PM	6.0324	6.1500	6.0150	6.0350	6.0350	6.0300	6.0300
RTB 10-02	PIID1021C027	10Y	7.3750	3570	9.78	3/3/2021	505.383000	6.3150	3:26:02 PM	6.3164	6.4500	6.2650	6.3750	6.3750	6.3100	6.3150
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3626	9.93	4/28/2021	6.120000	6.4500	10:28:40 AM	6.4500	6.4500	6.1750	6.4500	6.4500	6.4500	6.4500
FXTN 20-02	PIBD2022C021	11Y	15.0000	3946	10.81	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4163	11.41	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4289	11.75	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4289	11.75	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4387	12.02	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4534	12.42	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4758	13.04	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4821	13.21	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4919	13.48	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5073	13.90	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5262	14.42	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5262	14.42	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5302	14.53	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5302	14.53	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5353	14.67	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5353	14.67	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5675	15.55	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5948	16.30	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5948	16.30	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6403	17.54	12/4/2028						7.0000				
TEBD 20-15	TEBD2028L151	18Y	9.5000	6403	17.54	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	6942	19.02	5/27/2030	200.000000	7.7000	9:09:11 AM	7.7125		7.8000	7.7250	7.7250	7.7000	7.7000
FXTN 25-02	PIBD2530G029	20Y	12.5000	7004	19.19	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7186	19.69	1/26/2031					8.0000					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7186	19.69	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7438	20.38	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7859	21.53	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7859	21.53	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8565	23.47	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8894	24.37	9/30/2035	59.844000	7.8150	3:04:49 PM	7.8434			7.8490	7.8490	7.8150	7.8150
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8971	24.58	12/16/2035	4.265000	7.8250	3:31:18 PM	7.8250	7.8750	7.8106	7.8250	7.8250	7.8250	7.8250