

GS Board Summary  
June 23, 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		5	0.01	6/29/2011						2.5000				
TBILL 07.06.11	PIBL0311D076	<1M		12	0.03	7/6/2011						2.5000				
TBILL 07.13.11	PIBL1210G147	<1M		19	0.05	7/13/2011	398.000000	3.4867	2:07:03 PM	3.4433		2.5000	3.4000	3.4867	3.4000	3.4867
TBILL 07.20.11	PIBL0311D085	1M		26	0.07	7/20/2011	0.095449	2.7500	10:36:28 AM	2.7500			2.7500	2.7500	2.7500	2.7500
FXTN 07-37	PIBD0711G376	1M	12.0000	28	0.08	7/22/2011										
TEBD 07-37	TEBD0711G376	1M	12.0000	28	0.08	7/22/2011										
TBILL 07.27.11*	PIBL1210G156	1M		33	0.09	7/27/2011					3.6000					
RTB 03-06	PIID0311G065	1M	8.5000	37	0.10	7/31/2011										
RTE 03-06	TEID0311G065	1M	8.5000	37	0.10	7/31/2011										
TBILL 08.03.11	PIBL0311E093	1M		40	0.11	8/3/2011	300.000000	2.9286	2:06:38 PM	2.9143			2.9000	2.9286	2.9000	2.9286
TBILL 08.10.11	PIBL1210H164	2M		47	0.13	8/10/2011	1.003000	2.5000	10:05:20 AM	2.5000		2.5000	2.5000	2.5000	2.5000	2.5000
TBILL 08.17.11	PIBL0311E100	2M		54	0.15	8/17/2011						1.2550				
TBILL 08.24.11	PIBL1210H173	2M		61	0.17	8/24/2011	0.179000	3.2500	2:20:25 PM	3.2500		2.8000	3.2500	3.2500	3.2500	3.2500
TBILL 08.31.11	PIBL0311F118	2M		68	0.19	8/31/2011						2.0000				
TBILL 09.07.11	PIBL1210I181	2M		75	0.21	9/7/2011						2.5000				
TBILL 09.14.11	PIBL0311F127	3M		82	0.22	9/14/2011						2.2000				
SPTB 10-01	SPTB1011I016	3M	15.5000	88	0.24	9/20/2011										
SPTB 10-01	TETB1011I016	3M	15.5000	88	0.24	9/20/2011										
TBILL 09.21.11*	PIBL1210I190	3M		89	0.24	9/21/2011	0.027000	2.7500	10:05:25 AM	2.7500	3.0000	2.5500	2.7500	2.7500	2.7500	2.7500
TBILL 10.05.11	PIBL1210J206	4M		103	0.28	10/5/2011						2.6250				
FXTN 10-28	PIBD1011J288	4M	16.5000	109	0.30	10/11/2011	2.250000	3.3500	11:32:57 AM	3.3500			3.3500	3.3500	3.3500	3.3500
TEBD 10-28	TEBD1011J288	4M	16.5000	109	0.30	10/11/2011										
ZCB 10-02	PIBZ1011J029	4M		116	0.32	10/18/2011										
FXTN 05-64	PIBD0511J642	4M	7.2500	117	0.32	10/19/2011										
TBILL 10.19.11	PIBL1210J215	4M		117	0.32	10/19/2011	10.067000	2.8001	2:19:32 PM	2.8001		2.8001	2.8001	2.8001	2.8001	2.8001
TEBD 05-64	TEBD0511J642	4M	7.2500	117	0.32	10/19/2011										
TBILL 11.02.11	PIBL1210K222	5M		131	0.36	11/2/2011	300.000000	2.9086	2:06:49 PM	2.9043		2.8250	2.9000	2.9086	2.9000	2.9086
TBILL 11.16.11	PIBL1210K231	5M		145	0.40	11/16/2011						2.8250				
TBILL 11.29.11	PIBL1210L249	5M		158	0.43	11/29/2011						2.2000				
RTB 05-05	PIID0511L054	5M	5.8750	165	0.45	12/6/2011										
RTE 05-05	TEID0511L054	5M	5.8750	165	0.45	12/6/2011										
FXTN 04-19	PIBD0411L191	5M	5.8750	172	0.47	12/13/2011										
TEBD 04-19	TEBD0411L191	5M	5.8750	172	0.47	12/13/2011										
FXTN 03-18	PIBD0312A182	7M	5.8750	198	0.54	1/8/2012										
TEBD 03-18	TEBD0312A182	7M	5.8750	198	0.54	1/8/2012										
TBILL 01.11.12*	PIBL1211A016	6M		201	0.55	1/11/2012					3.1250	2.8250				
SPTB 10-02	SPTB1012A021	8M	14.0000	221	0.61	1/31/2012										
TBILL 02.08.12	PIBL1211B033	8M		229	0.63	2/8/2012										
FXTN 05-65	PIBD0512B658	8M	5.7500	242	0.66	2/21/2012	364.435000	3.1811	2:06:31 PM	3.1810		2.5500	3.2000	3.2000	3.1200	3.1811
TEBD 05-65	TEBD0512B658	8M	5.7500	242	0.66	2/21/2012										
TBILL 02.22.12	PIBL1211B042	8M		243	0.67	2/22/2012						2.8500				
TBILL 03.07.12	PIBL1211C050	9M		257	0.70	3/7/2012						2.8750				
TBILL 03.21.12	PIBL1211C069	9M		271	0.74	3/21/2012	1.017000	2.9000	12:11:01 PM	2.9000		2.9000	2.9000	2.9000	2.9000	2.9000
TBILL 04.04.12	PIBL1211D077	10M		285	0.78	4/4/2012	0.315000	2.9500	11:49:35 AM	2.9500		2.9250	2.9500	2.9500	2.9500	2.9500
TBILL 04.18.12	PIBL1211D086	10M		299	0.82	4/18/2012						2.9250				
FXTN 10-29	PIBD1012D291	10M	13.0000	306	0.84	4/25/2012						2.6250				
FXTN 07-39	PIBD0712D395	10M	11.5000	309	0.85	4/28/2012	10.000000	3.5000	11:31:06 AM	3.5000		2.6250	3.5000	3.5000	3.5000	3.5000
TEBD 07-39	TEBD0712D395	10M	11.5000	309	0.85	4/28/2012										
TBILL 05.02.12	PIBL1211E094	11M		313	0.86	5/2/2012	139.169556	2.9250	3:31:23 PM	2.9085		2.9000	3.0000	3.5000	2.5000	2.9250
TBILL 06.13.12*	PIBL1211F128	1Y		355	0.97	6/13/2012					3.1250					
RTB 05-06	PIID0512H067	1.5Y	7.1250	404	1.11	8/1/2012						2.7500				
RTE 05-06	TEID0512H067	1.5Y	7.1250	404	1.11	8/1/2012										
FXTN 07-40	PIBD0712H408	1.5Y	11.3750	421	1.15	8/18/2012						2.8750				



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FXTN 07-49	PIBD0717C493	6Y	7.0000	2107	5.77	3/31/2017	112.120000	5.8000	2:18:46 PM	5.5962			5.5750	5.8000	5.4250	5.8000
FXTN 20-01	PIBD2017D011	6Y	14.3750	2131	5.84	4/24/2017										
RTB 07-02	PIID0717H026	6.5Y	6.6250	2248	6.16	8/19/2017	30.000000	5.6000	11:29:06 AM	5.6000			5.6000	5.6000	5.6000	5.6000
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2252	6.17	8/23/2017						5.5000				
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2252	6.17	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2318	6.35	10/28/2017	24.323709	5.5750	3:53:38 PM	5.5370			5.5000	5.5750	5.5000	5.5750
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2413	6.61	1/31/2018	1,900.000000	5.8700	4:14:50 PM	5.8757	5.9000	5.8000	5.8850	5.9000	5.8650	5.8700
TEBD 10-45	TEBD1018A451	7Y	5.8750	2413	6.61	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2706	7.41	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2706	7.41	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2797	7.66	2/19/2019	0.887945	5.9500	2:18:35 PM	5.9500			5.9500	5.9500	5.9500	5.9500
TEBD 10-48	TEBD1019B485	8Y	7.8750	2797	7.66	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3161	8.66	2/18/2020										
RTB 10-01	PIID1020H015	9.5Y	7.2500	3344	9.16	8/19/2020										
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3372	9.24	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3463	9.49	12/16/2020	9.475023	6.2000	3:07:45 PM	6.1938		6.2000	6.1500	6.2000	6.1500	6.2000
RTB 10-02	PIID1021C027	10Y	7.3750	3540	9.70	3/3/2021	2.500000	6.3750	10:08:00 AM	6.3750	6.5500	6.2500	6.3750	6.3750	6.3750	6.3750
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3596	9.85	4/28/2021	370.220000	6.4950	11:42:45 AM	6.4916	6.4950	6.4100	6.4800	6.4950	6.4800	6.4950
FXTN 20-02	PIBD2022C021	11Y	15.0000	3916	10.73	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4133	11.32	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4259	11.67	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4259	11.67	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4357	11.94	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4504	12.34	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4728	12.95	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4791	13.13	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4889	13.39	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5043	13.82	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5232	14.33	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5232	14.33	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5272	14.44	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5272	14.44	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5323	14.58	1/19/2026	24.000000	7.5000	11:01:58 AM	7.5000			7.5000	7.5000	7.5000	7.5000
TEBD 20-12	TEBD2026A122	15Y	10.2500	5323	14.58	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5645	15.47	12/7/2026	10.000000	7.7250	11:07:06 AM	7.7250		7.2000	7.7250	7.7250	7.7250	7.7250
FXTN 20-14	PIBD2027I140	17Y	8.6250	5918	16.21	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	5918	16.21	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6373	17.46	12/4/2028						7.0000				
TEBD 20-15	TEBD2028L151	18Y	9.5000	6373	17.46	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6912	18.94	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	6974	19.11	7/28/2030										
FXTN 25-03 *	PIBD2531A032	20Y	11.2500	7156	19.61	1/26/2031					8.1000					
TEBD 25-03	TEBD2531A032	20Y	11.2500	7156	19.61	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7408	20.30	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7829	21.45	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7829	21.45	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8535	23.38	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8864	24.28	9/30/2035	3.334000	7.8750	2:43:37 PM	7.8750		7.8750	7.8750	7.8750	7.8750	7.8750
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8941	24.50	12/16/2035	4,719.205000	8.0500	3:54:14 PM	8.0598	8.1250	7.9750	7.9700	8.1000	7.9000	8.0500