

GS Board Summary  
June 21, 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 06.29.11	PIBL1210F139	<1M		7	0.02	6/29/2011						2.2500				
TBILL 07.06.11	PIBL0311D076	<1M		14	0.04	7/6/2011						2.2500				
TBILL 07.13.11	PIBL1210G147	<1M		21	0.06	7/13/2011	431.957689	3.1250	3:57:41 PM	3.5577		2.7500	3.5500	3.6351	2.7500	3.1250
TBILL 07.20.11	PIBL0311D085	1M		28	0.08	7/20/2011	240.000000	3.2500	3:17:53 PM	3.2500			3.2500	3.2500	3.2500	3.2500
FXTN 07-37	PIBD0711G376	1M	12.0000	30	0.08	7/22/2011										
TEBD 07-37	TEBD0711G376	1M	12.0000	30	0.08	7/22/2011										
TBILL 07.27.11*	PIBL1210G156	1M		35	0.10	7/27/2011	302.000000	3.0500	10:11:22 AM	3.0500	3.3500		3.0500	3.0500	3.0500	3.0500
RTB 03-06	PIID0311G065	1M	8.5000	39	0.11	7/31/2011										
RTE 03-06	TEID0311G065	1M	8.5000	39	0.11	7/31/2011										
TBILL 08.03.11	PIBL0311E093	1M		42	0.12	8/3/2011	100.000000	3.0000	4:03:42 PM	3.0000			3.0000	3.0000	3.0000	3.0000
TBILL 08.10.11	PIBL1210H164	2M		49	0.13	8/10/2011						2.2500				
TBILL 08.17.11	PIBL0311E100	2M		56	0.15	8/17/2011						1.2500				
TBILL 08.24.11	PIBL1210H173	2M		63	0.17	8/24/2011						2.2500				
TBILL 08.31.11	PIBL0311F118	2M		70	0.19	8/31/2011	50.000000	3.0000	2:51:45 PM	3.0000		1.9000	3.0000	3.0000	3.0000	3.0000
TBILL 09.07.11	PIBL1210I181	2M		77	0.21	9/7/2011						2.2500				
TBILL 09.14.11	PIBL0311F127	3M		84	0.23	9/14/2011	12.020000	2.2000	2:33:42 PM	2.2000		2.2000	2.2000	2.2000	2.2000	2.2000
SPTB 10-01	SPTB1011I016	3M	15.5000	90	0.25	9/20/2011										
SPTB 10-01	TETB1011I016	3M	15.5000	90	0.25	9/20/2011										
TBILL 09.21.11*	PIBL1210I190	3M		91	0.25	9/21/2011	380.000000	3.1750	9:42:01 AM	3.1750	3.2500	2.2500	3.1750	3.1750	3.1750	3.1750
TBILL 10.05.11	PIBL1210J206	4M		105	0.29	10/5/2011	501.457000	3.0000	3:33:54 PM	2.9978		2.2500	2.2500	3.0000	2.2500	3.0000
FXTN 10-28	PIBD1011J288	4M	16.5000	111	0.30	10/11/2011										
TEBD 10-28	TEBD1011J288	4M	16.5000	111	0.30	10/11/2011										
ZCB 10-02	PIBZ1011J029	4M		118	0.32	10/18/2011										
FXTN 05-64	PIBD0511J642	4M	7.2500	119	0.33	10/19/2011										
TBILL 10.19.11	PIBL1210J215	4M		119	0.33	10/19/2011	5.252800	2.5000	3:58:54 PM	2.5000		2.5000	2.5000	2.5000	2.5000	2.5000
TEBD 05-64	TEBD0511J642	4M	7.2500	119	0.33	10/19/2011										
TBILL 11.02.11	PIBL1210K222	5M		133	0.36	11/2/2011	158.000000	3.0596	2:04:26 PM	3.0548		2.2500	3.0500	3.0596	3.0500	3.0596
TBILL 11.16.11	PIBL1210K231	5M		147	0.40	11/16/2011	0.151000	2.2500	12:23:35 PM	2.2500		2.2500	2.2500	2.2500	2.2500	2.2500
TBILL 11.29.11	PIBL1210L249	5M		160	0.44	11/29/2011						1.2000				
RTB 05-05	PIID0511L054	5M	5.8750	167	0.46	12/6/2011										
RTE 05-05	TEID0511L054	5M	5.8750	167	0.46	12/6/2011										
FXTN 04-19	PIBD0411L191	5M	5.8750	174	0.48	12/13/2011										
TEBD 04-19	TEBD0411L191	5M	5.8750	174	0.48	12/13/2011										
FXTN 03-18	PIBD0312A182	7M	5.8750	200	0.55	1/8/2012										
TEBD 03-18	TEBD0312A182	7M	5.8750	200	0.55	1/8/2012										
TBILL 01.11.12*	PIBL1211A016	6M		203	0.56	1/11/2012					3.2500	2.3750				
SPTB 10-02	SPTB1012A021	8M	14.0000	223	0.61	1/31/2012										
TBILL 02.08.12	PIBL1211B033	8M		231	0.63	2/8/2012										
FXTN 05-65	PIBD0512B658	8M	5.7500	244	0.67	2/21/2012	300.100000	3.2000	3:35:34 PM	3.2281		2.8750	3.2250	3.2313	3.2000	3.2000
TEBD 05-65	TEBD0512B658	8M	5.7500	244	0.67	2/21/2012										
TBILL 02.22.12	PIBL1211B042	8M		245	0.67	2/22/2012						2.5000				
TBILL 03.07.12	PIBL1211C050	9M		259	0.71	3/7/2012						2.5000				
TBILL 03.21.12	PIBL1211C069	9M		273	0.75	3/21/2012						2.5000				
TBILL 04.04.12	PIBL1211D077	10M		287	0.79	4/4/2012	3.396000	2.7500	11:09:20 AM	2.7500		2.7500	2.7500	2.7500	2.7500	2.7500
TBILL 04.18.12	PIBL1211D086	10M		301	0.82	4/18/2012						2.5000				
FXTN 10-29	PIBD1012D291	10M	13.0000	308	0.84	4/25/2012						3.0000				
FXTN 07-39	PIBD0712D395	10M	11.5000	311	0.85	4/28/2012						3.0000				
TEBD 07-39	TEBD0712D395	10M	11.5000	311	0.85	4/28/2012										
TBILL 05.02.12	PIBL1211E094	11M		315	0.86	5/2/2012	0.525094	2.6500	10:07:09 AM	2.6500		2.6000	2.6500	2.6500	2.6500	2.6500
TBILL 06.13.12*	PIBL1211F128	1Y		357	0.98	6/13/2012					3.1250					
RTB 05-06	PIID0512H067	1.5Y	7.1250	406	1.11	8/1/2012						2.7500				
RTE 05-06	TEID0512H067	1.5Y	7.1250	406	1.11	8/1/2012										
FXTN 07-40	PIBD0712H408	1.5Y	11.3750	423	1.16	8/18/2012						3.0000				



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FXTN 07-49	PIBD0717C493	6Y	7.0000	2109	5.78	3/31/2017										
FXTN 20-01	PIBD2017D011	6Y	14.3750	2133	5.84	4/24/2017	0.616475	4.6500	10:06:18 AM	4.6500		5.3000	4.6500	4.6500	4.6500	4.6500
RTB 07-02	PIID0717H026	6.5Y	6.6250	2250	6.16	8/19/2017	3.175269	6.0000	2:09:14 PM	4.9408	6.0000		4.7500	6.0000	4.7500	6.0000
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2254	6.18	8/23/2017										
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2254	6.18	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2320	6.36	10/28/2017										
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2415	6.62	1/31/2018	300.000000	5.8250	12:08:30 PM	5.8217	5.8650	5.8000	5.8200	5.8250	5.8200	5.8250
TEBD 10-45	TEBD1018A451	7Y	5.8750	2415	6.62	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2708	7.42	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2708	7.42	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2799	7.67	2/19/2019										
TEBD 10-48	TEBD1019B485	8Y	7.8750	2799	7.67	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3163	8.67	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3346	9.17	8/19/2020	8.000000	6.3250	11:30:17 AM	6.3467			6.5000	6.5000	6.3250	6.3250
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3374	9.24	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3465	9.49	12/16/2020	255.000000	6.2150	11:59:52 AM	6.2108		6.2000	6.2000	6.2150	6.2000	6.2150
RTB 10-02	PIID1021C027	10Y	7.3750	3542	9.70	3/3/2021	9.057000	6.3250	11:59:01 AM	6.3187	6.5000	6.2002	6.2000	6.3500	6.2000	6.3250
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3598	9.86	4/28/2021	850.000000	6.4500	4:02:47 PM	6.4241	6.5000	6.1500	6.4225	6.4500	6.4225	6.4500
FXTN 20-02	PIBD2022C021	11Y	15.0000	3918	10.73	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4135	11.33	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4261	11.67	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4261	11.67	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4359	11.94	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4506	12.35	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4730	12.96	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4793	13.13	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4891	13.40	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5045	13.82	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5234	14.34	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5234	14.34	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5274	14.45	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5274	14.45	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5325	14.59	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5325	14.59	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5647	15.47	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5920	16.22	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5920	16.22	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6375	17.47	12/4/2028						7.0000				
TEBD 20-15	TEBD2028L151	18Y	9.5000	6375	17.47	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6914	18.94	5/27/2030	300.000000	7.9250	11:16:22 AM	7.9083			7.9000	7.9250	7.9000	7.9250
FXTN 25-02	PIBD2530G029	20Y	12.5000	6976	19.11	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7158	19.61	1/26/2031					8.0000					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7158	19.61	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7410	20.30	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7831	21.45	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7831	21.45	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8537	23.39	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8866	24.29	9/30/2035	171.219500	7.9500	2:57:13 PM	7.8940		7.8400	7.8990	7.9500	7.8400	7.9500
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8943	24.50	12/16/2035	831.075600	8.0000	4:10:41 PM	7.9680	8.0000	7.9425	7.9500	8.0000	7.8951	8.0000