

GS Board Summary
November 26, 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 12.02.09	PIBL0609F115	<1M		5	0.01	12/2/2009	2.967629	2.7500	11:50:52 AM	3.2765		2.7500	4.0250	4.0250	2.7500	2.7500
TBILL 12.09.09	PIBL1208L243	<1M		12	0.03	12/9/2009	75.274066	4.5000	11:25:01 AM	3.8047			3.8000	5.0000	3.0000	4.5000
TEBL 12.09.09	TEBL1208L243	<1M		12	0.03	12/9/2009										
FXTN 10-14	PIBD1009L149	1M	14.8750	26	0.07	12/23/2009										
TBILL 12.29.09*	PIBL0609G132	1M		32	0.09	12/29/2009	0.101000	5.0000	11:25:55 AM	5.0000	5.0000	3.9000	5.0000	5.0000	5.0000	5.0000
TBILL 01.13.10	PIBL1209A010	2M		47	0.13	1/13/2010	1.036000	3.6000	2:58:21 PM	3.6000	4.0000	3.7500	3.6000	3.6000	3.6000	3.6000
TEBL 01.13.10	TEBL1209A010	2M		47	0.13	1/13/2010										
FXTN 05-57	PIBD0510A571	2M	11.5000	61	0.17	1/27/2010										
TBILL 01.27.10	PIBL1209A029	2M		61	0.17	1/27/2010	3.715746	3.7000	11:16:44 AM	3.6324	5.0000	3.7000	3.4500	3.7000	3.4500	3.7000
TEBD 05-57	TEBD0510A571	2M	11.5000	61	0.17	1/27/2010										
TEBL 01.27.10	TEBL1209A029	2M		61	0.17	1/27/2010										
FXTN 10-15	PIBD1010B153	2M	14.7500	68	0.19	2/3/2010										
TBILL 02.10.10	PIBL1209B037	2M		75	0.21	2/10/2010	5.553006	3.7000	2:59:55 PM	3.7152	5.0000	3.7250	3.7250	3.7500	3.7000	3.7000
FXTN 03-16	PIBD0310B167	3M	5.5000	86	0.24	2/21/2010	59.442000	3.8500	11:07:10 AM	3.9762	4.1500	3.8500	4.0000	4.0000	3.8500	3.8500
TEBD 03-16	TEBD0310B167	3M	5.5000	86	0.24	2/21/2010										
TBILL 02.24.10*	PIBL1209B046	3M		89	0.24	2/24/2010	25.424134	3.7051	2:54:02 PM	3.6628	5.0000	3.7057	3.7000	5.0000	3.5000	3.7051
FXTN 10-16	PIBD1010C161	3M	14.6250	95	0.26	3/2/2010						4.0000				
TEBD 10-16	TEBD1010C161	3M	14.6250	95	0.26	3/2/2010										
TBILL 03.10.10	PIBL1209C054	4M		103	0.28	3/10/2010	2.678958	4.0000	2:36:49 PM	4.8859	5.0000	3.7250	5.0000	5.0000	4.0000	4.0000
TBILL 03.24.10	PIBL1209C063	4M		117	0.32	3/24/2010					5.0000	3.7500				
FXTN 10-17	PID1010CA170	4M	13.8750	123	0.34	3/30/2010						4.1000				
TBILL 03.31.10	PIBL0609I149	4M		124	0.34	3/31/2010					5.0000	3.7750				
FXTN 05-58	PIBD0510D589	5M	11.5000	131	0.36	4/7/2010						4.1350				
TBILL 04.07.10	PIBL1209D071	5M		131	0.36	4/7/2010	0.510000	3.9000	3:34:18 PM	3.9000	5.0000	3.8000	3.9000	3.9000	3.9000	3.9000
TEBD 05-58	TEBD0510D589	5M	11.5000	131	0.36	4/7/2010										
TBILL 04.14.10	PIBL0609J157	5M		138	0.38	4/14/2010	1.720000	3.8750	3:35:18 PM	4.0836	5.0000	3.8250	5.0000	5.0000	3.8750	3.8750
FXTN 04-18	PIBD0410D181	5M	6.5000	144	0.39	4/20/2010										
TEBD 04-18	TEBD0410D181	5M	6.5000	144	0.39	4/20/2010										
TBILL 04.21.10	PIBL1209D080	5M		145	0.40	4/21/2010	5.454000	3.8750	10:51:33 AM	3.8750	5.0000	3.8750	3.8750	3.8750	3.8750	3.8750
FXTN 10-18	PIBD1010D188	5M	13.8750	151	0.41	4/27/2010										
TBILL 04.28.10	PIBL0609J166	5M		152	0.42	4/28/2010	0.680713	3.9250	3:47:55 PM	3.7035	5.0000	3.9250	3.6000	3.9250	3.6000	3.9250
TBILL 05.05.10	PIBL1209E098	5M		159	0.44	5/5/2010	1.922000	4.2500	3:00:26 PM	4.2500	5.0000	3.9150	4.2500	4.2500	4.2500	4.2500
FXTN 07-34	PIBD0710E348	5M	11.8750	162	0.44	5/8/2010						4.1350				
TBILL 05.12.10	PIBL0609K173	5M		166	0.45	5/12/2010					5.0000	3.9500				
TBILL 05.19.10	PIBL1209E106	6M		173	0.47	5/19/2010					5.0000	4.0000				
FXTN 10-19	PIBD1010E196	6M	14.2500	179	0.49	5/25/2010										
TEBD 10-19	TEBD1010E196	6M	14.2500	179	0.49	5/25/2010										
TBILL 05.26.10*	PIBL0609K182	6M		180	0.49	5/26/2010	5.704200	4.0000	2:09:32 PM	4.0107	5.0000	4.0000	4.0000	4.0250	4.0000	4.0000
TBILL 06.02.10	PIBL1209F113	6M		187	0.51	6/2/2010					5.0000					
FXTN 10-20	PIBD1010F202	7M	14.1250	207	0.57	6/22/2010										
TEBD 10-20	TEBD1010F202	7M	14.1250	207	0.57	6/22/2010										
TBILL 06.30.10	PIBL1209G130	7M		215	0.59	6/30/2010	0.159000	4.2150	11:28:32 AM	4.2150	5.0000	4.2150	4.2150	4.2150	4.2150	4.2150
TBILL 07.14.10	PIBL1209G149	8M		229	0.63	7/14/2010	2.083200	4.2350	3:48:11 PM	4.2350	5.0000	4.1500	4.2350	4.2350	4.2350	4.2350

FXTN 10-21	PIBD1010G210	8M	14.5000	235	0.64	7/20/2010						4.2000				
FXTN 05-59	PIBD0510G595	8M	10.7500	236	0.65	7/21/2010										
TBILL 07.28.10	PIBL1209G158	8M		243	0.67	7/28/2010	3.273000	4.2000	3:08:37 PM	4.2000	5.0000	4.1850	4.2000	4.2000	4.2000	4.2000
RTB 03-05	PIID0310H057	8M	6.8750	247	0.68	8/1/2010	3.000000	4.7500	11:17:25 AM	4.7500	6.0000	4.3750	4.7500	4.7500	4.7500	4.7500
RTE 03-05	TEID0310H057	8M	6.8750	247	0.68	8/1/2010										
FXTN 10-22	PIBD1010H228	9M	14.6250	256	0.70	8/10/2010										
TEBD 10-22	TEBD1010H228	9M	14.6250	256	0.70	8/10/2010										
TBILL 08.11.10	PIBL1209H166	9M		257	0.70	8/11/2010	2.592000	4.2750	10:35:31 AM	4.2750	5.0000		4.2750	4.2750	4.2750	4.2750
TBILL 08.25.10	PIBL1209H175	9M		271	0.74	8/25/2010					5.0000	4.2620				
FXTN 10-23	PIBD1010I236	9M	14.6250	278	0.76	9/1/2010										
RTB 05-04	PIID0510H043	10M	10.6250	285	0.78	9/8/2010					6.0000	4.1250				
RTE 05-04	TEID0510H043	10M	10.6250	285	0.78	9/8/2010										
TBILL 09.08.10	PIBL1209I183	10M		285	0.78	9/8/2010	0.550000	4.2750	2:56:29 PM	4.2750	5.0000	4.2700	4.2750	4.2750	4.2750	4.2750
TEPN 07-01	TEPN0710I011	10M	10.2500	287	0.79	9/10/2010										
FXTN 05-60	PIBD0510I600	10M	10.8750	299	0.82	9/22/2010						4.4050				
TEBD 05-60	TEBD0510I600	10M	10.8750	299	0.82	9/22/2010										
TBILL 09.29.10	PIBL1209I209	10M		306	0.84	9/29/2010					5.0000	4.2850				
TBILL 10.13.10	PIBL1209J217	11M		320	0.88	10/13/2010	11.963000	4.3550	12:08:41 PM	4.2398	5.0000	4.3555	4.3500	4.3550	4.2000	4.3550
TBILL 10.27.10	PIBL1209J226	11M		334	0.92	10/27/2010	1.084700	4.3550	3:36:24 PM	4.3330	5.0000	4.3551	4.2500	4.3550	4.2500	4.3550
TBILL 11.10.10	PIBL1209K233	1Y		348	0.95	11/10/2010					5.0000	4.3400				
TBILL 11.24.10*	PIBL1209K242	1Y		362	0.99	11/24/2010	2.478547	4.4250	2:56:44 PM	4.3883	5.0000	4.3700	4.3700	4.4250	4.3700	4.4250
FXTN 05-61	PIBD0510L615	1.5Y	9.3750	369	1.01	12/1/2010										
ZCB 07-01	PIBZ0710L015	2Y		386	1.06	12/18/2010										
FXTN 10-26	PIBD1010L261	1.5Y	17.5000	389	1.07	12/21/2010						4.5000				
TEBD 10-26	TEBD1010L261	1.5Y	17.5000	389	1.07	12/21/2010										
FXTN 03-17	PIBD0311A175	1.5Y	5.3750	416	1.14	1/17/2011						4.5000				
TEBD 03-17	TEBD0311A175	1.5Y	5.3750	416	1.14	1/17/2011										
FXTN 10-27	PIBD1011A278	1.5Y	17.5000	417	1.14	1/18/2011										
TEBD 10-27	TEBD1011A278	1.5Y	17.5000	417	1.14	1/18/2011										
FXTN 07-35	PIBD0711A354	1.5Y	11.0000	421	1.15	1/22/2011						4.5000				
TEBD 07-35	TEBD0711A354	1.5Y	11.0000	421	1.15	1/22/2011										
FXTN 05-62	PIBD0511C622	1.5Y	8.5000	461	1.26	3/3/2011					4.5650	4.4500				
TEBD 05-62	TEBD0511C622	1.5Y	8.5000	461	1.26	3/3/2011										
FXTN 07-36	PIBD0711D360	1.5Y	12.0000	504	1.38	4/15/2011										
TEBD 07-36	TEBD0711D360	1.5Y	12.0000	504	1.38	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		512	1.40	4/23/2011										
FXTN 05-63	PIBD0511F638	2Y	10.6250	572	1.57	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12.0000	602	1.65	7/22/2011										
TEBD 07-37	TEBD0711G376	2Y	12.0000	602	1.65	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5000	611	1.67	7/31/2011					6.0000	4.5500				
RTE 03-06	TEID0311G065	2Y	8.5000	611	1.67	7/31/2011										
SPTB 10-01	SPTB1011I016	2Y	15.5000	662	1.81	9/20/2011					4.5350					
SPTE 10-01	TETB1011I016	2Y	15.5000	662	1.81	9/20/2011										
FXTN 10-28	PIBD1011J288	2Y	16.5000	683	1.87	10/11/2011										
TEBD 10-28	TEBD1011J288	2Y	16.5000	683	1.87	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		690	1.89	10/18/2011										
FXTN 05-64 *	PIBD0511J642	2Y	7.2500	691	1.89	10/19/2011					4.6000	4.6750				

TEBD 05-64	TEBD0511J642	2Y	7.2500	691	1.89	10/19/2011										
RTB 05-05	PIID0511L054	2.5Y	5.8750	739	2.02	12/6/2011	0.500000	5.1500	12:13:57 PM	5.1500	6.5000		5.1500	5.1500	5.1500	5.1500
RTE 05-05	TEID0511L054	2.5Y	5.8750	739	2.02	12/6/2011										
FXTN 04-19	PIBD0411L191	2.5Y	5.8750	746	2.04	12/13/2011										
TEBD 04-19	TEBD0411L191	2.5Y	5.8750	746	2.04	12/13/2011										
FXTN 03-18	PIBD0312A182	2.5Y	5.8750	772	2.12	1/8/2012										
TEBD 03-18	TEBD0312A182	2.5Y	5.8750	772	2.12	1/8/2012										
SPTB 10-02	SPTB1012A021	2.5Y	14.0000	795	2.18	1/31/2012	50.000000	5.1250	10:41:13 AM	5.1250			5.1250	5.1250	5.1250	5.1250
FXTN 05-65	PIBD0512B658	2.5Y	5.7500	816	2.24	2/21/2012	2.000000	4.9000	11:06:39 AM	4.9000	5.1000	4.9000	4.9000	4.9000	4.9000	4.9000
TEBD 05-65	TEBD0512B658	2.5Y	5.7500	816	2.24	2/21/2012										
FXTN 10-29	PIBD1012D291	2.5Y	13.0000	880	2.41	4/25/2012						5.0000				
FXTN 07-39	PIBD0712D395	2.5Y	11.5000	883	2.42	4/28/2012						5.0000				
TEBD 07-39	TEBD0712D395	2.5Y	11.5000	883	2.42	4/28/2012										
RTB 05-06	PIID0512H067	3Y	7.1250	978	2.68	8/1/2012					6.0000					
RTE 05-06	TEID0512H067	3Y	7.1250	978	2.68	8/1/2012										
FXTN 07-40	PIBD0712H408	3Y	11.3750	995	2.73	8/18/2012						5.1500				
TEBD 07-40	TEBD0712H408	3Y	11.3750	995	2.73	8/18/2012										
ZCB 07-03	PIBZ0712I033	3Y		1016	2.78	9/8/2012										
RTB 03-07	PIID0312I070	3Y	5.2500	1032	2.83	9/24/2012	335.175000	5.2500	4:09:57 PM	5.2430	5.3000	5.2400	5.2500	5.2500	5.2400	5.2500
FXTN 10-30	PIBD1012J302	3Y	12.1250	1055	2.89	10/17/2012										
FXTN 07-41 *	PIBD0712K413	3Y	10.5000	1086	2.98	11/17/2012					5.3000	5.2500				
TEBD 07-41	TEBD0712K413	3Y	10.5000	1086	2.98	11/17/2012										
FXTN 07-42	PIBD0713A421	3.5Y	9.0000	1135	3.11	1/5/2013										
FXTN 07-43	PIBD0713C438	3.5Y	8.7500	1192	3.27	3/3/2013	900.000000	5.3500	3:51:14 PM	5.3412	5.4000	5.3250	5.3400	5.3500	5.3350	5.3500
TEBD 07-43	TEBD0713C438	3.5Y	8.7500	1192	3.27	3/3/2013										
FXTN 05-66	PIBD0513C664	3.5Y	6.6250	1202	3.29	3/13/2013						5.5000				
TEBD 05-66	TEBD0513C664	3.5Y	6.6250	1202	3.29	3/13/2013										
FXTN 10-31	PIBD1013C316	3.5Y	12.7500	1216	3.33	3/27/2013						5.4500				
TEBD 10-31	TEBD1013C316	3.5Y	12.7500	1216	3.33	3/27/2013										
FXTN 10-32	PIBD1013E320	3.5Y	11.7500	1265	3.47	5/15/2013										
FXTN 07-44	PIBD0713F446	4Y	9.6250	1310	3.59	6/29/2013										
TEBD 07-44	TEBD0713F446	4Y	9.6250	1310	3.59	6/29/2013										
RTB 05-07	PIID0513G075	4Y	9.0000	1342	3.68	7/31/2013					6.0000	5.6250				
RTE 05-07	TEID0513G075	4Y	9.0000	1342	3.68	7/31/2013										
FXTN 10-33	PIBD1013J337	4Y	11.0000	1412	3.87	10/9/2013										
FXTN 07-45 *	PIBD0713K457	4Y	7.1250	1436	3.93	11/2/2013	100.000000	5.8200	10:13:36 AM	5.8200	6.0000		5.8200	5.8200	5.8200	5.8200
FXTN 05-67	PIBD0514A673	4.5Y	6.2500	1522	4.17	1/27/2014	5,538.800000	5.9650	12:05:20 PM	5.9647	6.0000	5.9250	5.9650	5.9700	5.9550	5.9650
TEBD 05-67	TEBD0514A673	4.5Y	6.2500	1522	4.17	1/27/2014										
FXTN 10-34	PIBD1014C341	4.5Y	12.3750	1579	4.33	3/25/2014										
TEBD 10-34	TEBD1014C341	4.5Y	12.3750	1579	4.33	3/25/2014										
FXTN 10-35	PIBD1014G356	5Y	12.7500	1691	4.63	7/15/2014										
TEBD 10-35	TEBD1014G356	5Y	12.7500	1691	4.63	7/15/2014										
RTB 05-08	PIID0514I080	5Y	6.2500	1762	4.83	9/24/2014	1,490.500000	6.2150	11:41:55 AM	6.2035	6.3000	6.1500	6.2100	6.3000	6.1950	6.2150
FXTN 07-46	PIBD0714J466	5Y	6.5000	1772	4.85	10/4/2014					6.4000					
TEBD 07-46	TEBD0714J466	5Y	6.5000	1772	4.85	10/4/2014										
SPTB 10-03 *	SPTB1014J037	5Y	12.2500	1782	4.88	10/14/2014					6.2250					
FXTN 10-36	PIBD1015B367	5.5Y	12.3750	1915	5.25	2/24/2015						6.6250				

FXTN 25-02	PIBD2530G029	21Y	12.5000	7548	20.68	7/28/2030											
FXTN 25-03	PIBD2531A032	22Y	11.2500	7730	21.18	1/26/2031											
TEBD 25-03	TEBD2531A032	22Y	11.2500	7730	21.18	1/26/2031											
FXTN 25-04	PIBD2531J042	22Y	9.3750	7982	21.87	10/5/2031											
FXTN 25-05	PIBD2532K057	24Y	8.5000	8403	23.02	11/29/2032											
TEBD 25-05	TEBD2532K057	24Y	8.5000	8403	23.02	11/29/2032											
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9109	24.96	11/5/2034					9.2000						