

**GS Board Summary**  
**February 25, 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	4	0.01	3/2/2010										
TEBD 10-16	TEBD1010C161	<1M	14.6250	4	0.01	3/2/2010										
TBILL 03.10.10	PIBL1209C054	<1M		12	0.03	3/10/2010										
TBILL 03.24.10	PIBL1209C063	1M		26	0.07	3/24/2010					5.0000	3.8000				
FXTN 10-17	PID1010CA170	1M	13.8750	32	0.09	3/30/2010										
TBILL 03.31.10*	PIBL0609I149	1M		33	0.09	3/31/2010					4.0125					
FXTN 05-58	PIBD0510D589	1M	11.5000	40	0.11	4/7/2010						3.8750				
TBILL 04.07.10	PIBL1209D071	1M		40	0.11	4/7/2010	2.153000	3.7200	12:48:41 PM	3.7200	5.0000	3.8000	3.7200	3.7200	3.7200	3.7200
TEBD 05-58	TEBD0510D589	1M	11.5000	40	0.11	4/7/2010										
TBILL 04.14.10	PIBL0609J157	2M		47	0.13	4/14/2010	16.999353	3.8500	3:46:24 PM	3.8308	5.0000	3.8250	3.8500	3.8750	3.7850	3.8500
FXTN 04-18	PIBD0410D181	2M	6.5000	53	0.15	4/20/2010										
TEBD 04-18	TEBD0410D181	2M	6.5000	53	0.15	4/20/2010										
TBILL 04.21.10	PIBL1209D080	2M		54	0.15	4/21/2010					5.0000					
FXTN 10-18	PIBD1010D188	2M	13.8750	60	0.16	4/27/2010										
TBILL 04.28.10	PIBL0609J166	2M		61	0.17	4/28/2010	13.933000	3.8250	2:44:23 PM	3.8002	5.0000	3.8250	3.8000	3.8250	3.8000	3.8250
TBILL 05.05.10	PIBL1209E098	2M		68	0.19	5/5/2010	0.805093	3.7500	11:47:21 AM	3.6561	5.0000	3.8250	3.5000	3.7500	3.5000	3.7500
FXTN 07-34	PIBD0710E348	2M	11.8750	71	0.19	5/8/2010										
TBILL 05.12.10	PIBL0609K173	2M		75	0.21	5/12/2010	5.220000	3.8500	2:33:28 PM	3.8405	5.0000	3.8501	3.8000	3.8501	3.8000	3.8500
TBILL 05.19.10	PIBL1209E106	3M		82	0.22	5/19/2010					5.0000	3.8600				
FXTN 10-19	PIBD1010E196	3M	14.2500	88	0.24	5/25/2010										
TEBD 10-19	TEBD1010E196	3M	14.2500	88	0.24	5/25/2010										
TBILL 05.26.10*	PIBL0609K182	3M		89	0.24	5/26/2010	47.850590	3.8610	2:51:33 PM	3.8986	4.0125	3.8610	3.8250	3.9150	3.8250	3.8610
TBILL 06.02.10	PIBL1209F113	3M		96	0.26	6/2/2010	0.600000	3.9000	11:23:19 AM	3.8583	5.0000	3.9000	3.8500	3.9000	3.8500	3.9000
TBILL 06.09.10	PIBL0609L190	4M		103	0.28	6/9/2010	2.490000	5.0000	10:52:35 AM	5.0000	5.0000	3.9000	5.0000	5.0000	5.0000	5.0000
FXTN 10-20	PIBD1010F202	4M	14.1250	116	0.32	6/22/2010										
TEBD 10-20	TEBD1010F202	4M	14.1250	116	0.32	6/22/2010										
TBILL 06.30.10	PIBL1209G130	4M		124	0.34	6/30/2010	2.120000	4.1500	3:05:52 PM	3.9785	5.0000		3.9700	4.1500	3.9700	4.1500
TBILL 07.14.10	PIBL1209G149	5M		138	0.38	7/14/2010	44.541500	4.0500	2:44:50 PM	4.0492	5.0000	3.9500	4.0400	4.0500	4.0400	4.0500
FXTN 10-21	PIBD1010G210	5M	14.5000	144	0.39	7/20/2010										
FXTN 05-59	PIBD0510G595	5M	10.7500	145	0.40	7/21/2010										
TBILL 07.28.10	PIBL1209G158	5M		152	0.42	7/28/2010	2.244000	4.0500	3:25:13 PM	4.0500	5.0000	4.0500	4.0500	4.0500	4.0500	4.0500
RTB 03-05	PIID0310H057	5M	6.8750	156	0.43	8/1/2010	2.330000	4.9000	12:46:13 PM	4.8163	6.0000	4.1500	4.7500	4.9000	4.7500	4.9000
RTE 03-05	TEID0310H057	5M	6.8750	156	0.43	8/1/2010										
FXTN 10-22	PIBD1010H228	5M	14.6250	165	0.45	8/10/2010										
TEBD 10-22	TEBD1010H228	5M	14.6250	165	0.45	8/10/2010										
TBILL 08.11.10	PIBL1209H166	5M		166	0.45	8/11/2010	6.718700	4.0705	3:17:35 PM	4.0898	5.0000	4.0705	4.0980	4.1000	4.0705	4.0705
TBILL 08.25.10*	PIBL1209H175	6M		180	0.49	8/25/2010	119.790814	4.1060	3:56:07 PM	4.1087	4.1600	4.1060	4.0000	4.1500	3.9050	4.1060
FXTN 10-23	PIBD1010I236	6M	14.6250	187	0.51	9/1/2010										
RTB 05-04	PIID0510H043	7M	10.6250	194	0.53	9/8/2010	3.175000	4.3750	2:49:01 PM	4.4732	6.0000	4.3750	5.0000	5.0000	4.3750	4.3750
RTE 05-04	TEID0510H043	7M	10.6250	194	0.53	9/8/2010										
TBILL 09.08.10	PIBL1209I183	7M		194	0.53	9/8/2010	12.965814	4.1250	12:11:47 PM	4.1250	5.0000	4.1100	4.1250	4.1250	4.1250	4.1250
TEPN 07-01	TEPN0710I011	7M	10.2500	196	0.54	9/10/2010										
FXTN 05-60	PIBD0510I600	7M	10.8750	208	0.57	9/22/2010	0.375000	4.3750	3:29:50 PM	4.3750	4.6250	4.3750	4.3750	4.3750	4.3750	4.3750







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FXTN 20-14	PIBD2027I140	18Y	8.6250	6401	17.54	9/6/2027											
TEBD 20-14	TEBD2027I140	18Y	8.6250	6401	17.54	9/6/2027											
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6856	18.78	12/4/2028					9.1000						
TEBD 20-15	TEBD2028L151	19Y	9.5000	6856	18.78	12/4/2028											
FXTN 25-02	PIBD2530G029	21Y	12.5000	7457	20.43	7/28/2030											
FXTN 25-03	PIBD2531A032	21Y	11.2500	7639	20.93	1/26/2031											
TEBD 25-03	TEBD2531A032	21Y	11.2500	7639	20.93	1/26/2031											
FXTN 25-04	PIBD2531J042	22Y	9.3750	7891	21.62	10/5/2031											
FXTN 25-05	PIBD2532K057	23Y	8.5000	8312	22.77	11/29/2032											
TEBD 25-05	TEBD2532K057	23Y	8.5000	8312	22.77	11/29/2032											
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9018	24.71	11/5/2034					9.1750						