

GS Board Summary
January 04, 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		8	0.02	1/13/2010	12.019530	4.3500	11:54:19 AM	3.1304		3.2000	3.2000	4.3500	3.0004	4.3500
TEBL 01.13.10	TEBL1209A010	<1M		8	0.02	1/13/2010										
FXTN 05-57	PIBD0510A571	<1M	11.5000	22	0.06	1/27/2010										
TBILL 01.27.10	PIBL1209A029	<1M		22	0.06	1/27/2010	101.092416	4.2500	3:54:33 PM	3.9454		3.2500	3.5000	4.2500	3.5000	4.2500
TEBD 05-57	TEBD0510A571	<1M	11.5000	22	0.06	1/27/2010										
TEBL 01.27.10	TEBL1209A029	<1M		22	0.06	1/27/2010										
FXTN 10-15	PIBD1010B153	1M	14.7500	29	0.08	2/3/2010										
TBILL 02.10.10*	PIBL1209B037	1M		36	0.10	2/10/2010					5.0000					
FXTN 03-16	PIBD0310B167	2M	5.5000	47	0.13	2/21/2010					4.5000	4.0000				
TEBD 03-16	TEBD0310B167	2M	5.5000	47	0.13	2/21/2010										
TBILL 02.24.10	PIBL1209B046	2M		50	0.14	2/24/2010					5.0000					
FXTN 10-16	PIBD1010C161	2M	14.6250	56	0.15	3/2/2010						3.7750				
TEBD 10-16	TEBD1010C161	2M	14.6250	56	0.15	3/2/2010										
TBILL 03.10.10	PIBL1209C054	2M		64	0.18	3/10/2010	215.048249	3.7750	2:37:21 PM	3.7849	5.0000	3.7501	4.2500	4.2500	3.7000	3.7750
TBILL 03.24.10	PIBL1209C063	2M		78	0.21	3/24/2010					5.0000	3.7250				
FXTN 10-17	PID1010CA170	2M	13.8750	84	0.23	3/30/2010						4.0000				
TBILL 03.31.10	PIBL0609I149	3M		85	0.23	3/31/2010					5.0000	3.7500				
FXTN 05-58	PIBD0510D589	3M	11.5000	92	0.25	4/7/2010						4.0000				
TBILL 04.07.10*	PIBL1209D071	3M		92	0.25	4/7/2010					5.0000					
TEBD 05-58	TEBD0510D589	3M	11.5000	92	0.25	4/7/2010										
TBILL 04.14.10	PIBL0609J157	3M		99	0.27	4/14/2010	1.714000	3.9000	12:19:16 PM	3.9000	5.0000	3.8000	3.9000	3.9000	3.9000	3.9000
FXTN 04-18	PIBD0410D181	4M	6.5000	105	0.29	4/20/2010										
TEBD 04-18	TEBD0410D181	4M	6.5000	105	0.29	4/20/2010										
TBILL 04.21.10	PIBL1209D080	4M		106	0.29	4/21/2010	0.362000	4.0500	10:37:14 AM	4.0500	5.0000	3.8500	4.0500	4.0500	4.0500	4.0500
FXTN 10-18	PIBD1010D188	4M	13.8750	112	0.31	4/27/2010										
TBILL 04.28.10	PIBL0609J166	4M		113	0.31	4/28/2010					5.0000	3.9000				
TBILL 05.05.10	PIBL1209E098	4M		120	0.33	5/5/2010					5.0000	3.8750				
FXTN 07-34	PIBD0710E348	4M	11.8750	123	0.34	5/8/2010						4.0000				
TBILL 05.12.10	PIBL0609K173	4M		127	0.35	5/12/2010	4.565000	3.9000	3:01:38 PM	4.0384	5.0000	3.9000	4.1000	4.1000	3.9000	3.9000
TBILL 05.19.10	PIBL1209E106	5M		134	0.37	5/19/2010					5.0000					
FXTN 10-19	PIBD1010E196	5M	14.2500	140	0.38	5/25/2010										
TEBD 10-19	TEBD1010E196	5M	14.2500	140	0.38	5/25/2010										
TBILL 05.26.10	PIBL0609K182	5M		141	0.39	5/26/2010	3.035000	3.9500	11:22:20 AM	3.9500	5.0000	3.9500	3.9500	3.9500	3.9500	3.9500
TBILL 06.02.10	PIBL1209F113	5M		148	0.41	6/2/2010					5.0000					
TBILL 06.09.10	PIBL0609L190	5M		155	0.42	6/9/2010	306.346000	4.1250	3:59:55 PM	4.0740	5.0000	4.0252	4.0250	4.1250	4.0250	4.1250
FXTN 10-20	PIBD1010F202	5M	14.1250	168	0.46	6/22/2010										
TEBD 10-20	TEBD1010F202	5M	14.1250	168	0.46	6/22/2010										
TBILL 06.30.10	PIBL1209G130	6M		176	0.48	6/30/2010					5.0000					
TBILL 07.14.10*	PIBL1209G149	6M		190	0.52	7/14/2010	1.636000	4.1000	2:35:41 PM	4.1000	5.0000	4.1000	4.1000	4.1000	4.1000	4.1000
FXTN 10-21	PIBD1010G210	7M	14.5000	196	0.54	7/20/2010						4.0000				
FXTN 05-59	PIBD0510G595	7M	10.7500	197	0.54	7/21/2010										
TBILL 07.28.10	PIBL1209G158	7M		204	0.56	7/28/2010	6.574000	4.1250	2:34:04 PM	4.2315	5.0000	4.1250	4.2500	4.2500	4.1250	4.1250
RTB 03-05	PIID0310H057	7M	6.8750	208	0.57	8/1/2010	0.300000	4.8000	2:30:42 PM	4.6666	6.0000	4.3750	4.6000	4.8000	4.6000	4.8000

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FXTN 25-01	PIBD2525K015	16Y	18.2500	5807	15.91	11/29/2025											
TEBD 25-01	TEBD2525K015	16Y	18.2500	5807	15.91	11/29/2025											
FXTN 20-12	PIBD2026A122	17Y	10.2500	5858	16.05	1/19/2026											
TEBD 20-12	TEBD2026A122	17Y	10.2500	5858	16.05	1/19/2026											
FXTN 20-13	PIBD2026L139	17Y	8.0000	6180	16.93	12/7/2026											
FXTN 20-14	PIBD2027I140	18Y	8.6250	6453	17.68	9/6/2027											
TEBD 20-14	TEBD2027I140	18Y	8.6250	6453	17.68	9/6/2027											
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6908	18.93	12/4/2028					9.0250						
TEBD 20-15	TEBD2028L151	19Y	9.5000	6908	18.93	12/4/2028											
FXTN 25-02	PIBD2530G029	21Y	12.5000	7509	20.57	7/28/2030											
FXTN 25-03	PIBD2531A032	22Y	11.2500	7691	21.07	1/26/2031											
TEBD 25-03	TEBD2531A032	22Y	11.2500	7691	21.07	1/26/2031											
FXTN 25-04	PIBD2531J042	22Y	9.3750	7943	21.76	10/5/2031											
FXTN 25-05	PIBD2532K057	23Y	8.5000	8364	22.92	11/29/2032											
TEBD 25-05	TEBD2532K057	23Y	8.5000	8364	22.92	11/29/2032											
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9070	24.85	11/5/2034					9.2750						