

**GS Board Summary**  
**September 15, 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
FXTN 10-11	PIB1009IA118	<1M	15.5000	7	0.02	9/23/2009										
TBILL 09.23.09	PIBL0609C065	<1M		7	0.02	9/23/2009						3.5000				
TEBD 10-11	TEB1009IA118	<1M	15.5000	7	0.02	9/23/2009										
TBILL 09.30.09	PIBL1208J193	<1M		14	0.04	9/30/2009	0.318000	4.0000	3:59:53 PM	4.0000		4.0000	4.0000	4.0000	4.0000	4.0000
TEBL 09.30.09	TEBL1208J193	<1M		14	0.04	9/30/2009										
TBILL 10.07.09	PIBL0609D073	<1M		21	0.06	10/7/2009						3.5550				
FXTN 10-12	PIBD1009J120	1M	15.1250	28	0.08	10/14/2009										
TBILL 10.14.09	PIBL1208J209	1M		28	0.08	10/14/2009						3.5650				
TEBL 10.14.09	TEBL1208J209	1M		28	0.08	10/14/2009										
TBILL 10.21.09*	PIBL0609D082	1M		35	0.10	10/21/2009	607.636000	3.5750	3:53:11 PM	3.7665		4.5000	3.7500	4.5000	3.5750	3.5750
FXTN 05-56	PIBD0509J569	1M	12.3750	42	0.12	10/28/2009										
TBILL 10.28.09	PIBL1208J218	1M		42	0.12	10/28/2009						3.5850				
TEBD 05-56	TEBD0509J569	1M	12.3750	42	0.12	10/28/2009										
TBILL 11.04.09	PIBL0609E090	2M		49	0.13	11/4/2009										
TBILL 11.11.09	PIBL1208K226	2M		56	0.15	11/11/2009	6.985000	4.5000	3:47:33 PM	3.7389		4.5000	3.7500	4.5000	3.6000	4.5000
TEBL 11.11.09	TEBL1208K226	2M		56	0.15	11/11/2009										
TBILL 11.18.09	PIBL0609E107	2M		63	0.17	11/18/2009	2.020000	4.5000	3:47:40 PM	4.5000		4.5000	4.5000	4.5000	4.5000	4.5000
FXTN 10-13	PIBD1009K137	2M	15.0000	70	0.19	11/25/2009										
TBILL 11.25.09	PIBL1208K235	2M		70	0.19	11/25/2009	1.916000	3.7751	2:43:04 PM	3.8146		3.8501	3.8500	3.8500	3.7751	3.7751
TEBD 10-13	TEBD1009K137	2M	15.0000	70	0.19	11/25/2009										
TEBL 11.25.09	TEBL1208K235	2M		70	0.19	11/25/2009										
TBILL 12.02.09	PIBL0609F115	2M		77	0.21	12/2/2009						3.7000				
TBILL 12.09.09*	PIBL1208L243	3M		84	0.23	12/9/2009	73.428671	3.8500	2:59:45 PM	3.9145		3.8500	3.7500	3.9500	3.7500	3.8500
TEBL 12.09.09	TEBL1208L243	3M		84	0.23	12/9/2009										
FXTN 10-14	PIBD1009L149	3M	14.8750	98	0.27	12/23/2009										
TBILL 12.29.09	PIBL0609G132	4M		104	0.28	12/29/2009						3.8000				
TBILL 01.13.10	PIBL1209A010	4M		119	0.33	1/13/2010	4.558000	4.2000	3:14:17 PM	4.0389		4.2000	4.0000	4.2000	3.9000	4.2000
TEBL 01.13.10	TEBL1209A010	4M		119	0.33	1/13/2010										
FXTN 05-57	PIBD0510A571	5M	11.5000	133	0.36	1/27/2010										
TBILL 01.27.10	PIBL1209A029	5M		133	0.36	1/27/2010	311.341000	3.9555	3:57:21 PM	4.0253		4.6000	4.2000	4.6000	3.9555	3.9555
TEBD 05-57	TEBD0510A571	5M	11.5000	133	0.36	1/27/2010										
TEBL 01.27.10	TEBL1209A029	5M		133	0.36	1/27/2010										
FXTN 10-15	PIBD1010B153	5M	14.7500	140	0.38	2/3/2010										
FXTN 03-16	PIBD0310B167	5M	5.5000	158	0.43	2/21/2010	36.153000	4.2000	3:21:06 PM	4.1826	4.1000	4.0500	4.0500	4.2000	4.0500	4.2000
TEBD 03-16	TEBD0310B167	5M	5.5000	158	0.43	2/21/2010										
TBILL 02.24.10	PIBL1209B046	5M		161	0.44	2/24/2010	6.612000	4.6000	3:48:03 PM	4.0091		4.6000	4.0000	4.6000	4.0000	4.6000
FXTN 10-16	PIBD1010C161	5M	14.6250	167	0.46	3/2/2010										
TEBD 10-16	TEBD1010C161	5M	14.6250	167	0.46	3/2/2010										
TBILL 03.10.10	PIBL1209C054	6M		175	0.48	3/10/2010						4.1250				
TBILL 03.24.10*	PIBL1209C063	6M		189	0.52	3/24/2010	0.500000	4.2250	11:57:47 AM	4.2250	4.3000	4.2250	4.2250	4.2250	4.2250	4.2250
FXTN 10-17	PID1010CA170	7M	13.8750	195	0.53	3/30/2010										
FXTN 05-58	PIBD0510D589	7M	11.5000	203	0.56	4/7/2010										
TBILL 04.07.10	PIBL1209D071	7M		203	0.56	4/7/2010	1.462000	4.6000	3:48:29 PM	4.4890		4.6000	4.2500	4.6000	4.2500	4.6000







