

**GS Board Summary**  
**February 24, 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 10-16	PIBD1010C161	<1M	14.6250	5	0.01	3/2/2010						3.7500				
TEBD 10-16	TEBD1010C161	<1M	14.6250	5	0.01	3/2/2010										
TBILL 03.10.10	PIBL1209C054	<1M		13	0.04	3/10/2010	12.429878	3.8500	2:31:12 PM	3.8489			3.5000	3.8500	3.5000	3.8500
TBILL 03.24.10	PIBL1209C063	1M		27	0.07	3/24/2010	0.454900	3.9500	10:18:21 AM	3.9500	5.0000		3.9500	3.9500	3.9500	3.9500
FXTN 10-17	PID1010CA170	1M	13.8750	33	0.09	3/30/2010										
TBILL 03.31.10*	PIBL0609I149	1M		34	0.09	3/31/2010	2.340000	3.7000	12:48:33 PM	3.7000	3.8750		3.7000	3.7000	3.7000	3.7000
FXTN 05-58	PIBD0510D589	1M	11.5000	41	0.11	4/7/2010	0.100000	4.8750	3:55:50 PM	4.8750		3.8750	4.8750	4.8750	4.8750	4.8750
TBILL 04.07.10	PIBL1209D071	1M		41	0.11	4/7/2010	12.149000	3.7500	12:45:52 PM	3.7500	5.0000		3.7500	3.7500	3.7500	3.7500
TEBD 05-58	TEBD0510D589	1M	11.5000	41	0.11	4/7/2010										
TBILL 04.14.10	PIBL0609J157	2M		48	0.13	4/14/2010	5.657842	3.8000	3:45:48 PM	3.7959	5.0000	3.8000	3.7500	3.8500	3.7500	3.8000
FXTN 04-18	PIBD0410D181	2M	6.5000	54	0.15	4/20/2010						3.8750				
TEBD 04-18	TEBD0410D181	2M	6.5000	54	0.15	4/20/2010										
TBILL 04.21.10	PIBL1209D080	2M		55	0.15	4/21/2010	0.201704	3.8000	2:41:19 PM	3.7750	5.0000		3.7500	3.8000	3.7500	3.8000
FXTN 10-18	PIBD1010D188	2M	13.8750	61	0.17	4/27/2010										
TBILL 04.28.10	PIBL0609J166	2M		62	0.17	4/28/2010	39.607736	3.8000	2:39:29 PM	3.8232	5.0000	3.8000	3.8000	4.5000	3.8000	3.8000
TBILL 05.05.10	PIBL1209E098	2M		69	0.19	5/5/2010	23.088939	3.7000	11:23:09 AM	3.6080	5.0000	3.8000	3.7500	3.7500	3.5000	3.7000
FXTN 07-34	PIBD0710E348	2M	11.8750	72	0.20	5/8/2010										
TBILL 05.12.10	PIBL0609K173	2M		76	0.21	5/12/2010	65.226000	3.8300	2:12:47 PM	3.8641	5.0000	3.8300	3.9001	3.9001	3.8300	3.8300
TBILL 05.19.10	PIBL1209E106	3M		83	0.23	5/19/2010	2.000000	4.6250	3:53:16 PM	4.6250	5.0000		4.6250	4.6250	4.6250	4.6250
FXTN 10-19	PIBD1010E196	3M	14.2500	89	0.24	5/25/2010										
TEBD 10-19	TEBD1010E196	3M	14.2500	89	0.24	5/25/2010										
TBILL 05.26.10*	PIBL0609K182	3M		90	0.25	5/26/2010	1,164.765784	3.8745	3:58:09 PM	3.8578	4.0100	3.8745	3.9210	4.5000	3.8000	3.8745
TBILL 06.02.10	PIBL1209F113	3M		97	0.27	6/2/2010	23.706382	4.7500	3:30:06 PM	3.9895	4.7500		3.9500	4.7500	3.9500	4.7500
TBILL 06.09.10	PIBL0609L190	4M		104	0.28	6/9/2010	3.804000	3.8500	10:28:30 AM	3.8500	5.0000		3.8500	3.8500	3.8500	3.8500
FXTN 10-20	PIBD1010F202	4M	14.1250	117	0.32	6/22/2010										
TEBD 10-20	TEBD1010F202	4M	14.1250	117	0.32	6/22/2010										
TBILL 06.30.10	PIBL1209G130	4M		125	0.34	6/30/2010	2.313000	4.8000	3:31:23 PM	4.3598	4.8000		3.9700	4.8000	3.9700	4.8000
TBILL 07.14.10	PIBL1209G149	5M		139	0.38	7/14/2010	24.615315	4.0000	3:59:09 PM	4.0097	5.0000	3.9750	4.0000	4.0700	3.9750	4.0000
FXTN 10-21	PIBD1010G210	5M	14.5000	145	0.40	7/20/2010										
FXTN 05-59	PIBD0510G595	5M	10.7500	146	0.40	7/21/2010										
TBILL 07.28.10	PIBL1209G158	5M		153	0.42	7/28/2010	7.821000	4.0250	2:37:22 PM	4.0302	5.0000	4.0250	4.0000	4.0500	4.0000	4.0250
RTB 03-05	PIID0310H057	5M	6.8750	157	0.43	8/1/2010	2.600000	4.8000	3:28:51 PM	4.8000	6.0000		4.8000	4.8000	4.8000	4.8000
RTE 03-05	TEID0310H057	5M	6.8750	157	0.43	8/1/2010										
FXTN 10-22	PIBD1010H228	5M	14.6250	166	0.45	8/10/2010										
TEBD 10-22	TEBD1010H228	5M	14.6250	166	0.45	8/10/2010										
TBILL 08.11.10	PIBL1209H166	5M		167	0.46	8/11/2010	90.201100	4.0710	3:39:23 PM	4.0713	5.0000	4.0715	4.0501	4.1000	4.0500	4.0710
TBILL 08.25.10*	PIBL1209H175	6M		181	0.50	8/25/2010	515.901616	4.1220	3:54:48 PM	4.0933	4.1525	4.1251	4.1202	4.1375	4.0000	4.1220
FXTN 10-23	PIBD1010I236	6M	14.6250	188	0.52	9/1/2010										
RTB 05-04	PIID0510H043	7M	10.6250	195	0.53	9/8/2010					6.0000	4.3500				
RTE 05-04	TEID0510H043	7M	10.6250	195	0.53	9/8/2010										
TBILL 09.08.10	PIBL1209I183	7M		195	0.53	9/8/2010	4.842000	4.1250	2:03:29 PM	4.1461	5.0000	4.1500	4.1500	4.1500	4.1250	4.1250
TEPN 07-01	TEPN0710I011	7M	10.2500	197	0.54	9/10/2010										
FXTN 05-60	PIBD0510I600	7M	10.8750	209	0.57	9/22/2010	11.403000	4.3750	3:29:53 PM	4.3750		4.3750	4.3750	4.3750	4.3750	4.3750





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FXTN 07-47	PIBD0715E477	5.5Y	8.3750	1912	5.24	5/22/2015	1,200.000000	6.5305	11:40:32 AM	6.5305			6.5500	6.5500	6.5100	6.5305
TEBD 07-47	TEBD0715E477	5.5Y	8.3750	1912	5.24	5/22/2015										
FXTN 10-37	PIBD1015H370	5.5Y	11.8750	2007	5.50	8/25/2015										
TEBD 10-37	TEBD1015H370	5.5Y	11.8750	2007	5.50	8/25/2015										
FXTN 10-38	PIBD1015L384	6Y	10.1250	2119	5.81	12/15/2015										
FXTN 10-39	PIBD1016A393	6Y	9.2500	2147	5.88	1/12/2016										
TEBD 10-39	TEBD1016A393	6Y	9.2500	2147	5.88	1/12/2016										
FXTN 07-48	PIBD0716A488	6Y	7.0000	2162	5.92	1/27/2016	1,957.786900	7.0600	4:05:38 PM	7.0599	7.0650	7.0500	7.0635	7.0635	7.0260	7.0600
TEBD 07-48	TEBD0716A488	6Y	7.0000	2162	5.92	1/27/2016										
FXTN 10-40	PIBD1016C407	6.5Y	7.5000	2225	6.10	3/30/2016										
TEBD 10-40	TEBD1016C407	6.5Y	7.5000	2225	6.10	3/30/2016										
FXTN 10-41	PIBD1016D416	6.5Y	7.0000	2253	6.17	4/27/2016										
FXTN 10-42	PIBD1016I420	7Y	9.1250	2383	6.53	9/4/2016	140.000000	7.1500	3:04:54 PM	7.1489	7.1750	7.0000	7.1500	7.1500	7.1350	7.1500
TEBD 10-42	TEBD1016I420	7Y	9.1250	2383	6.53	9/4/2016										
RTB 07-01	PIID0716I018	7Y	7.0000	2403	6.58	9/24/2016	25.241300	7.0000	3:19:31 PM	7.0099	7.1000	6.9550	7.0000	7.0500	7.0000	7.0000
FXTN 10-43 *	PIBD1016K436	7Y	6.2500	2456	6.73	11/16/2016					7.2150					
FXTN 20-01	PIBD2017D011	7.5Y	14.3750	2615	7.16	4/24/2017						7.2500				
FXTN 10-44	PIBD1017H447	7.5Y	7.7500	2736	7.50	8/23/2017										
TEBD 10-44	TEBD1017H447	7.5Y	7.7500	2736	7.50	8/23/2017										
FXTN 10-45	PIBD1018A451	8Y	5.8750	2897	7.94	1/31/2018										
TEBD 10-45	TEBD1018A451	8Y	5.8750	2897	7.94	1/31/2018										
FXTN 10-47	PIBD1018K478	9Y	8.8750	3190	8.74	11/20/2018										
TEBD 10-47	TEBD1018K478	9Y	8.8750	3190	8.74	11/20/2018										
FXTN 10-48	PIBD1019B485	9Y	7.8750	3281	8.99	2/19/2019	50.000000	7.7900	3:38:05 PM	7.7900	8.2500	7.6500	7.7900	7.7900	7.7900	7.7900
TEBD 10-48	TEBD1019B485	9Y	7.8750	3281	8.99	2/19/2019										
FXTN 10-50 *	PIBD1020B508	10Y	7.7500	3645	9.99	2/18/2020					7.9500					
FXTN 20-02	PIBD2022C021	13Y	15.0000	4400	12.05	3/14/2022										
FXTN 20-03	PIBD2022J033	13Y	12.7500	4617	12.65	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4743	12.99	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4743	12.99	2/20/2023										
FXTN 20-05	PIBD2023E054	14Y	11.8750	4841	13.26	5/29/2023										
FXTN 20-06	PIBD2023J068	14Y	11.3750	4988	13.67	10/23/2023										
FXTN 20-07	PIBD2024F075	15Y	12.3750	5212	14.28	6/3/2024										
FXTN 20-08	PIBD2024H086	15Y	12.8750	5275	14.45	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5373	14.72	11/11/2024										
FXTN 20-10	PIBD2025D103	16Y	12.1250	5527	15.14	4/14/2025										
FXTN 20-11	PIBD2025J116	16Y	12.1250	5716	15.66	10/20/2025										
TEBD 20-11	TEBD2025J116	16Y	12.1250	5716	15.66	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5756	15.77	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5756	15.77	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5807	15.91	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5807	15.91	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	6129	16.79	12/7/2026	160.000000	8.9000	9:30:40 AM	8.9034			8.9050	8.9050	8.9000	8.9000

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FXTN 20-14	PIBD2027I140	18Y	8.6250	6402	17.54	9/6/2027										
TEBD 20-14	TEBD2027I140	18Y	8.6250	6402	17.54	9/6/2027										
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6857	18.79	12/4/2028					9.0500					
TEBD 20-15	TEBD2028L151	19Y	9.5000	6857	18.79	12/4/2028										
FXTN 25-02	PIBD2530G029	21Y	12.5000	7458	20.43	7/28/2030	12.000000	9.0000	9:27:46 AM	9.0033			9.0050	9.0050	9.0000	9.0000
FXTN 25-03	PIBD2531A032	21Y	11.2500	7640	20.93	1/26/2031	38.000000	9.0000	9:34:55 AM	9.0025			9.0050	9.0050	9.0000	9.0000
TEBD 25-03	TEBD2531A032	21Y	11.2500	7640	20.93	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7892	21.62	10/5/2031	68.000000	9.0000	9:35:36 AM	9.0025			9.0050	9.0050	9.0000	9.0000
FXTN 25-05	PIBD2532K057	23Y	8.5000	8313	22.78	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8313	22.78	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9019	24.71	11/5/2034	115.000000	9.0100	9:00:38 AM	9.0100	9.1500		9.0100	9.0100	9.0100	9.0100