

GS Board Summary

November 18, 2009

Inst 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 10-13	PIBD1009K137	<1M	15	6	0.02	11/25/2009										
TBILL 11.25.09	PIBL1208K235	<1M		6	0.02	11/25/2009	19.86485	3.5	12:01:24 PM	3.417		3.85	3.5	3.5	3.375	3.5
TEBD 10-13	TEBD1009K137	<1M	15	6	0.02	11/25/2009										
TEBL 11.25.09	TEBL1208K235	<1M		6	0.02	11/25/2009										
TBILL 12.02.09	PIBL0609F115	<1M		13	0.04	12/2/2009	5.00521	3.35	12:00:26 PM	3.35		3.85	3.35	3.35	3.35	3.35
TBILL 12.09.09	PIBL1208L243	<1M		20	0.05	12/9/2009	464.11155	3.201	12:40:28 PM	3.495		3.2	3.5	3.875	3.2	3.201
TEBL 12.09.09	TEBL1208L243	<1M		20	0.05	12/9/2009										
FXTN 10-14	PIBD1009L149	1M	14.88	34	0.09	12/23/2009										
TBILL 12.29.09*	PIBL0609G132	1M		40	0.11	12/29/2009					5	3.875				
TBILL 01.13.10	PIBL1209A010	2M		55	0.15	1/13/2010	2.095	3.85	3:03:11 PM	3.8862	5	3.85	3.85	4	3.85	3.85
TEBL 01.13.10	TEBL1209A010	2M		55	0.15	1/13/2010										
FXTN 05-57	PIBD0510A571	2M	11.5	69	0.19	1/27/2010										
TBILL 01.27.10	PIBL1209A029	2M		69	0.19	1/27/2010	11.47	3.875	3:58:36 PM	3.9075	5	3.875	4	4.2	3.855	3.875
TEBD 05-57	TEBD0510A571	2M	11.5	69	0.19	1/27/2010										
TEBL 01.27.10	TEBL1209A029	2M		69	0.19	1/27/2010										
FXTN 10-15	PIBD1010B153	2M	14.75	76	0.21	2/3/2010										
TBILL 02.10.10	PIBL1209B037	3M		83	0.23	2/10/2010	91.116354	3.8	12:16:51 PM	3.6302	5	3.705	3.6	3.8	3.6	3.8
FXTN 03-16	PIBD0310B167	3M	5.5	94	0.26	2/21/2010	432.546	3.9	12:30:52 PM	3.9006	4.095		3.875	4.1	3.875	3.9
TEBD 03-16	TEBD0310B167	3M	5.5	94	0.26	2/21/2010										
TBILL 02.24.10*	PIBL1209B046	3M		97	0.27	2/24/2010	11.746019	3.9	12:34:43 PM	3.7629	5	3.7	3.75	3.9	3.75	3.9
FXTN 10-16	PIBD1010C161	4M	14.63	103	0.28	3/2/2010	10.953	4.1	3:28:41 PM	4.1		4.1	4.1	4.1	4.1	4.1
TEBD 10-16	TEBD1010C161	4M	14.63	103	0.28	3/2/2010										
TBILL 03.10.10	PIBL1209C054	4M		111	0.3	3/10/2010	0.369	4.075	10:39:42 AM	4.075	5	3.725	4.075	4.075	4.075	4.075
TBILL 03.24.10	PIBL1209C063	4M		125	0.34	3/24/2010	18.3822	4.075	10:48:11 AM	4.075	5		4.075	4.075	4.075	4.075
FXTN 10-17	PID1010CA170	5M	13.88	131	0.36	3/30/2010						4.1				
TBILL 03.31.10	PIBL0609I149	5M		132	0.36	3/31/2010	63.805	3.8	12:06:57 PM	4.073	5	3.8	4.075	4.075	3.8	3.8
FXTN 05-58	PIBD0510D589	5M	11.5	139	0.38	4/7/2010						4.135				
TBILL 04.07.10	PIBL1209D071	5M		139	0.38	4/7/2010	0.208001	3.9	12:05:18 PM	3.9481	5	4	4	4	3.9	3.9
TEBD 05-58	TEBD0510D589	5M	11.5	139	0.38	4/7/2010										
TBILL 04.14.10	PIBL0609J157	5M		146	0.4	4/14/2010	1.026	4	3:19:01 PM	4.0034	5	4	4.25	4.25	4	4
FXTN 04-18	PIBD0410D181	5M	6.5	152	0.42	4/20/2010										
TEBD 04-18	TEBD0410D181	5M	6.5	152	0.42	4/20/2010										
TBILL 04.21.10	PIBL1209D080	5M		153	0.42	4/21/2010	0.411	4	2:43:34 PM	4	5	4	4	4	4	4
FXTN 10-18	PIBD1010D188	5M	13.88	159	0.44	4/27/2010										
TBILL 04.28.10	PIBL0609J166	5M		160	0.44	4/28/2010	9.50862	4.051	3:21:13 PM	4.0053	5	4.051	3.8385	4.051	3.839	4.051
TBILL 05.05.10	PIBL1209E098	5M		167	0.46	5/5/2010	204.2072	4.01	2:10:09 PM	4.0879	5	4.01	4.03	4.3	3.875	4.01

FXTN 05-62	PIBD0511C622	1.5Y	8.5	469	1.28	3/3/2011					4.625	4.4				
TEBD 05-62	TEBD0511C622	1.5Y	8.5	469	1.28	3/3/2011										
FXTN 07-36	PIBD0711D360	1.5Y	12	512	1.4	4/15/2011										
TEBD 07-36	TEBD0711D360	1.5Y	12	512	1.4	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		520	1.42	4/23/2011										
FXTN 05-63	PIBD0511F638	2Y	10.63	580	1.59	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12	610	1.67	7/22/2011										
TEBD 07-37	TEBD0711G376	2Y	12	610	1.67	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5	619	1.7	7/31/2011					6	4.65				
RTE 03-06	TEID0311G065	2Y	8.5	619	1.7	7/31/2011										
SPTB 10-01	SPTB1011I016	2Y	15.5	670	1.84	9/20/2011					4.565					
SPTB 10-01	TETB1011I016	2Y	15.5	670	1.84	9/20/2011										
FXTN 10-28	PIBD1011J288	2Y	16.5	691	1.89	10/11/2011										
TEBD 10-28	TEBD1011J288	2Y	16.5	691	1.89	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		698	1.91	10/18/2011										
FXTN 05-64 *	PIBD0511J642	2Y	7.25	699	1.92	10/19/2011					4.7	4.675				
TEBD 05-64	TEBD0511J642	2Y	7.25	699	1.92	10/19/2011										
RTB 05-05	PIID0511L054	2.5Y	5.875	747	2.05	12/6/2011					7					
RTE 05-05	TEID0511L054	2.5Y	5.875	747	2.05	12/6/2011										
FXTN 04-19	PIBD0411L191	2.5Y	5.875	754	2.07	12/13/2011										
TEBD 04-19	TEBD0411L191	2.5Y	5.875	754	2.07	12/13/2011										
FXTN 03-18	PIBD0312A182	2.5Y	5.875	780	2.14	1/8/2012										
TEBD 03-18	TEBD0312A182	2.5Y	5.875	780	2.14	1/8/2012										
SPTB 10-02	SPTB1012A021	2.5Y	14	803	2.2	1/31/2012										
FXTN 05-65	PIBD0512B658	2.5Y	5.75	824	2.26	2/21/2012	500	4.98	4:04:54 PM	4.9845	5.1	4.875	4.985	5	4.98	4.98
TEBD 05-65	TEBD0512B658	2.5Y	5.75	824	2.26	2/21/2012										
FXTN 10-29	PIBD1012D291	2.5Y	13	888	2.43	4/25/2012						5				
FXTN 07-39	PIBD0712D395	2.5Y	11.5	891	2.44	4/28/2012						5				
TEBD 07-39	TEBD0712D395	2.5Y	11.5	891	2.44	4/28/2012										
RTB 05-06	PIID0512H067	3Y	7.125	986	2.7	8/1/2012	0.478	5.125	11:36:18 AM	5.125	6.75	5.125	5.125	5.125	5.125	5.125
RTE 05-06	TEID0512H067	3Y	7.125	986	2.7	8/1/2012										
FXTN 07-40	PIBD0712H408	3Y	11.38	1003	2.75	8/18/2012						5.15				
TEBD 07-40	TEBD0712H408	3Y	11.38	1003	2.75	8/18/2012										
ZCB 07-03	PIBZ0712I033	3Y		1024	2.81	9/8/2012										
RTB 03-07	PIID0312I070	3Y	5.25	1040	2.85	9/24/2012	29.789506	5.5	12:15:46 PM	5.2751	5.5	5.25	5.25	5.5	5.25	5.5
FXTN 10-30	PIBD1012J302	3Y	12.13	1063	2.91	10/17/2012										
FXTN 07-41 *	PIBD0712K413	3Y	10.5	1094	3	11/17/2012					5.375	5.3				
TEBD 07-41	TEBD0712K413	3Y	10.5	1094	3	11/17/2012										
FXTN 07-42	PIBD0713A421	3.5Y	9	1143	3.13	1/5/2013										
FXTN 07-43	PIBD0713C438	3.5Y	8.75	1200	3.29	3/3/2013	700	5.45	4:06:50 PM	5.4575	5.625	5.4008	5.47	5.47	5.45	5.45

TEBD 07-43	TEBD0713C438	3.5Y	8.75	1200	3.29	3/3/2013												
FXTN 05-66	PIBD0513C664	3.5Y	6.625	1210	3.32	3/13/2013						5.5						
TEBD 05-66	TEBD0513C664	3.5Y	6.625	1210	3.32	3/13/2013												
FXTN 10-31	PIBD1013C316	3.5Y	12.75	1224	3.35	3/27/2013						5.45						
TEBD 10-31	TEBD1013C316	3.5Y	12.75	1224	3.35	3/27/2013												
FXTN 10-32	PIBD1013E320	3.5Y	11.75	1273	3.49	5/15/2013												
FXTN 07-44	PIBD0713F446	4Y	9.625	1318	3.61	6/29/2013												
TEBD 07-44	TEBD0713F446	4Y	9.625	1318	3.61	6/29/2013												
RTB 05-07	PIID0513G075	4Y	9	1350	3.7	7/31/2013	0.4	6	3:53:42 PM	6	6	5.75	6	6	6	6	6	6
RTE 05-07	TEID0513G075	4Y	9	1350	3.7	7/31/2013												
FXTN 10-33	PIBD1013J337	4Y	11	1420	3.89	10/9/2013												
FXTN 07-45 *	PIBD0713K457	4Y	7.125	1444	3.96	11/2/2013	100	5.9	9:28:07 AM	5.9	5.925	5.75	5.9	5.9	5.9	5.9	5.9	5.9
FXTN 05-67	PIBD0514A673	4.5Y	6.25	1530	4.19	1/27/2014	1850	6.055	4:09:00 PM	6.0631	6.125	6	6.07	6.075	6.055	6.055	6.055	6.055
TEBD 05-67	TEBD0514A673	4.5Y	6.25	1530	4.19	1/27/2014												
FXTN 10-34	PIBD1014C341	4.5Y	12.38	1587	4.35	3/25/2014												
TEBD 10-34	TEBD1014C341	4.5Y	12.38	1587	4.35	3/25/2014												
FXTN 10-35	PIBD1014G356	5Y	12.75	1699	4.65	7/15/2014												
TEBD 10-35	TEBD1014G356	5Y	12.75	1699	4.65	7/15/2014												
RTB 05-08	PIID0514I080	5Y	6.25	1770	4.85	9/24/2014	3.3825	6.26	9:56:20 AM	6.2575	6.323	6.25	6.25	6.265	6.25	6.26	6.26	6.26
FXTN 07-46	PIBD0714J466	5Y	6.5	1780	4.88	10/4/2014	5.789	6.38	11:07:54 AM	6.38	6.45	6.3	6.38	6.38	6.38	6.38	6.38	6.38
TEBD 07-46	TEBD0714J466	5Y	6.5	1780	4.88	10/4/2014												
SPTB 10-03 *	SPTB1014J037	5Y	12.25	1790	4.9	10/14/2014					6.225							
FXTN 10-36	PIBD1015B367	5.5Y	12.38	1923	5.27	2/24/2015						6.75						
TEBD 10-36	TEBD1015B367	5.5Y	12.38	1923	5.27	2/24/2015												
FXTN 07-47	PIBD0715E477	6Y	8.375	2010	5.51	5/22/2015						6.755						
TEBD 07-47	TEBD0715E477	6Y	8.375	2010	5.51	5/22/2015												
FXTN 10-37	PIBD1015H370	6Y	11.88	2105	5.77	8/25/2015												
TEBD 10-37	TEBD1015H370	6Y	11.88	2105	5.77	8/25/2015												
FXTN 10-38	PIBD1015L384	6.5Y	10.13	2217	6.07	12/15/2015												
FXTN 10-39	PIBD1016A393	6.5Y	9.25	2245	6.15	1/12/2016												
TEBD 10-39	TEBD1016A393	6.5Y	9.25	2245	6.15	1/12/2016												
FXTN 07-48	PIBD0716A488	6.5Y	7	2260	6.19	1/27/2016	1407.9	7.03	4:05:47 PM	7.0461	7.125	7	7.055	7.06	7.025	7.03	7.03	7.03
TEBD 07-48	TEBD0716A488	6.5Y	7	2260	6.19	1/27/2016												
FXTN 10-40	PIBD1016C407	6.5Y	7.5	2323	6.36	3/30/2016												
TEBD 10-40	TEBD1016C407	6.5Y	7.5	2323	6.36	3/30/2016												
FXTN 10-41	PIBD1016D416	6.5Y	7	2351	6.44	4/27/2016												
FXTN 10-42	PIBD1016I420	7Y	9.125	2481	6.8	9/4/2016	2254.04	7.16	4:03:57 PM	7.1685	7.25	7.1	7.17	7.18	7.12	7.16	7.16	7.16
TEBD 10-42	TEBD1016I420	7Y	9.125	2481	6.8	9/4/2016												
RTB 07-01	PIID0716I018	7Y	7	2501	6.85	9/24/2016	64.35	7.05	2:08:30 PM	7.0368	7.125	7	7	7.05	7	7.05	7	7.05
FXTN 10-43 *	PIBD1016K436	7Y	6.25	2554	7	11/16/2016					7.15							

FXTN 20-01	PIBD2017D011	7.5Y	14.38	2713	7.43	4/24/2017											
FXTN 10-44	PIBD1017H447	8Y	7.75	2834	7.76	8/23/2017											
TEBD 10-44	TEBD1017H447	8Y	7.75	2834	7.76	8/23/2017											
FXTN 10-45	PIBD1018A451	8.5Y	5.875	2995	8.21	1/31/2018	50	7.425	10:13:17 AM	7.425			7.425	7.425	7.425	7.425	
TEBD 10-45	TEBD1018A451	8.5Y	5.875	2995	8.21	1/31/2018											
FXTN 10-47	PIBD1018K478	9.5Y	8.875	3288	9.01	11/20/2018											
TEBD 10-47	TEBD1018K478	9.5Y	8.875	3288	9.01	11/20/2018											
FXTN 10-48 *	PIBD1019B485	10Y	7.875	3379	9.26	2/19/2019	60	7.7	11:46:18 AM	7.7833	8	7.725	7.8	7.8	7.7	7.7	
TEBD 10-48	TEBD1019B485	9.5Y	7.875	3379	9.26	2/19/2019											
FXTN 20-02	PIBD2022C021	13Y	15	4498	12.3	3/14/2022											
FXTN 20-03	PIBD2022J033	13Y	12.75	4715	12.9	10/17/2022											
FXTN 20-04	PIBD2023B048	14Y	13	4841	13.3	2/20/2023											
TEBD 20-04	TEBD2023B048	14Y	13	4841	13.3	2/20/2023											
FXTN 20-05	PIBD2023E054	14Y	11.88	4939	13.5	5/29/2023											
FXTN 20-06	PIBD2023J068	14Y	11.38	5086	13.9	10/23/2023											
FXTN 20-07	PIBD2024F075	15Y	12.38	5310	14.6	6/3/2024											
FXTN 20-08	PIBD2024H086	15Y	12.88	5373	14.7	8/5/2024											
FXTN 20-09	PIBD2024K091	15Y	13.75	5471	15	11/11/2024											
FXTN 20-10	PIBD2025D103	16Y	12.13	5625	15.4	4/14/2025											
FXTN 20-11	PIBD2025J116	16Y	12.13	5814	15.9	10/20/2025											
TEBD 20-11	TEBD2025J116	16Y	12.13	5814	15.9	10/20/2025											
FXTN 25-01	PIBD2525K015	17Y	18.25	5854	16	11/29/2025											
TEBD 25-01	TEBD2525K015	17Y	18.25	5854	16	11/29/2025											
FXTN 20-12	PIBD2026A122	17Y	10.25	5905	16.2	1/19/2026											
TEBD 20-12	TEBD2026A122	17Y	10.25	5905	16.2	1/19/2026											
FXTN 20-13	PIBD2026L139	18Y	8	6227	17.1	12/7/2026											
FXTN 20-14	PIBD2027I140	18Y	8.625	6500	17.8	9/6/2027											
TEBD 20-14	TEBD2027I140	18Y	8.625	6500	17.8	9/6/2027											
FXTN 20-15 *	PIBD2028L151	20Y	9.5	6955	19.1	12/4/2028					8.875						
TEBD 20-15	TEBD2028L151	20Y	9.5	6955	19.1	12/4/2028											
FXTN 25-02	PIBD2530G029	21Y	12.5	7556	20.7	7/28/2030											
FXTN 25-03	PIBD2531A032	22Y	11.25	7738	21.2	1/26/2031											
TEBD 25-03	TEBD2531A032	22Y	11.25	7738	21.2	1/26/2031											
FXTN 25-04	PIBD2531J042	22Y	9.375	7990	21.9	10/5/2031											
FXTN 25-05	PIBD2532K057	24Y	8.5	8411	23	11/29/2032											
TEBD 25-05	TEBD2532K057	24Y	8.5	8411	23	11/29/2032											
FXTN 25-06 *	PIBD2534K062	25Y	9.25	9117	25	11/5/2034	1900	9.105	3:18:49 PM	9.103	9.225		9.105	9.105	9.1	9.105	