

GS Board Summary
October 07, 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
FXTN 10-12	PIBD1009J120	<1M	15.1250	6	0.02	10/14/2009										
TBILL 10.14.09	PIBL1208J209	<1M		6	0.02	10/14/2009										
TEBL 10.14.09	TEBL1208J209	<1M		6	0.02	10/14/2009										
TBILL 10.21.09	PIBL0609D082	<1M		13	0.04	10/21/2009						3.6000				
FXTN 05-56	PIBD0509J569	<1M	12.3750	20	0.05	10/28/2009										
TBILL 10.28.09	PIBL1208J218	<1M		20	0.05	10/28/2009						3.7000				
TEBD 05-56	TEBD0509J569	<1M	12.3750	20	0.05	10/28/2009										
TBILL 11.04.09	PIBL0609E090	1M		27	0.07	11/4/2009	1.012000	3.8000	10:55:42 AM	3.8000			3.8000	3.8000	3.8000	3.8000
TBILL 11.11.09*	PIBL1208K226	1M		34	0.09	11/11/2009					5.0000					
TEBL 11.11.09	TEBL1208K226	1M		34	0.09	11/11/2009										
TBILL 11.18.09	PIBL0609E107	1M		41	0.11	11/18/2009	5.726000	3.8500	3:48:32 PM	3.6070	5.0000	3.8500	3.6000	3.8500	3.6000	3.8500
FXTN 10-13	PIBD1009K137	2M	15.0000	48	0.13	11/25/2009										
TBILL 11.25.09	PIBL1208K235	2M		48	0.13	11/25/2009	23.986000	3.8000	2:25:23 PM	3.7985	5.0000	3.7500	3.7500	3.8000	3.7500	3.8000
TEBD 10-13	TEBD1009K137	2M	15.0000	48	0.13	11/25/2009										
TEBL 11.25.09	TEBL1208K235	2M		48	0.13	11/25/2009										
TBILL 12.02.09	PIBL0609F115	2M		55	0.15	12/2/2009					5.0000	3.8000				
TBILL 12.09.09	PIBL1208L243	2M		62	0.17	12/9/2009	10.011000	3.9000	3:04:44 PM	3.9829	5.0000		4.0000	4.7500	3.9000	3.9000
TEBL 12.09.09	TEBL1208L243	2M		62	0.17	12/9/2009										
FXTN 10-14	PIBD1009L149	2M	14.8750	76	0.21	12/23/2009										
TBILL 12.29.09	PIBL0609G132	2M		82	0.22	12/29/2009	26.060000	3.9000	2:37:03 PM	3.9000	5.0000		3.9000	3.9000	3.9000	3.9000
TBILL 01.13.10*	PIBL1209A010	3M		97	0.27	1/13/2010	692.251374	4.0000	3:36:31 PM	3.9315	5.0000	3.9501	3.8000	4.0000	3.8000	4.0000
TEBL 01.13.10	TEBL1209A010	3M		97	0.27	1/13/2010										
FXTN 05-57	PIBD0510A571	4M	11.5000	111	0.30	1/27/2010						4.1150				
TBILL 01.27.10	PIBL1209A029	4M		111	0.30	1/27/2010	796.280040	3.9000	2:33:57 PM	3.8878	5.0000	3.9000	3.7500	5.0000	3.7500	3.9000
TEBD 05-57	TEBD0510A571	4M	11.5000	111	0.30	1/27/2010										
TEBL 01.27.10	TEBL1209A029	4M		111	0.30	1/27/2010										
FXTN 10-15	PIBD1010B153	4M	14.7500	118	0.32	2/3/2010										
FXTN 03-16	PIBD0310B167	5M	5.5000	136	0.37	2/21/2010	795.951003	4.2000	11:56:08 AM	3.9789	4.5000	3.9500	4.0500	4.2000	3.9500	4.2000
TEBD 03-16	TEBD0310B167	5M	5.5000	136	0.37	2/21/2010										
TBILL 02.24.10	PIBL1209B046	5M		139	0.38	2/24/2010	50.480996	4.0500	3:43:51 PM	4.0187	5.0000	4.0500	3.8500	4.0500	3.8500	4.0500
FXTN 10-16	PIBD1010C161	5M	14.6250	145	0.40	3/2/2010										
TEBD 10-16	TEBD1010C161	5M	14.6250	145	0.40	3/2/2010										
TBILL 03.10.10	PIBL1209C054	5M		153	0.42	3/10/2010	6.604000	3.9000	3:07:17 PM	4.0204	5.0000		4.0000	4.2000	3.9000	3.9000
TBILL 03.24.10	PIBL1209C063	5M		167	0.46	3/24/2010	29.903000	4.0500	3:36:46 PM	4.0455	5.0000	4.0500	4.0000	4.1500	4.0000	4.0500
FXTN 10-17	PIBD1010CA170	5M	13.8750	173	0.47	3/30/2010						4.1250				
TBILL 03.31.10	PIBL0609I149	6M		174	0.48	3/31/2010					5.0000					
FXTN 05-58	PIBD0510D589	6M	11.5000	181	0.50	4/7/2010						4.2500				
TBILL 04.07.10*	PIBL1209D071	6M		181	0.50	4/7/2010	0.916493	4.1550	2:36:19 PM	4.1550	5.0000	4.1550	4.1550	4.1550	4.1550	4.1550
TEBD 05-58	TEBD0510D589	6M	11.5000	181	0.50	4/7/2010										
FXTN 04-18	PIBD0410D181	7M	6.5000	194	0.53	4/20/2010										
TEBD 04-18	TEBD0410D181	7M	6.5000	194	0.53	4/20/2010										
TBILL 04.21.10	PIBL1209D080	7M		195	0.53	4/21/2010	15.986100	4.1550	3:07:39 PM	4.1933	5.0000	4.1550	4.2000	4.2000	4.1550	4.1550
FXTN 10-18	PIBD1010D188	7M	13.8750	201	0.55	4/27/2010										
TBILL 05.05.10	PIBL1209E098	7M		209	0.57	5/5/2010	157.773000	4.2500	10:49:05 AM	4.2997	5.0000		4.3000	4.5000	4.2500	4.2500
FXTN 07-34	PIBD0710E348	7M	11.8750	212	0.58	5/8/2010						4.1250				
TBILL 05.19.10	PIBL1209E106	8M		223	0.61	5/19/2010	82.100800	4.1750	11:32:40 AM	4.2733	5.0000		4.2500	4.3500	4.1750	4.1750
FXTN 10-19	PIBD1010E196	8M	14.2500	229	0.63	5/25/2010										
TEBD 10-19	TEBD1010E196	8M	14.2500	229	0.63	5/25/2010										
TBILL 06.02.10	PIBL1209F113	8M		237	0.65	6/2/2010					5.0000					
FXTN 10-20	PIBD1010F202	9M	14.1250	257	0.70	6/22/2010										
TEBD 10-20	TEBD1010F202	9M	14.1250	257	0.70	6/22/2010										
TBILL 06.30.10	PIBL1209G130	9M		265	0.73	6/30/2010	0.753000	4.3550	10:48:21 AM	4.3550	5.0000		4.3550	4.3550	4.3550	4.3550
TBILL 07.14.10	PIBL1209G149	9M		279	0.76	7/14/2010	0.155000	4.2000	3:20:46 PM	4.2000	5.0000	4.2000	4.2000	4.2000	4.2000	4.2000
FXTN 10-21	PIBD1010G210	10M	14.5000	285	0.78	7/20/2010						4.1250				

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FXTN 05-59	PIBD0510G595	10M	10.7500	286	0.78	7/21/2010										
TBILL 07.28.10	PIBL1209G158	10M		293	0.80	7/28/2010	23.796772	4.2755	11:57:09 AM	4.2837	5.0000	4.2750	4.2750	4.3700	4.2750	4.2755
RTB 03-05	PIID0310H057	10M	6.8750	297	0.81	8/1/2010	1.277000	5.0000	11:50:05 AM	4.8087	6.0000	4.4000	4.7500	5.0000	4.7500	5.0000
FXTN 10-22	PIBD1010H228	10M	14.6250	306	0.84	8/10/2010										
TEBD 10-22	TEBD1010H228	10M	14.6250	306	0.84	8/10/2010										
TBILL 08.11.10	PIBL1209H166	10M		307	0.84	8/11/2010					5.0000	4.2300				
TBILL 08.25.10	PIBL1209H175	11M		321	0.88	8/25/2010	6.122955	4.3000	3:57:01 PM	4.3000	5.0000	4.3000	4.3000	4.3000	4.3000	4.3000
FXTN 10-23	PIBD1010I236	11M	14.6250	328	0.90	9/1/2010										
RTB 05-04	PIID0510H043	11M	10.6250	335	0.92	9/8/2010					6.0000	4.4250				
RTE 05-04	TEID0510H043	11M	10.6250	335	0.92	9/8/2010										
TBILL 09.08.10	PIBL1209I183	11M		335	0.92	9/8/2010	3.774576	4.2500	3:59:06 PM	4.2500	5.0000	4.2500	4.2500	4.2500	4.2500	4.2500
TEPN 07-01	TEPN0710I011	11M	10.2500	337	0.92	9/10/2010										
FXTN 05-60	PIBD0510I600	1Y	10.8750	349	0.96	9/22/2010						4.3750				
TEBD 05-60	TEBD0510I600	1Y	10.8750	349	0.96	9/22/2010										
TBILL 09.29.10*	PIBL1209I209	1Y		356	0.98	9/29/2010	1.409000	4.3250	3:08:49 PM	4.2667	5.0000		4.2500	4.3250	4.2500	4.3250
FXTN 05-61	PIBD0510L615	1.5Y	9.3750	419	1.15	12/1/2010										
ZCB 07-01	PIBZ0710L015	2Y		436	1.19	12/18/2010										
FXTN 10-26	PIBD1010L261	1.5Y	17.5000	439	1.20	12/21/2010						4.3750				
TEBD 10-26	TEBD1010L261	1.5Y	17.5000	439	1.20	12/21/2010										
FXTN 03-17	PIBD0311A175	1.5Y	5.3750	466	1.28	1/17/2011	0.100000	4.3500	11:17:44 AM	4.3500		4.3500	4.3500	4.3500	4.3500	4.3500
TEBD 03-17	TEBD0311A175	1.5Y	5.3750	466	1.28	1/17/2011										
FXTN 10-27	PIBD1011A278	1.5Y	17.5000	467	1.28	1/18/2011										
TEBD 10-27	TEBD1011A278	1.5Y	17.5000	467	1.28	1/18/2011										
FXTN 07-35	PIBD0711A354	1.5Y	11.0000	471	1.29	1/22/2011						4.4000				
TEBD 07-35	TEBD0711A354	1.5Y	11.0000	471	1.29	1/22/2011										
FXTN 05-62	PIBD0511C622	1.5Y	8.5000	511	1.40	3/3/2011	524.000000	4.7100	3:32:54 PM	4.7058	5.0000	4.7000	4.7000	4.7100	4.7000	4.7100
TEBD 05-62	TEBD0511C622	1.5Y	8.5000	511	1.40	3/3/2011										
FXTN 07-36	PIBD0711D360	2Y	12.0000	554	1.52	4/15/2011						4.5750				
TEBD 07-36	TEBD0711D360	2Y	12.0000	554	1.52	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		562	1.54	4/23/2011										
FXTN 05-63	PIBD0511F638	2Y	10.6250	622	1.70	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12.0000	652	1.79	7/22/2011										
TEBD 07-37	TEBD0711G376	2Y	12.0000	652	1.79	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5000	661	1.81	7/31/2011	0.500000	5.5000	11:51:03 AM	5.5000	6.2500	4.6500	5.5000	5.5000	5.5000	5.5000
RTE 03-06	TEID0311G065	2Y	8.5000	661	1.81	7/31/2011										
SPTB 10-01 *	SPTB1011I016	2Y	15.5000	712	1.95	9/20/2011					4.6750					
SPTB 10-01	TETB1011I016	2Y	15.5000	712	1.95	9/20/2011										
FXTN 10-28	PIBD1011J288	2.5Y	16.5000	733	2.01	10/11/2011										
TEBD 10-28	TEBD1011J288	2.5Y	16.5000	733	2.01	10/11/2011										
ZCB 10-02	PIBZ1011J029	2.5Y		740	2.03	10/18/2011										
FXTN 05-64	PIBD0511J642	2.5Y	7.2500	741	2.03	10/19/2011						4.8000				
TEBD 05-64	TEBD0511J642	2.5Y	7.2500	741	2.03	10/19/2011										
RTB 05-05	PIID0511L054	2.5Y	5.8750	789	2.16	12/6/2011					6.5000	5.0000				
RTE 05-05	TEID0511L054	2.5Y	5.8750	789	2.16	12/6/2011										
FXTN 04-19	PIBD0411L191	2.5Y	5.8750	796	2.18	12/13/2011										
TEBD 04-19	TEBD0411L191	2.5Y	5.8750	796	2.18	12/13/2011										
FXTN 03-18	PIBD0312A182	2.5Y	5.8750	822	2.25	1/8/2012						4.9000				
TEBD 03-18	TEBD0312A182	2.5Y	5.8750	822	2.25	1/8/2012										
SPTB 10-02	SPTB1012A021	2.5Y	14.0000	845	2.32	1/31/2012										
FXTN 05-65	PIBD0512B658	2.5Y	5.7500	866	2.37	2/21/2012	2,061.817000	5.1275	3:55:21 PM	5.1367	5.1500	5.1000	5.1500	5.1600	5.1275	5.1275
TEBD 05-65	TEBD0512B658	2.5Y	5.7500	866	2.37	2/21/2012										
FXTN 10-29	PIBD1012D291	3Y	13.0000	930	2.55	4/25/2012						5.1250				
FXTN 07-39	PIBD0712D395	3Y	11.5000	933	2.56	4/28/2012						5.1250				

