

GS Board Summary
January 12, 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
TEBD 10-22	TEBD1010H228	7M	14.6250	209	0.57	8/10/2010										
TBILL 08.11.10	PIBL1209H166	7M		210	0.58	8/11/2010	11.723100	4.2750	12:19:53 PM	4.2750	5.0000	4.2750	4.2750	4.2750	4.2750	4.2750
TBILL 08.25.10	PIBL1209H175	8M		224	0.61	8/25/2010	47.547436	4.3000	2:02:46 PM	4.3004	5.0000	4.2500	4.1500	4.3250	4.1500	4.3000
FXTN 10-23	PIBD1010I236	8M	14.6250	231	0.63	9/1/2010										
RTB 05-04	PIID0510H043	8M	10.6250	238	0.65	9/8/2010	1.350000	4.5500	2:14:01 PM	4.5500	6.0000	4.3750	4.5500	4.5500	4.5500	4.5500
RTE 05-04	TEID0510H043	8M	10.6250	238	0.65	9/8/2010										
TBILL 09.08.10	PIBL1209I183	8M		238	0.65	9/8/2010	0.350000	4.2500	2:57:13 PM	4.2500	5.0000	4.2500	4.2500	4.2500	4.2500	4.2500
TEPN 07-01	TEPN0710I011	8M	10.2500	240	0.66	9/10/2010										
FXTN 05-60	PIBD0510I600	9M	10.8750	252	0.69	9/22/2010						4.3750				
TEBD 05-60	TEBD0510I600	9M	10.8750	252	0.69	9/22/2010										
TBILL 09.29.10	PIBL1209I209	9M		259	0.71	9/29/2010	0.511000	4.0500	10:56:45 AM	4.0500	5.0000	4.2650	4.0500	4.0500	4.0500	4.0500
TBILL 10.13.10	PIBL1209J217	9M		273	0.75	10/13/2010	2.050054	4.3057	3:32:37 PM	4.3168	5.0000	4.3058	4.3500	4.3500	4.3056	4.3057
TBILL 10.27.10	PIBL1209J226	10M		287	0.79	10/27/2010	2.515423	4.3500	2:38:25 PM	4.3500	5.0000	4.3501	4.3500	4.3500	4.3500	4.3500
TBILL 11.10.10	PIBL1209K233	10M		301	0.82	11/10/2010	1.059000	4.2500	10:15:17 AM	4.2500	5.0000	4.3800	4.2500	4.2500	4.2500	4.2500
TBILL 11.24.10	PIBL1209K242	11M		315	0.86	11/24/2010	59.832444	4.4163	3:49:46 PM	4.4407	5.0000	4.4163	4.4150	4.4500	4.4150	4.4163
FXTN 05-61	PIBD0510L615	11M	9.3750	322	0.88	12/1/2010										
TBILL 12.08.10	PIBL1209L250	11M		329	0.90	12/8/2010	142.788228	4.4250	3:47:34 PM	4.4207	5.0000	4.4100	4.4250	4.5000	4.4000	4.4250
ZCB 07-01	PIBZ0710L015	11M		339	0.93	12/18/2010										
FXTN 10-26	PIBD1010L261	11M	17.5000	342	0.94	12/21/2010						4.4000				
TEBD 10-26	TEBD1010L261	11M	17.5000	342	0.94	12/21/2010										
TBILL 01.12.11*	PIBL1210A018	1Y		364	1.00	1/12/2011	69.178296	4.5263	2:56:39 PM	4.5659	5.0000	4.5263	4.5820	4.5820	4.5001	4.5263
FXTN 03-17	PIBD0311A175	1.5Y	5.3750	369	1.01	1/17/2011						4.4150				
TEBD 03-17	TEBD0311A175	1.5Y	5.3750	369	1.01	1/17/2011										
FXTN 10-27	PIBD1011A278	1.5Y	17.5000	370	1.01	1/18/2011										
TEBD 10-27	TEBD1011A278	1.5Y	17.5000	370	1.01	1/18/2011										
FXTN 07-35	PIBD0711A354	1.5Y	11.0000	374	1.02	1/22/2011						4.4250				
TEBD 07-35	TEBD0711A354	1.5Y	11.0000	374	1.02	1/22/2011										
FXTN 05-62	PIBD0511C622	1.5Y	8.5000	414	1.13	3/3/2011	44.000000	4.5150	4:03:13 PM	4.5150	5.0000	4.5150	4.5150	4.5150	4.5150	4.5150
TEBD 05-62	TEBD0511C622	1.5Y	8.5000	414	1.13	3/3/2011										
FXTN 07-36	PIBD0711D360	1.5Y	12.0000	457	1.25	4/15/2011										
TEBD 07-36	TEBD0711D360	1.5Y	12.0000	457	1.25	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		465	1.27	4/23/2011										
FXTN 05-63	PIBD0511F638	1.5Y	10.6250	525	1.44	6/22/2011										
FXTN 07-37	PIBD0711G376	2Y	12.0000	555	1.52	7/22/2011						4.6250				
TEBD 07-37	TEBD0711G376	2Y	12.0000	555	1.52	7/22/2011										
RTB 03-06	PIID0311G065	2Y	8.5000	564	1.55	7/31/2011					6.0000	4.6250				
RTE 03-06	TEID0311G065	2Y	8.5000	564	1.55	7/31/2011										
SPTB 10-01	SPTB1011I016	2Y	15.5000	615	1.68	9/20/2011										
SPTE 10-01	TETB1011I016	2Y	15.5000	615	1.68	9/20/2011										
FXTN 10-28	PIBD1011J288	2Y	16.5000	636	1.74	10/11/2011										
TEBD 10-28	TEBD1011J288	2Y	16.5000	636	1.74	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		643	1.76	10/18/2011										
FXTN 05-64	PIBD0511J642	2Y	7.2500	644	1.76	10/19/2011						4.6250				

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FXTN 25-01	PIBD2525K015	16Y	18.2500	5799	15.89	11/29/2025											
TEBD 25-01	TEBD2525K015	16Y	18.2500	5799	15.89	11/29/2025											
FXTN 20-12	PIBD2026A122	17Y	10.2500	5850	16.03	1/19/2026											
TEBD 20-12	TEBD2026A122	17Y	10.2500	5850	16.03	1/19/2026											
FXTN 20-13	PIBD2026L139	17Y	8.0000	6172	16.91	12/7/2026											
FXTN 20-14	PIBD2027I140	18Y	8.6250	6445	17.66	9/6/2027											
TEBD 20-14	TEBD2027I140	18Y	8.6250	6445	17.66	9/6/2027											
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6900	18.90	12/4/2028					9.0250						
TEBD 20-15	TEBD2028L151	19Y	9.5000	6900	18.90	12/4/2028											
FXTN 25-02	PIBD2530G029	21Y	12.5000	7501	20.55	7/28/2030											
FXTN 25-03	PIBD2531A032	22Y	11.2500	7683	21.05	1/26/2031											
TEBD 25-03	TEBD2531A032	22Y	11.2500	7683	21.05	1/26/2031											
FXTN 25-04	PIBD2531J042	22Y	9.3750	7935	21.74	10/5/2031											
FXTN 25-05	PIBD2532K057	23Y	8.5000	8356	22.89	11/29/2032											
TEBD 25-05	TEBD2532K057	23Y	8.5000	8356	22.89	11/29/2032											
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9062	24.83	11/5/2034					9.2750						