

GS Board Summary
January 29, 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
FXTN 10-15	PIBD1010B153	<1M	14.7500	2	0.01	2/3/2010										
TBILL 02.10.10	PIBL1209B037	<1M		9	0.02	2/10/2010	0.400297	3.7250	11:04:57 AM	3.7250		3.7250	3.7250	3.7250	3.7250	3.7250
FXTN 03-16	PIBD0310B167	<1M	5.5000	20	0.05	2/21/2010	1.000000	4.1000	3:02:56 PM	4.1000	4.1000	3.8000	4.1000	4.1000	4.1000	4.1000
TEBD 03-16	TEBD0310B167	<1M	5.5000	20	0.05	2/21/2010										
TBILL 02.24.10	PIBL1209B046	<1M		23	0.06	2/24/2010	0.711000	3.7750	10:46:07 AM	3.7528		4.0000	3.7000	3.7750	3.7000	3.7750
FXTN 10-16	PIBD1010C161	<1M	14.6250	29	0.08	3/2/2010										
TEBD 10-16	TEBD1010C161	<1M	14.6250	29	0.08	3/2/2010										
TBILL 03.10.10*	PIBL1209C054	1M		37	0.10	3/10/2010	180.240943	3.7750	2:01:48 PM	3.9202	3.9500	3.8000	3.7000	4.0000	3.7000	3.7750
TBILL 03.24.10	PIBL1209C063	2M		51	0.14	3/24/2010					5.0000	3.7250				
FXTN 10-17	PID1010CA170	2M	13.8750	57	0.16	3/30/2010										
TBILL 03.31.10	PIBL0609I149	2M		58	0.16	3/31/2010					5.0000	3.7250				
FXTN 05-58	PIBD0510D589	2M	11.5000	65	0.18	4/7/2010										
TBILL 04.07.10	PIBL1209D071	2M		65	0.18	4/7/2010					5.0000					
TEBD 05-58	TEBD0510D589	2M	11.5000	65	0.18	4/7/2010										
TBILL 04.14.10	PIBL0609J157	2M		72	0.20	4/14/2010	4.419465	3.8200	11:48:06 AM	3.7972	5.0000	3.8500	3.7600	3.8500	3.7600	3.8200
FXTN 04-18	PIBD0410D181	2M	6.5000	78	0.21	4/20/2010										
TEBD 04-18	TEBD0410D181	2M	6.5000	78	0.21	4/20/2010										
TBILL 04.21.10	PIBL1209D080	2M		79	0.22	4/21/2010	6.546000	4.0000	2:55:45 PM	4.0000	5.0000	4.0000	4.0000	4.0000	4.0000	4.0000
FXTN 10-18	PIBD1010D188	2M	13.8750	85	0.23	4/27/2010										
TBILL 04.28.10	PIBL0609J166	3M		86	0.24	4/28/2010	63.112000	3.8090	3:44:36 PM	3.8029	5.0000	3.8500	3.8000	3.8500	3.8000	3.8090
TBILL 05.05.10*	PIBL1209E098	3M		93	0.25	5/5/2010	0.757000	4.0000	10:29:16 AM	4.0000	4.0000	4.0000	4.0000	4.0000	4.0000	4.0000
FXTN 07-34	PIBD0710E348	3M	11.8750	96	0.26	5/8/2010										
TBILL 05.12.10	PIBL0609K173	3M		100	0.27	5/12/2010					5.2500					
TBILL 05.19.10	PIBL1209E106	4M		107	0.29	5/19/2010					5.2500	3.9000				
FXTN 10-19	PIBD1010E196	4M	14.2500	113	0.31	5/25/2010										
TEBD 10-19	TEBD1010E196	4M	14.2500	113	0.31	5/25/2010										
TBILL 05.26.10	PIBL0609K182	4M		114	0.31	5/26/2010	5.050000	4.1000	2:38:49 PM	4.1000	5.2500	4.1000	4.1000	4.1000	4.1000	4.1000
TBILL 06.02.10	PIBL1209F113	4M		121	0.33	6/2/2010	3.000000	4.0000	11:10:53 AM	4.0000	5.2500	3.9500	4.0000	4.0000	4.0000	4.0000
TBILL 06.09.10	PIBL0609L190	4M		128	0.35	6/9/2010	2.458661	4.0166	11:30:50 AM	4.0391	5.2500	4.1060	4.1060	4.1060	4.0160	4.0166
FXTN 10-20	PIBD1010F202	5M	14.1250	141	0.39	6/22/2010										
TEBD 10-20	TEBD1010F202	5M	14.1250	141	0.39	6/22/2010										
TBILL 06.30.10	PIBL1209G130	5M		149	0.41	6/30/2010					5.2500					
TBILL 07.14.10	PIBL1209G149	5M		163	0.45	7/14/2010	6.015000	4.1000	2:03:47 PM	4.0169	5.2500	4.1001	4.0000	4.1000	4.0000	4.1000
FXTN 10-21	PIBD1010G210	5M	14.5000	169	0.46	7/20/2010										
FXTN 05-59	PIBD0510G595	5M	10.7500	170	0.47	7/21/2010										
TBILL 07.28.10	PIBL1209G158	6M		177	0.48	7/28/2010	24.457079	4.1255	3:44:19 PM	4.1228	5.2500	4.1500	4.0500	4.1500	4.0500	4.1255
RTB 03-05	PIID0310H057	6M	6.8750	181	0.50	8/1/2010					6.0000	4.3750				
RTE 03-05	TEID0310H057	6M	6.8750	181	0.50	8/1/2010										
FXTN 10-22	PIBD1010H228	6M	14.6250	190	0.52	8/10/2010										
TEBD 10-22	TEBD1010H228	6M	14.6250	190	0.52	8/10/2010										
TBILL 08.25.10	PIBL1209H175	7M		205	0.56	8/25/2010					5.3750					
FXTN 10-23	PIBD1010I236	7M	14.6250	212	0.58	9/1/2010										
RTB 05-04	PIID0510H043	7M	10.6250	219	0.60	9/8/2010	30.000000	5.0000	9:20:06 AM	5.0000	6.0000	4.3750	5.0000	5.0000	5.0000	5.0000

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TEBD 04-19	TEBD0411L191	2Y	5.8750	680	1.86	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	706	1.93	1/8/2012										
TEBD 03-18	TEBD0312A182	2Y	5.8750	706	1.93	1/8/2012										
SPTB 10-02 *	SPTB1012A021	2Y	14.0000	729	2.00	1/31/2012					5.0000					
FXTN 05-65	PIBD0512B658	2.5Y	5.7500	750	2.05	2/21/2012	9.250000	5.4000	3:05:44 PM	4.9027	4.9485	4.9000	4.9000	5.4000	4.9000	5.4000
TEBD 05-65	TEBD0512B658	2.5Y	5.7500	750	2.05	2/21/2012										
FXTN 10-29	PIBD1012D291	2.5Y	13.0000	814	2.23	4/25/2012										
FXTN 07-39	PIBD0712D395	2.5Y	11.5000	817	2.24	4/28/2012						5.0000				
TEBD 07-39	TEBD0712D395	2.5Y	11.5000	817	2.24	4/28/2012										
RTB 05-06	PIID0512H067	2.5Y	7.1250	912	2.50	8/1/2012	5.000000	5.2350	11:16:15 AM	5.2350	6.5000	5.1050	5.2350	5.2350	5.2350	5.2350
RTE 05-06	TEID0512H067	2.5Y	7.1250	912	2.50	8/1/2012										
FXTN 07-40	PIBD0712H408	3Y	11.3750	929	2.55	8/18/2012						5.1000				
TEBD 07-40	TEBD0712H408	3Y	11.3750	929	2.55	8/18/2012										
ZCB 07-03	PIBZ0712I033	3Y		950	2.60	9/8/2012										
RTB 03-07	PIID0312I070	3Y	5.2500	966	2.65	9/24/2012	173.638000	5.2500	3:55:42 PM	5.2494	6.2500	5.2250	5.2200	5.2500	5.2200	5.2500
FXTN 10-30	PIBD1012J302	3Y	12.1250	989	2.71	10/17/2012										
FXTN 07-41	PIBD0712K413	3Y	10.5000	1020	2.79	11/17/2012										
TEBD 07-41	TEBD0712K413	3Y	10.5000	1020	2.79	11/17/2012										
FXTN 07-42	PIBD0713A421	3Y	9.0000	1069	2.93	1/5/2013										
FXTN 03-19 *	PIBD0313A199	3Y	5.2500	1071	2.93	1/7/2013	380.160000	5.2850	3:59:24 PM	5.2850	5.2851	5.2851	5.2851	5.2851	5.2850	5.2850
FXTN 07-43	PIBD0713C438	3.5Y	8.7500	1126	3.08	3/3/2013	50.000000	5.3650	9:30:56 AM	5.3650	5.3825	5.3510	5.3650	5.3650	5.3650	5.3650
TEBD 07-43	TEBD0713C438	3.5Y	8.7500	1126	3.08	3/3/2013										
FXTN 05-66	PIBD0513C664	3.5Y	6.6250	1136	3.11	3/13/2013						5.3750				
TEBD 05-66	TEBD0513C664	3.5Y	6.6250	1136	3.11	3/13/2013										
FXTN 10-31	PIBD1013C316	3.5Y	12.7500	1150	3.15	3/27/2013										
TEBD 10-31	TEBD1013C316	3.5Y	12.7500	1150	3.15	3/27/2013										
FXTN 10-32	PIBD1013E320	3.5Y	11.7500	1199	3.28	5/15/2013										
FXTN 07-44	PIBD0713F446	3.5Y	9.6250	1244	3.41	6/29/2013										
TEBD 07-44	TEBD0713F446	3.5Y	9.6250	1244	3.41	6/29/2013										
RTB 05-07	PIID0513G075	3.5Y	9.0000	1276	3.50	7/31/2013	16.059000	5.7250	3:13:18 PM	5.7265	6.5000	5.7000	6.1250	6.1250	5.7250	5.7250
RTE 05-07	TEID0513G075	3.5Y	9.0000	1276	3.50	7/31/2013										
FXTN 10-33	PIBD1013J337	4Y	11.0000	1346	3.69	10/9/2013										
FXTN 07-45	PIBD0713K457	4Y	7.1250	1370	3.75	11/2/2013										
FXTN 05-67 *	PIBD0514A673	4Y	6.2500	1456	3.99	1/27/2014	2,895.000000	6.0650	3:37:36 PM	6.0666	5.4500	6.0501	6.0700	6.0750	6.0600	6.0650
TEBD 05-67	TEBD0514A673	4Y	6.2500	1456	3.99	1/27/2014										
FXTN 10-34	PIBD1014C341	4.5Y	12.3750	1513	4.15	3/25/2014										
TEBD 10-34	TEBD1014C341	4.5Y	12.3750	1513	4.15	3/25/2014										
FXTN 10-35	PIBD1014G356	4.5Y	12.7500	1625	4.45	7/15/2014										
TEBD 10-35	TEBD1014G356	4.5Y	12.7500	1625	4.45	7/15/2014										
RTB 05-08	PIID0514I080	5Y	6.2500	1696	4.65	9/24/2014	2,790.400000	6.1851	3:53:46 PM	6.2562	6.2500	6.1851	6.2600	6.2600	6.1803	6.1851
FXTN 07-46	PIBD0714J466	5Y	6.5000	1706	4.67	10/4/2014	260.000000	6.3000	3:33:13 PM	6.3327	6.4000		6.3400	6.3400	6.3000	6.3000
TEBD 07-46	TEBD0714J466	5Y	6.5000	1706	4.67	10/4/2014										
SPTB 10-03 *	SPTB1014J037	5Y	12.2500	1716	4.70	10/14/2014					6.2250					

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FXTN 20-13	PIBD2026L139	17Y	8.0000	6153	16.86	12/7/2026										
FXTN 20-14	PIBD2027I140	18Y	8.6250	6426	17.61	9/6/2027										
TEBD 20-14	TEBD2027I140	18Y	8.6250	6426	17.61	9/6/2027										
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6881	18.85	12/4/2028	30.000000	9.0000	10:25:19 AM	9.0000	9.1000		9.0000	9.0000	9.0000	9.0000
TEBD 20-15	TEBD2028L151	19Y	9.5000	6881	18.85	12/4/2028										
FXTN 25-02	PIBD2530G029	21Y	12.5000	7482	20.50	7/28/2030										
FXTN 25-03	PIBD2531A032	21Y	11.2500	7664	21.00	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7664	21.00	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7916	21.69	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8337	22.84	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8337	22.84	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9043	24.78	11/5/2034	180.000000	9.1000	10:23:33 AM	9.0955	9.2500		9.1000	9.1000	9.0800	9.1000