

GS Board Summary
September 5, 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 | | 2 | 0.01 | 9/9/2009 | | | | | | | | | | |
| TBILL 09.16.09 | PIBL0309F014 | <1M | | 9 | 0.02 | 9/16/2009 | | | | | | | | | | |
| FXTN 10-11 | PIB1009IA118 | <1M | 15.5000 | 16 | 0.04 | 9/23/2009 | | | | | | | | | | |
| TBILL 09.23.09 | PIBL0609C065 | <1M | | 16 | 0.04 | 9/23/2009 | | | | | | 3.5000 | | | | |
| TEBD 10-11 | TEB1009IA118 | <1M | 15.5000 | 16 | 0.04 | 9/23/2009 | | | | | | | | | | |
| TBILL 09.30.09 | PIBL1208J193 | <1M | | 23 | 0.06 | 9/30/2009 | | | | | | 3.5500 | | | | |
| TEBL 09.30.09 | TEBL1208J193 | <1M | | 23 | 0.06 | 9/30/2009 | | | | | | | | | | |
| TBILL 10.07.09 | PIBL0609D073 | 1M | | 30 | 0.08 | 10/7/2009 | 0.747000 | 4.0000 | 3:50:39 PM | 3.7575 | 5.0000 | 4.0000 | 3.5550 | 4.0000 | 3.5550 | 4.0000 |
| FXTN 10-12 | PIBD1009J120 | 1M | 15.1250 | 37 | 0.10 | 10/14/2009 | | | | | | | | | | |
| TBILL 10.14.09* | PIBL1208J209 | 1M | | 37 | 0.10 | 10/14/2009 | | | | | 3.8000 | | | | | |
| TEBL 10.14.09 | TEBL1208J209 | 1M | | 37 | 0.10 | 10/14/2009 | | | | | | | | | | |
| TBILL 10.21.09 | PIBL0609D082 | 1M | | 44 | 0.12 | 10/21/2009 | 2.500000 | 3.4500 | 11:43:19 AM | 3.5500 | 5.0000 | 3.7000 | 3.4500 | 3.7000 | 3.4500 | 3.4500 |
| FXTN 05-56 | PIBD0509J569 | 2M | 12.3750 | 51 | 0.14 | 10/28/2009 | | | | | | | | | | |
| TBILL 10.28.09 | PIBL1208J218 | 2M | | 51 | 0.14 | 10/28/2009 | | | | | 5.0000 | 3.6000 | | | | |
| TEBD 05-56 | TEBD0509J569 | 2M | 12.3750 | 51 | 0.14 | 10/28/2009 | | | | | | | | | | |
| TBILL 11.04.09 | PIBL0609E090 | 2M | | 58 | 0.16 | 11/4/2009 | | | | | 5.0000 | | | | | |
| TBILL 11.11.09 | PIBL1208K226 | 2M | | 65 | 0.18 | 11/11/2009 | | | | | 5.0000 | | | | | |
| TEBL 11.11.09 | TEBL1208K226 | 2M | | 65 | 0.18 | 11/11/2009 | | | | | | | | | | |
| TBILL 11.18.09 | PIBL0609E107 | 2M | | 72 | 0.20 | 11/18/2009 | 0.323000 | 3.6500 | 3:42:31 PM | 4.2365 | 5.0000 | 4.5000 | 4.5000 | 4.5000 | 3.6500 | 3.6500 |
| FXTN 10-13 | PIBD1009K137 | 2M | 15.0000 | 79 | 0.22 | 11/25/2009 | | | | | | | | | | |
| TBILL 11.25.09 | PIBL1208K235 | 2M | | 79 | 0.22 | 11/25/2009 | 19.110000 | 3.8088 | 3:31:06 PM | 3.7218 | 5.0000 | 3.8088 | 3.7000 | 3.8088 | 3.7000 | 3.8088 |
| TEBD 10-13 | TEBD1009K137 | 2M | 15.0000 | 79 | 0.22 | 11/25/2009 | | | | | | | | | | |
| TEBL 11.25.09 | TEBL1208K235 | 2M | | 79 | 0.22 | 11/25/2009 | | | | | | | | | | |
| TBILL 12.02.09 | PIBL0609F115 | 3M | | 86 | 0.24 | 12/2/2009 | | | | | 5.0000 | | | | | |
| TBILL 12.09.09* | PIBL1208L243 | 3M | | 93 | 0.25 | 12/9/2009 | | | | | 4.1750 | | | | | |
| TEBL 12.09.09 | TEBL1208L243 | 3M | | 93 | 0.25 | 12/9/2009 | | | | | | | | | | |
| FXTN 10-14 | PIBD1009L149 | 4M | 14.8750 | 107 | 0.29 | 12/23/2009 | | | | | | | | | | |
| TBILL 12.29.09 | PIBL0609G132 | 4M | | 113 | 0.31 | 12/29/2009 | 0.527000 | 3.8000 | 2:24:53 PM | 3.8000 | 5.0000 | 3.8000 | 3.8000 | 3.8000 | 3.8000 | 3.8000 |
| TBILL 01.13.10 | PIBL1209A010 | 4M | | 128 | 0.35 | 1/13/2010 | 1.411000 | 3.8600 | 2:22:25 PM | 3.8600 | 5.0000 | 3.8600 | 3.8600 | 3.8600 | 3.8600 | 3.8600 |
| TEBL 01.13.10 | TEBL1209A010 | 4M | | 128 | 0.35 | 1/13/2010 | | | | | | | | | | |
| FXTN 05-57 | PIBD0510A571 | 5M | 11.5000 | 142 | 0.39 | 1/27/2010 | | | | | | 4.1200 | | | | |
| TBILL 01.27.10 | PIBL1209A029 | 5M | | 142 | 0.39 | 1/27/2010 | 4.801000 | 4.2500 | 3:51:11 PM | 4.2500 | 5.0000 | 4.2500 | 4.2500 | 4.2500 | 4.2500 | 4.2500 |
| TEBD 05-57 | TEBD0510A571 | 5M | 11.5000 | 142 | 0.39 | 1/27/2010 | | | | | | | | | | |
| TEBL 01.27.10 | TEBL1209A029 | 5M | | 142 | 0.39 | 1/27/2010 | | | | | | | | | | |
| FXTN 10-15 | PIBD1010B153 | 5M | 14.7500 | 149 | 0.41 | 2/3/2010 | | | | | | | | | | |
| FXTN 03-16 | PIBD0310B167 | 5M | 5.5000 | 167 | 0.46 | 2/21/2010 | 100.000000 | 4.2000 | 2:56:05 PM | 4.2000 | 4.5750 | 4.0250 | 4.2000 | 4.2000 | 4.2000 | 4.2000 |
| TEBD 03-16 | TEBD0310B167 | 5M | 5.5000 | 167 | 0.46 | 2/21/2010 | | | | | | | | | | |
| TBILL 02.24.10 | PIBL1209B046 | 5M | | 170 | 0.47 | 2/24/2010 | 12.245231 | 4.0120 | 3:09:40 PM | 3.9984 | 5.0000 | 4.0120 | 3.9000 | 4.0120 | 3.9000 | 4.0120 |
| FXTN 10-16 | PIBD1010C161 | 5M | 14.6250 | 176 | 0.48 | 3/2/2010 | | | | | | | | | | |
| TEBD 10-16 | TEBD1010C161 | 5M | 14.6250 | 176 | 0.48 | 3/2/2010 | | | | | | | | | | |
| TBILL 03.10.10* | PIBL1209C054 | 6M | | 184 | 0.50 | 3/10/2010 | | | | | 4.3250 | 4.1250 | | | | |
| TBILL 03.24.10 | PIBL1209C063 | 7M | | 198 | 0.54 | 3/24/2010 | | | | | 5.0000 | 4.1350 | | | | |
| FXTN 10-17 | PID1010CA170 | 7M | 13.8750 | 204 | 0.56 | 3/30/2010 | | | | | | 4.1500 | | | | |

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|--------------|--------------|------|---------|------|------|------------|--------------|--------|-------------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| FXTN 05-63 | PIBD0511F638 | 2Y | 10.6250 | 653 | 1.79 | 6/22/2011 | | | | | | | | | | | | | |
| FXTN 07-37 | PIBD0711G376 | 2Y | 12.0000 | 683 | 1.87 | 7/22/2011 | | | | | | | | | | | | | |
| TEBD 07-37 | TEBD0711G376 | 2Y | 12.0000 | 683 | 1.87 | 7/22/2011 | | | | | | | | | | | | | |
| RTB 03-06 * | PIID0311G065 | 2Y | 8.5000 | 692 | 1.90 | 7/31/2011 | | | | | | 5.0000 | 4.5500 | | | | | | |
| RTE 03-06 | TEID0311G065 | 2Y | 8.5000 | 692 | 1.90 | 7/31/2011 | | | | | | | | | | | | | |
| SPTB 10-01 | SPTB1011I016 | 2.5Y | 15.5000 | 743 | 2.04 | 9/20/2011 | | | | | | | | | | | | | |
| SPTE 10-01 | TETB1011I016 | 2.5Y | 15.5000 | 743 | 2.04 | 9/20/2011 | | | | | | | | | | | | | |
| FXTN 10-28 | PIBD1011J288 | 2.5Y | 16.5000 | 764 | 2.09 | 10/11/2011 | | | | | | | | | | | | | |
| TEBD 10-28 | TEBD1011J288 | 2.5Y | 16.5000 | 764 | 2.09 | 10/11/2011 | | | | | | | | | | | | | |
| ZCB 10-02 | PIBZ1011J029 | 2.5Y | | 771 | 2.11 | 10/18/2011 | | | | | | | | | | | | | |
| FXTN 05-64 | PIBD0511J642 | 2.5Y | 7.2500 | 772 | 2.12 | 10/19/2011 | | | | | | | 4.6000 | | | | | | |
| TEBD 05-64 | TEBD0511J642 | 2.5Y | 7.2500 | 772 | 2.12 | 10/19/2011 | | | | | | | | | | | | | |
| RTB 05-05 | PIID0511L054 | 2.5Y | 5.8750 | 820 | 2.25 | 12/6/2011 | 3.800000 | 5.3750 | 3:33:24 PM | 5.3750 | 5.3750 | | 5.3750 | 5.3750 | 5.3750 | 5.3750 | 5.3750 | 5.3750 | 5.3750 |
| RTE 05-05 | TEID0511L054 | 2.5Y | 5.8750 | 820 | 2.25 | 12/6/2011 | | | | | | | | | | | | | |
| FXTN 04-19 | PIBD0411L191 | 2.5Y | 5.8750 | 827 | 2.27 | 12/13/2011 | | | | | | | | | | | | | |
| TEBD 04-19 | TEBD0411L191 | 2.5Y | 5.8750 | 827 | 2.27 | 12/13/2011 | | | | | | | | | | | | | |
| FXTN 03-18 | PIBD0312A182 | 2.5Y | 5.8750 | 853 | 2.34 | 1/8/2012 | 0.100000 | 5.1250 | 11:31:00 AM | 5.1250 | | 5.1250 | 5.1250 | 5.1250 | 5.1250 | 5.1250 | 5.1250 | 5.1250 | 5.1250 |
| TEBD 03-18 | TEBD0312A182 | 2.5Y | 5.8750 | 853 | 2.34 | 1/8/2012 | | | | | | | | | | | | | |
| SPTB 10-02 | SPTB1012A021 | 2.5Y | 14.0000 | 876 | 2.40 | 1/31/2012 | | | | | | | | | | | | | |
| FXTN 05-65 | PIBD0512B658 | 2.5Y | 5.7500 | 897 | 2.46 | 2/21/2012 | 192.384000 | 5.1000 | 3:18:52 PM | 5.0967 | 5.8750 | 5.1500 | 5.1050 | 5.1500 | 5.0000 | 5.1000 | | | |
| TEBD 05-65 | TEBD0512B658 | 2.5Y | 5.7500 | 897 | 2.46 | 2/21/2012 | | | | | | | | | | | | | |
| FXTN 10-29 | PIBD1012D291 | 3Y | 13.0000 | 961 | 2.63 | 4/25/2012 | | | | | | 5.0550 | | | | | | | |
| FXTN 07-39 | PIBD0712D395 | 3Y | 11.5000 | 964 | 2.64 | 4/28/2012 | | | | | | 5.1000 | | | | | | | |
| TEBD 07-39 | TEBD0712D395 | 3Y | 11.5000 | 964 | 2.64 | 4/28/2012 | | | | | | | | | | | | | |
| RTB 05-06 | PIID0512H067 | 3Y | 7.1250 | 1059 | 2.90 | 8/1/2012 | 22.000000 | 5.5750 | 3:48:28 PM | 5.5750 | 5.5750 | 5.1250 | 5.5750 | 5.5750 | 5.5750 | 5.5750 | 5.5750 | 5.5750 | 5.5750 |
| RTE 05-06 | TEID0512H067 | 3Y | 7.1250 | 1059 | 2.90 | 8/1/2012 | | | | | | | | | | | | | |
| FXTN 07-40 * | PIBD0712H408 | 3Y | 11.3750 | 1076 | 2.95 | 8/18/2012 | | | | | | 5.4000 | | | | | | | |
| TEBD 07-40 | TEBD0712H408 | 3Y | 11.3750 | 1076 | 2.95 | 8/18/2012 | | | | | | | | | | | | | |
| ZCB 07-03 | PIBZ0712I033 | 3.5Y | | 1097 | 3.01 | 9/8/2012 | | | | | | | | | | | | | |
| FXTN 10-30 | PIBD1012J302 | 3.5Y | 12.1250 | 1136 | 3.11 | 10/17/2012 | | | | | | | | | | | | | |
| FXTN 07-41 | PIBD0712K413 | 3.5Y | 10.5000 | 1167 | 3.20 | 11/17/2012 | | | | | | 5.2500 | | | | | | | |
| TEBD 07-41 | TEBD0712K413 | 3.5Y | 10.5000 | 1167 | 3.20 | 11/17/2012 | | | | | | | | | | | | | |
| FXTN 07-42 | PIBD0713A421 | 3.5Y | 9.0000 | 1216 | 3.33 | 1/5/2013 | | | | | | | | | | | | | |
| FXTN 07-43 | PIBD0713C438 | 3.5Y | 8.7500 | 1273 | 3.49 | 3/3/2013 | 550.450000 | 5.5350 | 11:10:19 AM | 5.5473 | 6.2500 | 5.4000 | 5.5500 | 5.6000 | 5.5350 | 5.5350 | | | |
| TEBD 07-43 | TEBD0713C438 | 3.5Y | 8.7500 | 1273 | 3.49 | 3/3/2013 | | | | | | | | | | | | | |
| FXTN 05-66 | PIBD0513C664 | 4Y | 6.6250 | 1283 | 3.52 | 3/13/2013 | | | | | | 6.0000 | | | | | | | |
| TEBD 05-66 | TEBD0513C664 | 4Y | 6.6250 | 1283 | 3.52 | 3/13/2013 | | | | | | | | | | | | | |
| FXTN 10-31 | PIBD1013C316 | 4Y | 12.7500 | 1297 | 3.55 | 3/27/2013 | | | | | | 5.4000 | | | | | | | |
| TEBD 10-31 | TEBD1013C316 | 4Y | 12.7500 | 1297 | 3.55 | 3/27/2013 | | | | | | | | | | | | | |
| FXTN 10-32 | PIBD1013E320 | 4Y | 11.7500 | 1346 | 3.69 | 5/15/2013 | 40.000000 | 5.9000 | 11:07:43 AM | 5.9000 | | 5.4000 | 5.9000 | 5.9000 | 5.9000 | 5.9000 | 5.9000 | 5.9000 | 5.9000 |
| FXTN 07-44 | PIBD0713F446 | 4Y | 9.6250 | 1391 | 3.81 | 6/29/2013 | | | | | | | | | | | | | |
| TEBD 07-44 | TEBD0713F446 | 4Y | 9.6250 | 1391 | 3.81 | 6/29/2013 | | | | | | | | | | | | | |
| RTB 05-07 * | PIID0513G075 | 4Y | 9.0000 | 1423 | 3.90 | 7/31/2013 | | | | | | 6.0250 | 5.7750 | | | | | | |
| RTE 05-07 | TEID0513G075 | 4Y | 9.0000 | 1423 | 3.90 | 7/31/2013 | | | | | | | | | | | | | |
| FXTN 10-33 | PIBD1013J337 | 4.5Y | 11.0000 | 1493 | 4.09 | 10/9/2013 | 10.000000 | 6.3500 | 3:32:34 PM | 6.3250 | | | 6.3000 | 6.3500 | 6.3000 | 6.3500 | 6.3000 | 6.3500 | 6.3500 |
| FXTN 07-45 | PIBD0713K457 | 4.5Y | 7.1250 | 1517 | 4.16 | 11/2/2013 | | | | | | | | | | | | | |
| FXTN 05-67 | PIBD0514A673 | 4.5Y | 6.2500 | 1603 | 4.39 | 1/27/2014 | 3,230.600000 | 6.2400 | 11:32:39 AM | 6.2412 | 6.6250 | 6.1250 | 6.2400 | 6.2500 | 6.2200 | 6.2400 | | | |

