

GS Board Summary
September 2, 2009

	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 09.09.09	PIBL0609C056	<1M		7	0.02	9/9/2009										
TBILL 09.16.09	PIBL0309F014	<1M		14	0.04	9/16/2009										
FXTN 10-11	PIB1009IA118	<1M	15.5000	21	0.06	9/23/2009										
TBILL 09.23.09	PIBL0609C065	<1M		21	0.06	9/23/2009						3.5000				
TEBD 10-11	TEB1009IA118	<1M	15.5000	21	0.06	9/23/2009										
TBILL 09.30.09	PIBL1208J193	1M		28	0.08	9/30/2009	1.500000	4.2500	2:13:46 PM	4.2500	4.2500	3.5500	4.2500	4.2500	4.2500	4.2500
TEBL 09.30.09	TEBL1208J193	1M		28	0.08	9/30/2009										
TBILL 10.07.09*	PIBL0609D073	1M		35	0.10	10/7/2009	172.205000	4.0000	3:53:27 PM	3.4816	3.5000	4.0000	3.5250	4.0000	3.4250	4.0000
FXTN 10-12	PIBD1009J120	1M	15.1250	42	0.12	10/14/2009										
TBILL 10.14.09	PIBL1208J209	1M		42	0.12	10/14/2009	0.250000	3.6000	2:14:45 PM	3.6000	5.0000	3.6000	3.6000	3.6000	3.6000	3.6000
TEBL 10.14.09	TEBL1208J209	1M		42	0.12	10/14/2009										
TBILL 10.21.09	PIBL0609D082	2M		49	0.13	10/21/2009	26.800900	3.5000	2:23:39 PM	3.6105	4.2500	3.5000	4.2500	4.2500	3.5000	3.5000
FXTN 05-56	PIBD0509J569	2M	12.3750	56	0.15	10/28/2009										
TBILL 10.28.09	PIBL1208J218	2M		56	0.15	10/28/2009	21.955000	3.5000	3:39:21 PM	3.5038	5.0000	3.6500	3.6500	3.6500	3.5000	3.5000
TEBD 05-56	TEBD0509J569	2M	12.3750	56	0.15	10/28/2009										
TBILL 11.04.09	PIBL0609E090	2M		63	0.17	11/4/2009					5.0000					
TBILL 11.11.09	PIBL1208K226	2M		70	0.19	11/11/2009					5.0000					
TEBL 11.11.09	TEBL1208K226	2M		70	0.19	11/11/2009										
TBILL 11.18.09	PIBL0609E107	2M		77	0.21	11/18/2009					5.0000	3.7500				
FXTN 10-13	PIBD1009K137	3M	15.0000	84	0.23	11/25/2009										
TBILL 11.25.09	PIBL1208K235	3M		84	0.23	11/25/2009	196.680802	3.7656	3:14:35 PM	3.7682	5.0000	3.7660	3.7601	3.7750	3.7601	3.7656
TEBD 10-13	TEBD1009K137	3M	15.0000	84	0.23	11/25/2009										
TEBL 11.25.09	TEBL1208K235	3M		84	0.23	11/25/2009										
TBILL 12.02.09*	PIBL0609F115	3M		91	0.25	12/2/2009					4.2250					
TBILL 12.09.09	PIBL1208L243	3M		98	0.27	12/9/2009					5.0000					
TEBL 12.09.09	TEBL1208L243	3M		98	0.27	12/9/2009										
FXTN 10-14	PIBD1009L149	4M	14.8750	112	0.31	12/23/2009										
TBILL 12.29.09	PIBL0609G132	4M		118	0.32	12/29/2009	0.320000	4.3000	3:54:21 PM	4.3000	5.1250	4.3000	4.3000	4.3000	4.3000	4.3000
TBILL 01.13.10	PIBL1209A010	5M		133	0.36	1/13/2010	34.797647	3.5000	2:21:52 PM	3.8017	5.1250	3.8500	3.8500	3.9500	3.5000	3.5000
TEBL 01.13.10	TEBL1209A010	5M		133	0.36	1/13/2010										
FXTN 05-57	PIBD0510A571	5M	11.5000	147	0.40	1/27/2010						4.1250				
TBILL 01.27.10	PIBL1209A029	5M		147	0.40	1/27/2010	11.929227	4.0000	12:03:45 PM	3.9943	5.1250	3.9356	3.9350	4.0000	3.9350	4.0000
TEBD 05-57	TEBD0510A571	5M	11.5000	147	0.40	1/27/2010										
TEBL 01.27.10	TEBL1209A029	5M		147	0.40	1/27/2010										
FXTN 10-15	PIBD1010B153	5M	14.7500	154	0.42	2/3/2010										
FXTN 03-16	PIBD0310B167	5M	5.5000	172	0.47	2/21/2010	200.000000	4.2500	3:27:15 PM	4.2500	4.9000	4.0250	4.2500	4.2500	4.2500	4.2500
TEBD 03-16	TEBD0310B167	5M	5.5000	172	0.47	2/21/2010										
TBILL 02.24.10	PIBL1209B046	6M		175	0.48	2/24/2010	53.259280	4.0003	3:39:33 PM	4.0142	4.0030	4.1200	4.0002	4.0750	4.0002	4.0003
FXTN 10-16	PIBD1010C161	6M	14.6250	181	0.50	3/2/2010	87.000000	4.4000	11:41:05 AM	4.4000	5.3750	4.0000	4.4000	4.4000	4.4000	4.4000
TEBD 10-16	TEBD1010C161	6M	14.6250	181	0.50	3/2/2010										
TBILL 03.10.10*	PIBL1209C054	6M		189	0.52	3/10/2010					4.3500	4.1250				
TBILL 03.24.10	PIBL1209C063	7M		203	0.56	3/24/2010					5.1250	4.1255				
FXTN 10-17	PID1010CA170	7M	13.8750	209	0.57	3/30/2010						4.1500				

FXTN 05-63	PIBD0511F638	2Y	10.6250	658	1.80	6/22/2011												
FXTN 07-37	PIBD0711G376	2Y	12.0000	688	1.88	7/22/2011												
TEBD 07-37	TEBD0711G376	2Y	12.0000	688	1.88	7/22/2011												
RTB 03-06 *	PIID0311G065	2Y	8.5000	697	1.91	7/31/2011					5.0000	4.5500						
RTE 03-06	TEID0311G065	2Y	8.5000	697	1.91	7/31/2011												
SPTB 10-01	SPTB1011I016	2.5Y	15.5000	748	2.05	9/20/2011												
SPTE 10-01	TETB1011I016	2.5Y	15.5000	748	2.05	9/20/2011												
FXTN 10-28	PIBD1011J288	2.5Y	16.5000	769	2.11	10/11/2011												
TEBD 10-28	TEBD1011J288	2.5Y	16.5000	769	2.11	10/11/2011												
ZCB 10-02	PIBZ1011J029	2.5Y		776	2.13	10/18/2011												
FXTN 05-64	PIBD0511J642	2.5Y	7.2500	777	2.13	10/19/2011						4.6000						
TEBD 05-64	TEBD0511J642	2.5Y	7.2500	777	2.13	10/19/2011												
RTB 05-05	PIID0511L054	2.5Y	5.8750	825	2.26	12/6/2011					6.5000							
RTE 05-05	TEID0511L054	2.5Y	5.8750	825	2.26	12/6/2011												
FXTN 04-19	PIBD0411L191	2.5Y	5.8750	832	2.28	12/13/2011												
TEBD 04-19	TEBD0411L191	2.5Y	5.8750	832	2.28	12/13/2011												
FXTN 03-18	PIBD0312A182	2.5Y	5.8750	858	2.35	1/8/2012						4.6250						
TEBD 03-18	TEBD0312A182	2.5Y	5.8750	858	2.35	1/8/2012												
SPTB 10-02	SPTB1012A021	2.5Y	14.0000	881	2.41	1/31/2012												
FXTN 05-65	PIBD0512B658	2.5Y	5.7500	902	2.47	2/21/2012	42.000000	5.1000	4:00:24 PM	5.0808	5.8000	5.0500	4.7000	5.1000	4.7000	5.1000		
TEBD 05-65	TEBD0512B658	2.5Y	5.7500	902	2.47	2/21/2012												
FXTN 10-29	PIBD1012D291	3Y	13.0000	966	2.65	4/25/2012						5.0500						
FXTN 07-39	PIBD0712D395	3Y	11.5000	969	2.65	4/28/2012						5.1000						
TEBD 07-39	TEBD0712D395	3Y	11.5000	969	2.65	4/28/2012												
RTB 05-06	PIID0512H067	3Y	7.1250	1064	2.92	8/1/2012	22.844000	5.4300	12:42:10 PM	5.4664	7.0000	6.0000	6.0000	6.0000	5.1250	5.4300		
RTE 05-06	TEID0512H067	3Y	7.1250	1064	2.92	8/1/2012												
FXTN 07-40 *	PIBD0712H408	3Y	11.3750	1081	2.96	8/18/2012					5.4500							
TEBD 07-40	TEBD0712H408	3Y	11.3750	1081	2.96	8/18/2012												
ZCB 07-03	PIBZ0712I033	3.5Y		1102	3.02	9/8/2012												
FXTN 10-30	PIBD1012J302	3.5Y	12.1250	1141	3.13	10/17/2012												
FXTN 07-41	PIBD0712K413	3.5Y	10.5000	1172	3.21	11/17/2012						5.2500						
TEBD 07-41	TEBD0712K413	3.5Y	10.5000	1172	3.21	11/17/2012												
FXTN 07-42	PIBD0713A421	3.5Y	9.0000	1221	3.35	1/5/2013												
FXTN 07-43	PIBD0713C438	3.5Y	8.7500	1278	3.50	3/3/2013	450.000000	5.5500	10:06:32 AM	5.5367	5.9750	5.4250	5.4900	5.5500	5.4900	5.5500		
TEBD 07-43	TEBD0713C438	3.5Y	8.7500	1278	3.50	3/3/2013												
FXTN 05-66	PIBD0513C664	4Y	6.6250	1288	3.53	3/13/2013						6.0000						
TEBD 05-66	TEBD0513C664	4Y	6.6250	1288	3.53	3/13/2013												
FXTN 10-31	PIBD1013C316	4Y	12.7500	1302	3.57	3/27/2013												
TEBD 10-31	TEBD1013C316	4Y	12.7500	1302	3.57	3/27/2013												
FXTN 10-32	PIBD1013E320	4Y	11.7500	1351	3.70	5/15/2013												
FXTN 07-44	PIBD0713F446	4Y	9.6250	1396	3.82	6/29/2013												
TEBD 07-44	TEBD0713F446	4Y	9.6250	1396	3.82	6/29/2013												
RTB 05-07 *	PIID0513G075	4Y	9.0000	1428	3.91	7/31/2013	50.000000	5.7700	10:13:08 AM	5.7700	6.1000	5.7750	5.7700	5.7700	5.7700	5.7700		
RTE 05-07	TEID0513G075	4Y	9.0000	1428	3.91	7/31/2013												
FXTN 10-33	PIBD1013J337	4.5Y	11.0000	1498	4.10	10/9/2013												
FXTN 07-45	PIBD0713K457	4.5Y	7.1250	1522	4.17	11/2/2013												
FXTN 05-67	PIBD0514A673	4.5Y	6.2500	1608	4.41	1/27/2014	4,003.053000	6.3000	4:06:18 PM	6.2645	6.3000	6.2000	6.2000	6.3200	6.2000	6.3000		

