

**GS Board Summary**  
**January 11, 2010**

	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 01.13.10	PIBL1209A010	<1M		1		1/13/2010										
TEBL 01.13.10	TEBL1209A010	<1M		1		1/13/2010										
FXTN 05-57	PIBD0510A571	<1M	11.5000	15	0.04	1/27/2010										
TBILL 01.27.10	PIBL1209A029	<1M		15	0.04	1/27/2010	0.730651	3.7500	10:53:05 AM	4.1048		3.7500	4.2500	4.2500	3.7500	3.7500
TEBD 05-57	TEBD0510A571	<1M	11.5000	15	0.04	1/27/2010										
TEBL 01.27.10	TEBL1209A029	<1M		15	0.04	1/27/2010										
FXTN 10-15	PIBD1010B153	<1M	14.7500	22	0.06	2/3/2010										
TBILL 02.10.10	PIBL1209B037	1M		29	0.08	2/10/2010	1.265000	3.9000	3:39:54 PM	3.9000			3.9000	3.9000	3.9000	3.9000
FXTN 03-16	PIBD0310B167	1M	5.5000	40	0.11	2/21/2010	1.502000	4.1250	2:21:24 PM	4.1750	4.2500	3.8500	4.2000	4.2000	4.1250	4.1250
TEBD 03-16	TEBD0310B167	1M	5.5000	40	0.11	2/21/2010										
TBILL 02.24.10*	PIBL1209B046	1M		43	0.12	2/24/2010					5.0000	3.7500				
FXTN 10-16	PIBD1010C161	2M	14.6250	49	0.13	3/2/2010						3.7500				
TEBD 10-16	TEBD1010C161	2M	14.6250	49	0.13	3/2/2010										
TBILL 03.10.10	PIBL1209C054	2M		57	0.16	3/10/2010	2.009000	3.7500	12:35:25 PM	3.7500	5.0000	3.7501	3.7500	3.7500	3.7500	3.7500
TBILL 03.24.10	PIBL1209C063	2M		71	0.19	3/24/2010					5.0000	3.7501				
FXTN 10-17	PID1010CA170	2M	13.8750	77	0.21	3/30/2010						3.8750				
TBILL 03.31.10	PIBL0609I149	2M		78	0.21	3/31/2010	2.617000	3.7501	11:48:33 AM	3.9347	5.0000	3.7501	4.0500	4.0500	3.7501	3.7501
FXTN 05-58	PIBD0510D589	3M	11.5000	85	0.23	4/7/2010										
TBILL 04.07.10	PIBL1209D071	3M		85	0.23	4/7/2010	1.534000	3.8200	2:32:25 PM	3.8200	5.0000		3.8200	3.8200	3.8200	3.8200
TEBD 05-58	TEBD0510D589	3M	11.5000	85	0.23	4/7/2010										
TBILL 04.14.10*	PIBL0609J157	3M		92	0.25	4/14/2010	692.720000	3.8500	3:45:25 PM	3.9157	5.0000	3.7750	3.9200	3.9200	3.8500	3.8500
FXTN 04-18	PIBD0410D181	3M	6.5000	98	0.27	4/20/2010										
TEBD 04-18	TEBD0410D181	3M	6.5000	98	0.27	4/20/2010										
TBILL 04.21.10	PIBL1209D080	3M		99	0.27	4/21/2010					5.0000					
FXTN 10-18	PIBD1010D188	4M	13.8750	105	0.29	4/27/2010										
TBILL 04.28.10	PIBL0609J166	4M		106	0.29	4/28/2010	0.903000	3.8000	3:26:17 PM	3.8000	5.0000	3.8000	3.8000	3.8000	3.8000	3.8000
TBILL 05.05.10	PIBL1209E098	4M		113	0.31	5/5/2010					5.0000	3.8250				
FXTN 07-34	PIBD0710E348	4M	11.8750	116	0.32	5/8/2010	0.484314	4.0000	3:19:15 PM	4.0000			4.0000	4.0000	4.0000	4.0000
TBILL 05.12.10	PIBL0609K173	4M		120	0.33	5/12/2010					5.0000	3.8500				
TBILL 05.19.10	PIBL1209E106	4M		127	0.35	5/19/2010					5.0000					
FXTN 10-19	PIBD1010E196	5M	14.2500	133	0.36	5/25/2010										
TEBD 10-19	TEBD1010E196	5M	14.2500	133	0.36	5/25/2010										
TBILL 05.26.10	PIBL0609K182	5M		134	0.37	5/26/2010					5.0000	3.9000				
TBILL 06.02.10	PIBL1209F113	5M		141	0.39	6/2/2010					5.0000					
TBILL 06.09.10	PIBL0609L190	5M		148	0.41	6/9/2010	1.256000	4.0254	3:47:54 PM	4.0254	5.0000	4.0254	4.0252	4.0254	4.0252	4.0254
FXTN 10-20	PIBD1010F202	5M	14.1250	161	0.44	6/22/2010										
TEBD 10-20	TEBD1010F202	5M	14.1250	161	0.44	6/22/2010										
TBILL 06.30.10	PIBL1209G130	5M		169	0.46	6/30/2010					5.0000					
TBILL 07.14.10*	PIBL1209G149	6M		183	0.50	7/14/2010					5.0000	4.0650				
FXTN 10-21	PIBD1010G210	6M	14.5000	189	0.52	7/20/2010						4.0000				
FXTN 05-59	PIBD0510G595	6M	10.7500	190	0.52	7/21/2010										
TBILL 07.28.10	PIBL1209G158	7M		197	0.54	7/28/2010					5.0000	4.1250				
RTB 03-05	PIID0310H057	7M	6.8750	201	0.55	8/1/2010	1.500000	4.4000	11:44:01 AM	4.4000	6.0000	4.3750	4.4000	4.4000	4.4000	4.4000







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TEBD 20-11	TEBD2025J116	16Y	12.1250	5760	15.78	10/20/2025											
FXTN 25-01	PIBD2525K015	16Y	18.2500	5800	15.89	11/29/2025											
TEBD 25-01	TEBD2525K015	16Y	18.2500	5800	15.89	11/29/2025											
FXTN 20-12	PIBD2026A122	17Y	10.2500	5851	16.03	1/19/2026											
TEBD 20-12	TEBD2026A122	17Y	10.2500	5851	16.03	1/19/2026											
FXTN 20-13	PIBD2026L139	17Y	8.0000	6173	16.91	12/7/2026											
FXTN 20-14	PIBD2027I140	18Y	8.6250	6446	17.66	9/6/2027											
TEBD 20-14	TEBD2027I140	18Y	8.6250	6446	17.66	9/6/2027											
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6901	18.91	12/4/2028					9.0250						
TEBD 20-15	TEBD2028L151	19Y	9.5000	6901	18.91	12/4/2028											
FXTN 25-02	PIBD2530G029	21Y	12.5000	7502	20.55	7/28/2030											
FXTN 25-03	PIBD2531A032	22Y	11.2500	7684	21.05	1/26/2031											
TEBD 25-03	TEBD2531A032	22Y	11.2500	7684	21.05	1/26/2031											
FXTN 25-04	PIBD2531J042	22Y	9.3750	7936	21.74	10/5/2031											
FXTN 25-05	PIBD2532K057	23Y	8.5000	8357	22.90	11/29/2032											
TEBD 25-05	TEBD2532K057	23Y	8.5000	8357	22.90	11/29/2032											
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9063	24.83	11/5/2034					9.2750						