

# GS Board Summary

October 19, 2009

Inst Name	ISIN	Tenor	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Open Yield	High Yield	Low Yield	Close Yield	Bid Yield	Offer Yield
TBILL 10.21.09	PIBL0609D082	<1M		1		10/21/2009										
FXTN 05-56	PIBD0509J569	<1M	12.375	8	0.02	10/22/2009										
TBILL 10.28.09	PIBL1208J218	<1M		8	0.02	10/23/2009										
TEBD 05-56	TEBD0509J569	<1M	12.375	8	0.02	10/24/2009										
TBILL 11.04.09	PIBL0609E090	<1M		15	0.04	10/25/2009										
TBILL 11.11.09	PIBL1208K226	<1M		22	0.06	10/26/2009										
TEBL 11.11.09	TEBL1208K226	<1M		22	0.06	10/27/2009										
TBILL 11.18.09	PIBL0609E107	1M		29	0.08	10/28/2009	3.539	4.75	0.585752315	4.3206		4	4.25	4.75	4.25	4.75
FXTN 10-13	PIBD1009K137	1M	15	36	0.1	10/29/2009										
TBILL 11.25.09*	PIBL1208K235	1M		36	0.1	10/30/2009	6.20021	4.75	0.586828704	4.1861	5	3.8	5	5	3.8	4.75
TEBD 10-13	TEBD1009K137	1M	15	36	0.1	10/31/2009										
TEBL 11.25.09	TEBL1208K235	1M		36	0.1	11/1/2009										
TBILL 12.02.09	PIBL0609F115	1M		43	0.12	11/2/2009	2.711	4	0.618449074	4.7409	5	4	4.8	4.8	4	4
TBILL 12.09.09	PIBL1208L243	2M		50	0.14	11/3/2009	5.172	3.85	0.608125	3.85	5	3.85	3.85	3.85	3.85	3.85
TEBL 12.09.09	TEBL1208L243	2M		50	0.14	11/4/2009										
FXTN 10-14	PIBD1009L149	2M	14.875	64	0.18	11/5/2009										
TBILL 12.29.09	PIBL0609G132	2M		70	0.19	11/6/2009	0.15	4	0.477858796	4	5		4	4	4	4
TBILL 01.13.10	PIBL1209A010	3M		85	0.23	11/7/2009	20.7257	3.75	0.626458333	3.7953	5	3.8	3.9	3.925	3.75	3.75
TEBL 01.13.10	TEBL1209A010	3M		85	0.23	11/8/2009										
FXTN 05-57	PIBD0510A571	3M	11.5	99	0.27	11/9/2009						4				
TBILL 01.27.10*	PIBL1209A029	3M		99	0.27	11/10/2009	10.8024	5	0.587337963	3.9711	5	3.8	3.925	5	3.8	5
TEBD 05-57	TEBD0510A571	3M	11.5	99	0.27	11/11/2009										
TEBL 01.27.10	TEBL1209A029	3M		99	0.27	11/12/2009										
FXTN 10-15	PIBD1010B153	4M	14.75	106	0.29	11/13/2009										
FXTN 03-16	PIBD0310B167	4M	5.5	124	0.34	11/14/2009	987.989	4.05	0.664270833	4.0618	4.5	3.95	4.05	4.075	3.95	4.05
TEBD 03-16	TEBD0310B167	4M	5.5	124	0.34	11/15/2009										
TBILL 02.24.10	PIBL1209B046	4M		127	0.35	11/16/2009	1.011	4.05	0.637222222	4.05	5	4.05	4.05	4.05	4.05	4.05
FXTN 10-16	PIBD1010C161	5M	14.625	133	0.36	11/17/2009						4.125				
TEBD 10-16	TEBD1010C161	5M	14.625	133	0.36	11/18/2009										
TBILL 03.10.10	PIBL1209C054	5M		141	0.39	11/19/2009	208.070147	4	0.626111111	4.0984	5	4.011	4.0135	4.13	4	4
TBILL 03.24.10	PIBL1209C063	5M		155	0.42	11/20/2009	0.507	4.025	0.530451389	4.025	5	4.025	4.025	4.025	4.025	4.025
FXTN 10-17	PID1010CA170	5M	13.875	161	0.44	11/21/2009						4.125				
TBILL 03.31.10	PIBL0609I149	5M		162	0.44	11/22/2009					5					
FXTN 05-58	PIBD0510D589	5M	11.5	169	0.46	11/23/2009						4.1				
TBILL 04.07.10	PIBL1209D071	5M		169	0.46	11/24/2009					5					



FXTN 03-17	PIBD0311A175	1.5Y	5.375	454	1.24	1/2/2010												
TEBD 03-17	TEBD0311A175	1.5Y	5.375	454	1.24	1/3/2010												
FXTN 10-27	PIBD1011A278	1.5Y	17.5	455	1.25	1/4/2010												
TEBD 10-27	TEBD1011A278	1.5Y	17.5	455	1.25	1/5/2010												
FXTN 07-35	PIBD0711A354	1.5Y	11	459	1.26	1/6/2010						4.4						
TEBD 07-35	TEBD0711A354	1.5Y	11	459	1.26	1/7/2010												
FXTN 05-62	PIBD0511C622	1.5Y	8.5	499	1.37	1/8/2010	267	4.505	0.667916667	4.5087	4.825	4.5	4.475	4.525	4.475	4.505		
TEBD 05-62	TEBD0511C622	1.5Y	8.5	499	1.37	1/9/2010												
FXTN 07-36	PIBD0711D360	1.5Y	12	542	1.48	1/10/2010						4.6						
TEBD 07-36	TEBD0711D360	1.5Y	12	542	1.48	1/11/2010												
ZCB 07-02	PIBZ0711D021	2Y		550	1.51	1/12/2010												
FXTN 05-63	PIBD0511F638	2Y	10.625	610	1.67	1/13/2010												
FXTN 07-37	PIBD0711G376	2Y	12	640	1.75	1/14/2010												
TEBD 07-37	TEBD0711G376	2Y	12	640	1.75	1/15/2010												
RTB 03-06	PIID0311G065	2Y	8.5	649	1.78	1/16/2010					6.25	4.625						
RTE 03-06	TEID0311G065	2Y	8.5	649	1.78	1/17/2010												
SPTB 10-01	SPTB1011I016	2Y	15.5	700	1.92	1/18/2010					4.625							
SPTE 10-01	TETB1011I016	2Y	15.5	700	1.92	1/19/2010												
FXTN 10-28	PIBD1011J288	2Y	16.5	721	1.98	1/20/2010												
TEBD 10-28	TEBD1011J288	2Y	16.5	721	1.98	1/21/2010												
ZCB 10-02	PIBZ1011J029	2Y		728	1.99	1/22/2010												
FXTN 05-64 *	PIBD0511J642	2Y	7.25	729	2	1/23/2010					4.85	4.75						
TEBD 05-64	TEBD0511J642	2Y	7.25	729	2	1/24/2010												
RTB 05-05	PIID0511L054	2.5Y	5.875	777	2.13	1/25/2010	0.6	5.25	0.445150463	5.25	7	5.05	5.25	5.25	5.25	5.25	5.25	5.25
RTE 05-05	TEID0511L054	2.5Y	5.875	777	2.13	1/26/2010												
FXTN 04-19	PIBD0411L191	2.5Y	5.875	784	2.15	1/27/2010												
TEBD 04-19	TEBD0411L191	2.5Y	5.875	784	2.15	1/28/2010												
FXTN 03-18	PIBD0312A182	2.5Y	5.875	810	2.22	1/29/2010						4.875						
TEBD 03-18	TEBD0312A182	2.5Y	5.875	810	2.22	1/30/2010												
SPTB 10-02	SPTB1012A021	2.5Y	14	833	2.28	1/31/2010												
FXTN 05-65	PIBD0512B658	2.5Y	5.75	854	2.34	2/1/2010	285.9	5	0.659351852	5	5.175	4.95	5	5	5	5	5	5
TEBD 05-65	TEBD0512B658	2.5Y	5.75	854	2.34	2/2/2010												
FXTN 10-29	PIBD1012D291	3Y	13	918	2.52	2/3/2010						5.125						
FXTN 07-39	PIBD0712D395	3Y	11.5	921	2.52	2/4/2010						5.125						
TEBD 07-39	TEBD0712D395	3Y	11.5	921	2.52	2/5/2010												
RTB 05-06	PIID0512H067	3Y	7.125	1016	2.78	2/6/2010					7	5.15						
RTE 05-06	TEID0512H067	3Y	7.125	1016	2.78	2/7/2010												
FXTN 07-40	PIBD0712H408	3Y	11.375	1033	2.83	2/8/2010						5.15						





