

GS Board Summary  
October 05, 2009

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 10.07.09	PIBL0609D073	<1M		1		10/7/2009										
FXTN 10-12	PIBD1009J120	<1M	15.1250	8	0.02	10/14/2009										
TBILL 10.14.09	PIBL1208J209	<1M		8	0.02	10/14/2009	0.200000	4.1250	9:34:51 AM	4.1250		4.0000	4.1250	4.1250	4.1250	4.1250
TEBL 10.14.09	TEBL1208J209	<1M		8	0.02	10/14/2009										
TBILL 10.21.09	PIBL0609D082	<1M		15	0.04	10/21/2009						4.0000				
FXTN 05-56	PIBD0509J569	<1M	12.3750	22	0.06	10/28/2009										
TBILL 10.28.09	PIBL1208J218	<1M		22	0.06	10/28/2009	1.101000	5.0000	3:49:01 PM	4.0917		4.0000	4.0000	5.0000	4.0000	5.0000
TEBD 05-56	TEBD0509J569	<1M	12.3750	22	0.06	10/28/2009										
TBILL 11.04.09	PIBL0609E090	1M		29	0.08	11/4/2009						4.0000				
TBILL 11.11.09*	PIBL1208K226	1M		36	0.10	11/11/2009					5.0000	4.0000				
TEBL 11.11.09	TEBL1208K226	1M		36	0.10	11/11/2009										
TBILL 11.18.09	PIBL0609E107	1M		43	0.12	11/18/2009					5.0000	4.0000				
FXTN 10-13	PIBD1009K137	2M	15.0000	50	0.14	11/25/2009										
TBILL 11.25.09	PIBL1208K235	2M		50	0.14	11/25/2009	20.403877	4.0000	3:39:20 PM	3.9978	5.0000	3.8000	3.6000	4.0000	3.6000	4.0000
TEBD 10-13	TEBD1009K137	2M	15.0000	50	0.14	11/25/2009										
TEBL 11.25.09	TEBL1208K235	2M		50	0.14	11/25/2009										
TBILL 12.02.09	PIBL0609F115	2M		57	0.16	12/2/2009					5.0000	4.0000				
TBILL 12.09.09	PIBL1208L243	2M		64	0.18	12/9/2009	1,593.849000	4.0000	3:28:59 PM	3.9804	5.0000	3.9000	3.8000	5.0000	3.8000	4.0000
TEBL 12.09.09	TEBL1208L243	2M		64	0.18	12/9/2009										
FXTN 10-14	PIBD1009L149	2M	14.8750	78	0.21	12/23/2009										
TBILL 12.29.09	PIBL0609G132	2M		84	0.23	12/29/2009					5.0000					
TBILL 01.13.10*	PIBL1209A010	3M		99	0.27	1/13/2010	40.252500	4.0000	3:41:06 PM	3.9503	5.0000	3.9550	3.9500	4.0000	3.9500	4.0000
TEBL 01.13.10	TEBL1209A010	3M		99	0.27	1/13/2010										
FXTN 05-57	PIBD0510A571	4M	11.5000	113	0.31	1/27/2010						4.0000				
TBILL 01.27.10	PIBL1209A029	4M		113	0.31	1/27/2010	1.732000	4.0000	12:15:28 PM	3.8250	5.0000	4.0000	3.7500	4.0000	3.7500	4.0000
TEBD 05-57	TEBD0510A571	4M	11.5000	113	0.31	1/27/2010										
TEBL 01.27.10	TEBL1209A029	4M		113	0.31	1/27/2010										
FXTN 10-15	PIBD1010B153	4M	14.7500	120	0.33	2/3/2010										
FXTN 03-16	PIBD0310B167	5M	5.5000	138	0.38	2/21/2010	14.417000	4.3750	3:06:48 PM	4.3717	4.5000	4.0500	4.5000	4.5000	4.0000	4.3750
TEBD 03-16	TEBD0310B167	5M	5.5000	138	0.38	2/21/2010										
TBILL 02.24.10	PIBL1209B046	5M		141	0.39	2/24/2010	3.265368	4.1300	2:18:23 PM	4.0901	5.1250	4.1300	4.0000	4.1300	4.0000	4.1300
FXTN 10-16	PIBD1010C161	5M	14.6250	147	0.40	3/2/2010						4.2000				
TEBD 10-16	TEBD1010C161	5M	14.6250	147	0.40	3/2/2010										
TBILL 03.10.10	PIBL1209C054	5M		155	0.42	3/10/2010	0.200000	4.2000	10:01:23 AM	4.2000	5.1250	4.1500	4.2000	4.2000	4.2000	4.2000
TBILL 03.24.10	PIBL1209C063	5M		169	0.46	3/24/2010	54.785000	4.1500	2:37:59 PM	4.2346	5.1250	4.1500	4.0000	4.2500	4.0000	4.1500
FXTN 10-17	PIBD1010CA170	5M	13.8750	175	0.48	3/30/2010						4.2000				
TBILL 03.31.10	PIBL0609I149	6M		176	0.48	3/31/2010					5.1250					
FXTN 05-58	PIBD0510D589	6M	11.5000	183	0.50	4/7/2010										
TBILL 04.07.10*	PIBL1209D071	6M		183	0.50	4/7/2010	71.181586	4.1750	11:55:22 AM	4.1750	5.1250	4.1750	4.1750	4.1750	4.1750	4.1750
TEBD 05-58	TEBD0510D589	6M	11.5000	183	0.50	4/7/2010										
FXTN 04-18	PIBD0410D181	7M	6.5000	196	0.54	4/20/2010										
TEBD 04-18	TEBD0410D181	7M	6.5000	196	0.54	4/20/2010										
TBILL 04.21.10	PIBL1209D080	7M		197	0.54	4/21/2010	970.813008	4.2550	3:30:43 PM	4.1751	5.1250	4.2550	4.2000	4.2600	4.1500	4.2550
FXTN 10-18	PIBD1010D188	7M	13.8750	203	0.56	4/27/2010										
TBILL 05.05.10	PIBL1209E098	7M		211	0.58	5/5/2010					5.1250	4.2700				
FXTN 07-34	PIBD0710E348	7M	11.8750	214	0.59	5/8/2010						4.0000				
TBILL 05.19.10	PIBL1209E106	8M		225	0.62	5/19/2010					5.1250	4.2750				
FXTN 10-19	PIBD1010E196	8M	14.2500	231	0.63	5/25/2010										
TEBD 10-19	TEBD1010E196	8M	14.2500	231	0.63	5/25/2010										
TBILL 06.02.10	PIBL1209F113	8M		239	0.65	6/2/2010					5.1250					
FXTN 10-20	PIBD1010F202	9M	14.1250	259	0.71	6/22/2010										
TEBD 10-20	TEBD1010F202	9M	14.1250	259	0.71	6/22/2010										
TBILL 06.30.10	PIBL1209G130	9M		267	0.73	6/30/2010	0.500000	4.2850	11:36:25 AM	4.2850	5.1250	4.2850	4.2850	4.2850	4.2850	4.2850
TBILL 07.14.10	PIBL1209G149	9M		281	0.77	7/14/2010					5.2500	4.2000				

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FXTN 10-21	PIBD1010G210	10M	14.5000	287	0.79	7/20/2010						4.2000				
FXTN 05-59	PIBD0510G595	10M	10.7500	288	0.79	7/21/2010										
TBILL 07.28.10	PIBL1209G158	10M		295	0.81	7/28/2010	1.646866	4.2700	11:31:17 AM	4.2162	5.2500	4.2000	4.1000	4.2700	4.1000	4.2700
RTB 03-05	PIID0310H057	10M	6.8750	299	0.82	8/1/2010	0.050000	4.9500	10:12:52 AM	4.9500	6.0000	4.3750	4.9500	4.9500	4.9500	4.9500
RTE 03-05	TEID0310H057	10M	6.8750	299	0.82	8/1/2010										
FXTN 10-22	PIBD1010H228	10M	14.6250	308	0.84	8/10/2010										
TEBD 10-22	TEBD1010H228	10M	14.6250	308	0.84	8/10/2010										
TBILL 08.11.10	PIBL1209H166	10M		309	0.85	8/11/2010					5.2500	4.2000				
TBILL 08.25.10	PIBL1209H175	11M		323	0.88	8/25/2010	0.687000	4.3000	11:20:35 AM	4.3000	5.2500	4.3000	4.3000	4.3000	4.3000	4.3000
FXTN 10-23	PIBD1010I236	11M	14.6250	330	0.90	9/1/2010										
RTB 05-04	PIID0510H043	11M	10.6250	337	0.92	9/8/2010	3.138000	4.3750	12:06:46 PM	4.3750	6.0000	4.3750	4.3750	4.3750	4.3750	4.3750
RTE 05-04	TEID0510H043	11M	10.6250	337	0.92	9/8/2010										
TBILL 09.08.10	PIBL1209I183	11M		337	0.92	9/8/2010	3.707807	4.2000	2:11:00 PM	4.2061	5.2500	4.2100	4.2000	4.2500	4.2000	4.2000
TEPN 07-01	TEPN0710I011	11M	10.2500	339	0.93	9/10/2010										
FXTN 05-60	PIBD0510I600	1Y	10.8750	351	0.96	9/22/2010						4.3000				
TEBD 05-60	TEBD0510I600	1Y	10.8750	351	0.96	9/22/2010										
TBILL 09.29.10*	PIBL1209I209	1Y		358	0.98	9/29/2010	0.980000	4.2000	3:12:45 PM	4.2329	5.2500	4.2000	4.3250	4.3250	4.2000	4.2000
FXTN 05-61	PIBD0510L615	1.5Y	9.3750	421	1.15	12/1/2010										
ZCB 07-01	PIBZ0710L015	2Y		438	1.20	12/18/2010										
FXTN 10-26	PIBD1010L261	1.5Y	17.5000	441	1.21	12/21/2010						4.3750				
TEBD 10-26	TEBD1010L261	1.5Y	17.5000	441	1.21	12/21/2010										
FXTN 03-17	PIBD0311A175	1.5Y	5.3750	468	1.28	1/17/2011						4.3500				
TEBD 03-17	TEBD0311A175	1.5Y	5.3750	468	1.28	1/17/2011										
FXTN 10-27	PIBD1011A278	1.5Y	17.5000	469	1.28	1/18/2011										
TEBD 10-27	TEBD1011A278	1.5Y	17.5000	469	1.28	1/18/2011										
FXTN 07-35	PIBD0711A354	1.5Y	11.0000	473	1.30	1/22/2011						4.4000				
TEBD 07-35	TEBD0711A354	1.5Y	11.0000	473	1.30	1/22/2011										
FXTN 05-62	PIBD0511C622	1.5Y	8.5000	513	1.41	3/3/2011	9.516814	4.4000	11:49:16 AM	4.4000	5.0000	4.5000	4.4000	4.4000	4.4000	4.4000
TEBD 05-62	TEBD0511C622	1.5Y	8.5000	513	1.41	3/3/2011										
FXTN 07-36	PIBD0711D360	2Y	12.0000	556	1.52	4/15/2011						4.5500				
TEBD 07-36	TEBD0711D360	2Y	12.0000	556	1.52	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		564	1.55	4/23/2011										
FXTN 05-63	PIBD0511F638	2Y	10.6250	624	1.71	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12.0000	654	1.79	7/22/2011										
TEBD 07-37	TEBD0711G376	2Y	12.0000	654	1.79	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5000	663	1.82	7/31/2011	0.300000	5.3500	10:15:24 AM	5.3500	6.0000	4.6250	5.3500	5.3500	5.3500	5.3500
RTE 03-06	TEID0311G065	2Y	8.5000	663	1.82	7/31/2011										
SPTB 10-01 *	SPTB1011I016	2Y	15.5000	714	1.96	9/20/2011										
SPTB 10-01	TETB1011I016	2Y	15.5000	714	1.96	9/20/2011										
FXTN 10-28	PIBD1011J288	2.5Y	16.5000	735	2.01	10/11/2011										
TEBD 10-28	TEBD1011J288	2.5Y	16.5000	735	2.01	10/11/2011										
ZCB 10-02	PIBZ1011J029	2.5Y		742	2.03	10/18/2011										
FXTN 05-64	PIBD0511J642	2.5Y	7.2500	743	2.04	10/19/2011						4.7500				
TEBD 05-64	TEBD0511J642	2.5Y	7.2500	743	2.04	10/19/2011										
RTB 05-05	PIID0511L054	2.5Y	5.8750	791	2.17	12/6/2011					7.7500	5.0000				
RTE 05-05	TEID0511L054	2.5Y	5.8750	791	2.17	12/6/2011										
FXTN 04-19	PIBD0411L191	2.5Y	5.8750	798	2.19	12/13/2011										
TEBD 04-19	TEBD0411L191	2.5Y	5.8750	798	2.19	12/13/2011										
FXTN 03-18	PIBD0312A182	2.5Y	5.8750	824	2.26	1/8/2012										
TEBD 03-18	TEBD0312A182	2.5Y	5.8750	824	2.26	1/8/2012										
SPTB 10-02	SPTB1012A021	2.5Y	14.0000	847	2.32	1/31/2012										
FXTN 05-65	PIBD0512B658	2.5Y	5.7500	868	2.38	2/21/2012	5.000000	5.1000	12:09:20 PM	5.1000	5.2500	5.0780	5.1000	5.1000	5.1000	5.1000
TEBD 05-65	TEBD0512B658	2.5Y	5.7500	868	2.38	2/21/2012										
FXTN 10-29	PIBD1012D291	3Y	13.0000	932	2.55	4/25/2012						5.1000				

