

GS Board Summary
July 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
FXTN 07-37	PIBD0711G376	<1M	12.0000	2	0.01	7/22/2011										
TEBD 07-37	TEBD0711G376	<1M	12.0000	2	0.01	7/22/2011										
TBILL 07.27.11	PIBL1210G156	<1M		7	0.02	7/27/2011										
RTB 03-06	PIID0311G065	<1M	8.5000	11	0.03	7/31/2011	36.900000	4.0000	3:56:03 PM	4.1213			4.2500	4.2500	3.7500	4.0000
RTE 03-06	TEID0311G065	<1M	8.5000	11	0.03	7/31/2011										
TBILL 08.03.11	PIBL0311E093	<1M		14	0.04	8/3/2011										
TBILL 08.10.11	PIBL1210H164	<1M		21	0.06	8/10/2011										
TBILL 08.17.11	PIBL0311E100	1M		28	0.08	8/17/2011	1.703435	1.2500	11:24:45 AM	1.2500		1.2500	1.2500	1.2500	1.2500	1.2500
TBILL 08.24.11*	PIBL1210H173	1M		35	0.10	8/24/2011					3.0000					
TBILL 08.31.11	PIBL0311F118	1M		42	0.12	8/31/2011										
TBILL 09.07.11	PIBL1210I181	2M		49	0.13	9/7/2011										
TBILL 09.14.11	PIBL0311F127	2M		56	0.15	9/14/2011	0.095671	2.2000	3:37:48 PM	2.2000		2.2000	2.2000	2.2000	2.2000	2.2000
SPTB 10-01	SPTB1011I016	2M	15.5000	62	0.17	9/20/2011										
SPTE 10-01	TETB1011I016	2M	15.5000	62	0.17	9/20/2011										
TBILL 09.21.11	PIBL1210I190	2M		63	0.17	9/21/2011						2.2000				
TBILL 09.28.11	PIBL0311F136	2M		70	0.19	9/28/2011	40.942986	2.3500	3:09:24 PM	2.3966			2.4000	2.4000	2.3500	2.3500
TBILL 10.05.11	PIBL1210J206	2M		77	0.21	10/5/2011	6.655443	2.3000	3:25:39 PM	2.3751		2.3000	2.4000	2.4000	2.3000	2.3000
FXTN 10-28	PIBD1011J288	2M	16.5000	83	0.23	10/11/2011										
TEBD 10-28	TEBD1011J288	2M	16.5000	83	0.23	10/11/2011										
TBILL 10.12.11	PIBL0311G144	3M		84	0.23	10/12/2011										
ZCB 10-02	PIBZ1011J029	3M		90	0.25	10/18/2011	800.000000	2.1000	9:48:41 AM	2.1000			2.1000	2.1000	2.1000	2.1000
FXTN 05-64	PIBD0511J642	3M	7.2500	91	0.25	10/19/2011										
TBILL 10.19.11*	PIBL1210J215	3M		91	0.25	10/19/2011	34.219156	2.3500	3:07:55 PM	2.2222	2.6500	2.3500	2.2000	2.3750	2.2000	2.3500
TEBD 05-64	TEBD0511J642	3M	7.2500	91	0.25	10/19/2011										
TBILL 11.02.11	PIBL1210K222	4M		105	0.29	11/2/2011	3.050000	2.4000	2:41:45 PM	2.4000		2.0000	2.4000	2.4000	2.4000	2.4000
TBILL 11.16.11	PIBL1210K231	4M		119	0.33	11/16/2011										
TBILL 11.29.11	PIBL1210L249	5M		132	0.36	11/29/2011						2.3000				
RTB 05-05	PIID0511L054	5M	5.8750	139	0.38	12/6/2011										
RTE 05-05	TEID0511L054	5M	5.8750	139	0.38	12/6/2011										
FXTN 04-19	PIBD0411L191	5M	5.8750	146	0.40	12/13/2011										
TEBD 04-19	TEBD0411L191	5M	5.8750	146	0.40	12/13/2011										
FXTN 03-18	PIBD0312A182	5M	5.8750	172	0.47	1/8/2012										
TEBD 03-18	TEBD0312A182	5M	5.8750	172	0.47	1/8/2012										
TBILL 01.11.12*	PIBL1211A016	6M		175	0.48	1/11/2012	21.895000	2.3750	3:34:58 PM	2.3750	2.7500	2.3750	2.3750	2.3750	2.3750	2.3750
SPTB 10-02	SPTB1012A021	7M	14.0000	195	0.53	1/31/2012										
TBILL 02.08.12	PIBL1211B033	7M		203	0.56	2/8/2012										
FXTN 05-65	PIBD0512B658	7M	5.7500	216	0.59	2/21/2012	28.552000	3.3000	3:40:27 PM	3.5792			4.0000	4.2500	3.3000	3.3000
TEBD 05-65	TEBD0512B658	7M	5.7500	216	0.59	2/21/2012										
TBILL 02.22.12	PIBL1211B042	7M		217	0.59	2/22/2012										
TBILL 03.07.12	PIBL1211C050	8M		231	0.63	3/7/2012										
TBILL 03.21.12	PIBL1211C069	8M		245	0.67	3/21/2012	3.431000	2.6000	2:30:51 PM	2.6000			2.6000	2.6000	2.6000	2.6000
TBILL 04.04.12	PIBL1211D077	9M		259	0.71	4/4/2012						2.3500				
TBILL 04.18.12	PIBL1211D086	9M		273	0.75	4/18/2012						2.4000				
FXTN 10-29	PIBD1012D291	9M	13.0000	280	0.77	4/25/2012										
FXTN 07-39	PIBD0712D395	10M	11.5000	283	0.78	4/28/2012										
TEBD 07-39	TEBD0712D395	10M	11.5000	283	0.78	4/28/2012										
TBILL 05.02.12	PIBL1211E094	10M		287	0.79	5/2/2012										
TBILL 06.13.12	PIBL1211F128	11M		329	0.90	6/13/2012										
TBILL 06.27.12	PIBL1211F137	11M		343	0.94	6/27/2012										
TBILL 07.11.12*	PIBL1211G145	1Y		357	0.98	7/11/2012	56.482727	3.0800	10:58:10 AM	3.0731	3.1850	3.0251	3.0000	3.1000	3.0000	3.0800
RTB 05-06	PIID0512H067	1.5Y	7.1250	378	1.04	8/1/2012										
RTE 05-06	TEID0512H067	1.5Y	7.1250	378	1.04	8/1/2012										
FXTN 07-40	PIBD0712H408	1.5Y	11.3750	395	1.08	8/18/2012	3.000000	3.7500	8:50:39 AM	3.7500			3.7500	3.7500	3.7500	3.7500

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FXTN 07-49	PIBD0717C493	6Y	7.0000	2081	5.70	3/31/2017										
FXTN 20-01	PIBD2017D011	6Y	14.3750	2105	5.77	4/24/2017	4.000000	5.4000	8:52:27 AM	5.4000			5.4000	5.4000	5.4000	5.4000
RTB 07-02	PIID0717H026	6.5Y	6.6250	2222	6.09	8/19/2017	12.000000	5.4000	3:50:20 PM	5.4999			5.5500	5.5500	5.4000	5.4000
FXTN 10-44	PIBD1017H447	6.5Y	7.7500	2226	6.10	8/23/2017						5.4000				
TEBD 10-44	TEBD1017H447	6.5Y	7.7500	2226	6.10	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2292	6.28	10/28/2017										
FXTN 10-45 *	PIBD1018A451	7Y	5.8750	2387	6.54	1/31/2018	175.000000	5.4850	3:55:10 PM	5.4814	5.5000		5.4800	5.4850	5.4800	5.4850
TEBD 10-45	TEBD1018A451	7Y	5.8750	2387	6.54	1/31/2018										
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2680	7.34	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2680	7.34	11/20/2018										
FXTN 10-48	PIBD1019B485	8Y	7.8750	2771	7.59	2/19/2019										
TEBD 10-48	TEBD1019B485	8Y	7.8750	2771	7.59	2/19/2019										
FXTN 10-50	PIBD1020B508	9Y	7.7500	3135	8.59	2/18/2020	500.000000	6.0000	2:09:30 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RTB 10-01	PIID1020H015	9.5Y	7.2500	3318	9.09	8/19/2020	2.000000	6.2750	9:00:52 AM	6.2750			6.2750	6.2750	6.2750	6.2750
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3346	9.17	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3437	9.42	12/16/2020	4.734000	6.0850	12:20:24 PM	6.0931			6.1000	6.1000	6.0850	6.0850
RTB 10-02	PIID1021C027	10Y	7.3750	3514	9.63	3/3/2021	31.770000	6.3000	3:54:49 PM	6.2230	6.3000	6.2000	6.2094	6.3000	6.2094	6.3000
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3570	9.78	4/28/2021	14.890000	6.3000	3:20:03 PM	6.3000	6.3500		6.3000	6.3000	6.3000	6.3000
FXTN 10-54	PIBD1022G545	11Y	6.3750	3836	10.51	1/19/2022	1,819.618452	6.3450	4:11:22 PM	6.3468	6.4000	6.3001	6.3250	6.3750	6.3250	6.3450
FXTN 20-02	PIBD2022C021	11Y	15.0000	3890	10.66	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4107	11.25	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4233	11.60	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4233	11.60	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4331	11.87	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4478	12.27	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4702	12.88	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	4765	13.05	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4863	13.32	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	5017	13.75	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5206	14.26	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5206	14.26	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5246	14.37	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5246	14.37	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5297	14.51	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5297	14.51	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5619	15.39	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	5892	16.14	9/6/2027	95.000000	8.1100	3:51:58 PM	8.1100			8.1100	8.1100	8.1100	8.1100
TEBD 20-14	TEBD2027I140	17Y	8.6250	5892	16.14	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6347	17.39	12/4/2028	37.000000	7.9000	3:20:54 PM	7.9000			7.9000	7.9000	7.9000	7.9000
TEBD 20-15	TEBD2028L151	18Y	9.5000	6347	17.39	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6886	18.87	5/27/2030										
FXTN 25-02	PIBD2530G029	20Y	12.5000	6948	19.04	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7130	19.53	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7130	19.53	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7304	20.01	7/19/2031	4,993.982604	8.1060	3:59:59 PM	8.1154	8.1200	8.1060	8.1000	8.1381	7.9500	8.1060
FXTN 25-04	PIBD2531J042	21Y	9.3750	7382	20.22	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7803	21.38	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7803	21.38	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8509	23.31	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8838	24.21	9/30/2035										
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8915	24.42	12/16/2035	4.328000	8.1250	2:19:46 PM	8.0954	8.1350	8.0500	8.0000	8.1250	8.0000	8.1250