

GS Board Summary  
October 08, 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	5	0.01	10/14/2009										
TBILL 10.14.09	PIBL1208J209	<1M		5	0.01	10/14/2009						4.0000				
TEBL 10.14.09	TEBL1208J209	<1M		5	0.01	10/14/2009										
TBILL 10.21.09	PIBL0609D082	<1M		12	0.03	10/21/2009	10.370000	3.7500	12:37:08 PM	3.7500		4.0000	3.7500	3.7500	3.7500	3.7500
FXTN 05-56	PIBD0509J569	<1M	12.3750	19	0.05	10/28/2009										
TBILL 10.28.09	PIBL1208J218	<1M		19	0.05	10/28/2009						4.0000				
TEBD 05-56	TEBD0509J569	<1M	12.3750	19	0.05	10/28/2009										
TBILL 11.04.09	PIBL0609E090	1M		26	0.07	11/4/2009						4.0000				
TBILL 11.11.09*	PIBL1208K226	1M		33	0.09	11/11/2009					5.0000	4.0000				
TEBL 11.11.09	TEBL1208K226	1M		33	0.09	11/11/2009										
TBILL 11.18.09	PIBL0609E107	1M		40	0.11	11/18/2009					5.0000	4.0000				
FXTN 10-13	PIBD1009K137	2M	15.0000	47	0.13	11/25/2009										
TBILL 11.25.09	PIBL1208K235	2M		47	0.13	11/25/2009	0.805682	4.0000	11:52:33 AM	3.8636	5.0000	4.0000	3.8250	4.0000	3.8250	4.0000
TEBD 10-13	TEBD1009K137	2M	15.0000	47	0.13	11/25/2009										
TEBL 11.25.09	TEBL1208K235	2M		47	0.13	11/25/2009										
TBILL 12.02.09	PIBL0609F115	2M		54	0.15	12/2/2009					5.0000	4.0100				
TBILL 12.09.09	PIBL1208L243	2M		61	0.17	12/9/2009	6.198000	4.0000	2:43:23 PM	3.9703	5.0000	4.0000	3.9000	4.0000	3.9000	4.0000
TEBL 12.09.09	TEBL1208L243	2M		61	0.17	12/9/2009										
FXTN 10-14	PIBD1009L149	2M	14.8750	75	0.21	12/23/2009										
TBILL 12.29.09	PIBL0609G132	2M		81	0.22	12/29/2009	1.298000	3.9000	11:39:47 AM	3.9000	5.0000	4.0000	3.9000	3.9000	3.9000	3.9000
TBILL 01.13.10*	PIBL1209A010	3M		96	0.26	1/13/2010	8.357116	4.0000	2:08:12 PM	3.7522	5.0000	3.9500	3.5000	4.0000	3.5000	4.0000
TEBL 01.13.10	TEBL1209A010	3M		96	0.26	1/13/2010										
FXTN 05-57	PIBD0510A571	4M	11.5000	110	0.30	1/27/2010						4.0500				
TBILL 01.27.10	PIBL1209A029	4M		110	0.30	1/27/2010	1,546.304956	3.9250	3:24:50 PM	3.9438	5.0000	4.0000	3.7500	4.0000	3.7500	3.9250
TEBD 05-57	TEBD0510A571	4M	11.5000	110	0.30	1/27/2010										
TEBL 01.27.10	TEBL1209A029	4M		110	0.30	1/27/2010										
FXTN 10-15	PIBD1010B153	4M	14.7500	117	0.32	2/3/2010										
FXTN 03-16	PIBD0310B167	5M	5.5000	135	0.37	2/21/2010	21.960000	4.1750	2:07:30 PM	4.0156	4.3750	3.8750	4.0000	4.1750	4.0000	4.1750
TEBD 03-16	TEBD0310B167	5M	5.5000	135	0.37	2/21/2010										
TBILL 02.24.10	PIBL1209B046	5M		138	0.38	2/24/2010	11.556000	4.0550	3:23:43 PM	4.0550	5.0000	4.0550	4.0550	4.0550	4.0550	4.0550
FXTN 10-16	PIBD1010C161	5M	14.6250	144	0.39	3/2/2010										
TEBD 10-16	TEBD1010C161	5M	14.6250	144	0.39	3/2/2010										
TBILL 03.10.10	PIBL1209C054	5M		152	0.42	3/10/2010	0.101000	4.0600	3:07:53 PM	4.0600	5.0000	4.0600	4.0600	4.0600	4.0600	4.0600
TBILL 03.24.10	PIBL1209C063	5M		166	0.45	3/24/2010	10.115000	4.0550	3:56:20 PM	4.0325	5.0000	4.0550	4.0000	4.0550	4.0000	4.0550
FXTN 10-17	PIBD1010CA170	5M	13.8750	172	0.47	3/30/2010						4.1000				
TBILL 03.31.10	PIBL0609I149	6M		173	0.47	3/31/2010					5.0000					
FXTN 05-58	PIBD0510D589	6M	11.5000	180	0.49	4/7/2010						4.1500				
TBILL 04.07.10*	PIBL1209D071	6M		180	0.49	4/7/2010	400.000000	4.1500	3:22:58 PM	4.1525	5.0000	4.0500	4.1550	4.1550	4.1500	4.1500
TEBD 05-58	TEBD0510D589	6M	11.5000	180	0.49	4/7/2010										
FXTN 04-18	PIBD0410D181	7M	6.5000	193	0.53	4/20/2010										
TEBD 04-18	TEBD0410D181	7M	6.5000	193	0.53	4/20/2010										
TBILL 04.21.10	PIBL1209D080	7M		194	0.53	4/21/2010	405.427000	4.2000	2:31:12 PM	4.1754	5.0000	4.2000	4.2000	4.2500	4.1750	4.2000
FXTN 10-18	PIBD1010D188	7M	13.8750	200	0.55	4/27/2010										
TBILL 05.05.10	PIBL1209E098	7M		208	0.57	5/5/2010					5.0000	4.1250				
FXTN 07-34	PIBD0710E348	7M	11.8750	211	0.58	5/8/2010						4.1250				
TBILL 05.19.10	PIBL1209E106	8M		222	0.61	5/19/2010	704.030800	4.7500	3:00:26 PM	4.2015	5.0000	4.1500	4.2000	4.7500	4.2000	4.7500
FXTN 10-19	PIBD1010E196	8M	14.2500	228	0.62	5/25/2010										
TEBD 10-19	TEBD1010E196	8M	14.2500	228	0.62	5/25/2010										
TBILL 06.02.10	PIBL1209F113	8M		236	0.65	6/2/2010	400.000000	4.2250	11:35:21 AM	4.2250	5.0000	4.1750	4.2250	4.2250	4.2250	4.2250
FXTN 10-20	PIBD1010F202	9M	14.1250	256	0.70	6/22/2010										
TEBD 10-20	TEBD1010F202	9M	14.1250	256	0.70	6/22/2010										
TBILL 06.30.10	PIBL1209G130	9M		264	0.72	6/30/2010	0.274000	4.9250	10:24:49 AM	4.9250	5.0000	4.2000	4.9250	4.9250	4.9250	4.9250
TBILL 07.14.10	PIBL1209G149	9M		278	0.76	7/14/2010	1.138000	4.2050	2:50:11 PM	4.2045	5.0000	4.2050	4.2000	4.2050	4.2000	4.2050
FXTN 10-21	PIBD1010G210	10M	14.5000	284	0.78	7/20/2010						4.1250				

GS Board Summary  
October 08, 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 05-59	PIBD0510G595	10M	10.7500	285	0.78	7/21/2010										
TBILL 07.28.10	PIBL1209G158	10M		292	0.80	7/28/2010	6.322429	4.2800	10:42:38 AM	4.2800	5.0000	4.2800	4.2800	4.2800	4.2800	4.2800
RTB 03-05	PIID0310H057	10M	6.8750	296	0.81	8/1/2010	11.150000	4.5000	3:06:43 PM	4.6165	5.1250	4.4250	4.7500	4.7500	4.5000	4.5000
RTE 03-05	TEID0310H057	10M	6.8750	296	0.81	8/1/2010										
FXTN 10-22	PIBD1010H228	10M	14.6250	305	0.84	8/10/2010										
TEBD 10-22	TEBD1010H228	10M	14.6250	305	0.84	8/10/2010										
TBILL 08.11.10	PIBL1209H166	10M		306	0.84	8/11/2010	2.170000	4.3450	11:42:49 AM	4.3450	5.0000	4.2200	4.3450	4.3450	4.3450	4.3450
TBILL 08.25.10	PIBL1209H175	11M		320	0.88	8/25/2010					5.0000	4.2200				
FXTN 10-23	PIBD1010I236	11M	14.6250	327	0.90	9/1/2010	0.100000	4.2500	3:17:19 PM	4.2500			4.2500	4.2500	4.2500	4.2500
RTB 05-04	PIID0510H043	11M	10.6250	334	0.92	9/8/2010	15.880000	5.2500	12:35:01 PM	5.2222	6.0000	4.3500	4.7500	5.2500	4.7500	5.2500
RTE 05-04	TEID0510H043	11M	10.6250	334	0.92	9/8/2010										
TBILL 09.08.10	PIBL1209I183	11M		334	0.92	9/8/2010	6.001507	4.2500	2:30:02 PM	4.2500	5.0000	4.2500	4.2500	4.2500	4.2500	4.2500
TEPN 07-01	TEPN0710I011	11M	10.2500	336	0.92	9/10/2010										
FXTN 05-60	PIBD0510I600	1Y	10.8750	348	0.95	9/22/2010						4.3750				
TEBD 05-60	TEBD0510I600	1Y	10.8750	348	0.95	9/22/2010										
TBILL 09.29.10*	PIBL1209I209	1Y		355	0.97	9/29/2010	0.516400	4.2500	10:04:36 AM	4.2500	5.0000	4.2500	4.2500	4.2500	4.2500	4.2500
FXTN 05-61	PIBD0510L615	1.5Y	9.3750	418	1.15	12/1/2010										
ZCB 07-01	PIBZ0710L015	2Y		435	1.19	12/18/2010										
FXTN 10-26	PIBD1010L261	1.5Y	17.5000	438	1.20	12/21/2010						4.3750				
TEBD 10-26	TEBD1010L261	1.5Y	17.5000	438	1.20	12/21/2010										
FXTN 03-17	PIBD0311A175	1.5Y	5.3750	465	1.27	1/17/2011										
TEBD 03-17	TEBD0311A175	1.5Y	5.3750	465	1.27	1/17/2011										
FXTN 10-27	PIBD1011A278	1.5Y	17.5000	466	1.28	1/18/2011										
TEBD 10-27	TEBD1011A278	1.5Y	17.5000	466	1.28	1/18/2011										
FXTN 07-35	PIBD0711A354	1.5Y	11.0000	470	1.29	1/22/2011						4.4000				
TEBD 07-35	TEBD0711A354	1.5Y	11.0000	470	1.29	1/22/2011										
FXTN 05-62	PIBD0511C622	1.5Y	8.5000	510	1.40	3/3/2011	737.271071	4.6750	3:25:53 PM	4.6893	4.8750	4.5000	4.7250	4.7250	4.4000	4.6750
TEBD 05-62	TEBD0511C622	1.5Y	8.5000	510	1.40	3/3/2011										
FXTN 07-36	PIBD0711D360	2Y	12.0000	553	1.52	4/15/2011						4.5750				
TEBD 07-36	TEBD0711D360	2Y	12.0000	553	1.52	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		561	1.54	4/23/2011										
FXTN 05-63	PIBD0511F638	2Y	10.6250	621	1.70	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12.0000	651	1.78	7/22/2011										
TEBD 07-37	TEBD0711G376	2Y	12.0000	651	1.78	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5000	660	1.81	7/31/2011	5.000000	5.0000	12:39:35 PM	5.0000	6.0000	4.6500	5.0000	5.0000	5.0000	5.0000
RTE 03-06	TEID0311G065	2Y	8.5000	660	1.81	7/31/2011										
SPTB 10-01 *	SPTB1011I016	2Y	15.5000	711	1.95	9/20/2011					4.7500					
SPTB 10-01	TETB1011I016	2Y	15.5000	711	1.95	9/20/2011										
FXTN 10-28	PIBD1011J288	2.5Y	16.5000	732	2.01	10/11/2011										
TEBD 10-28	TEBD1011J288	2.5Y	16.5000	732	2.01	10/11/2011										
ZCB 10-02	PIBZ1011J029	2.5Y		739	2.02	10/18/2011										
FXTN 05-64	PIBD0511J642	2.5Y	7.2500	740	2.03	10/19/2011						4.8000				
TEBD 05-64	TEBD0511J642	2.5Y	7.2500	740	2.03	10/19/2011										
RTB 05-05	PIID0511L054	2.5Y	5.8750	788	2.16	12/6/2011					6.2500	5.0000				
RTE 05-05	TEID0511L054	2.5Y	5.8750	788	2.16	12/6/2011										
FXTN 04-19	PIBD0411L191	2.5Y	5.8750	795	2.18	12/13/2011										
TEBD 04-19	TEBD0411L191	2.5Y	5.8750	795	2.18	12/13/2011										
FXTN 03-18	PIBD0312A182	2.5Y	5.8750	821	2.25	1/8/2012						4.9000				
TEBD 03-18	TEBD0312A182	2.5Y	5.8750	821	2.25	1/8/2012										
SPTB 10-02	SPTB1012A021	2.5Y	14.0000	844	2.31	1/31/2012					6.0000					
FXTN 05-65	PIBD0512B658	2.5Y	5.7500	865	2.37	2/21/2012	835.000000	5.1000	3:48:06 PM	5.0963	5.1250	5.0500	5.1000	5.1350	5.0700	5.1000
TEBD 05-65	TEBD0512B658	2.5Y	5.7500	865	2.37	2/21/2012										
FXTN 10-29	PIBD1012D291	3Y	13.0000	929	2.55	4/25/2012						5.1000				
FXTN 07-39	PIBD0712D395	3Y	11.5000	932	2.55	4/28/2012						5.1250				

