

GS Board Summary
March 15, 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 03.24.10	PIBL1209C063	<1M		8	0.02	3/24/2010										
FXTN 10-17	PID1010CA170	<1M	13.8750	14	0.04	3/30/2010										
TBILL 03.31.10	PIBL0609I149	<1M		15	0.04	3/31/2010										
FXTN 05-58	PIBD0510D589	<1M	11.5000	22	0.06	4/7/2010					3.8750					
TBILL 04.07.10	PIBL1209D071	<1M		22	0.06	4/7/2010	110.019000	3.6500	11:22:51 AM	3.6727			3.6750	3.6750	3.6500	3.6500
TEBD 05-58	TEBD0510D589	<1M	11.5000	22	0.06	4/7/2010										
TBILL 04.14.10	PIBL0609J157	1M		29	0.08	4/14/2010	1.002136	3.6500	3:07:19 PM	3.6500			3.6500	3.6500	3.6500	3.6500
FXTN 04-18	PIBD0410D181	1M	6.5000	35	0.10	4/20/2010					3.8750					
TEBD 04-18	TEBD0410D181	1M	6.5000	35	0.10	4/20/2010										
TBILL 04.21.10*	PIBL1209D080	1M		36	0.10	4/21/2010	5.516000	3.7000	2:11:42 PM	3.7000	3.6800		3.7000	3.7000	3.7000	3.7000
FXTN 10-18	PIBD1010D188	1M	13.8750	42	0.12	4/27/2010										
TBILL 04.28.10	PIBL0609J166	1M		43	0.12	4/28/2010	0.063000	3.8500	10:16:20 AM	3.8500	5.0000		3.8500	3.8500	3.8500	3.8500
TBILL 05.05.10	PIBL1209E098	2M		50	0.14	5/5/2010	11.043000	3.7000	12:11:05 PM	3.7000	5.0000		3.7000	3.7000	3.7000	3.7000
FXTN 07-34	PIBD0710E348	2M	11.8750	53	0.15	5/8/2010										
TBILL 05.12.10	PIBL0609K173	2M		57	0.16	5/12/2010	19.159821	3.8000	3:43:01 PM	3.8216	5.0000		3.8250	3.8250	3.7500	3.8000
TBILL 05.19.10	PIBL1209E106	2M		64	0.18	5/19/2010					5.0000					
FXTN 10-19	PIBD1010E196	2M	14.2500	70	0.19	5/25/2010										
TEBD 10-19	TEBD1010E196	2M	14.2500	70	0.19	5/25/2010										
TBILL 05.26.10	PIBL0609K182	2M		71	0.19	5/26/2010	332.782170	3.7000	3:25:49 PM	3.7630	5.0000	3.7000	3.7500	3.8250	3.7000	3.7000
TBILL 06.02.10	PIBL1209F113	2M		78	0.21	6/2/2010					5.0000					
TBILL 06.09.10*	PIBL0609L190	3M		85	0.23	6/9/2010	144.087179	4.6000	11:16:12 AM	3.8260	3.9000		3.8250	4.6000	3.8250	4.6000
FXTN 10-20	PIBD1010F202	3M	14.1250	98	0.27	6/22/2010										
TEBD 10-20	TEBD1010F202	3M	14.1250	98	0.27	6/22/2010										
TBILL 06.30.10	PIBL1209G130	4M		106	0.29	6/30/2010					5.0000					
TBILL 07.14.10	PIBL1209G149	4M		120	0.33	7/14/2010	6.577581	3.8250	2:11:59 PM	3.7881	5.0000		3.7500	3.8250	3.5000	3.8250
FXTN 10-21	PIBD1010G210	4M	14.5000	126	0.35	7/20/2010	6.017100	4.1450	11:15:19 AM	4.1450			4.1450	4.1450	4.1450	4.1450
FXTN 05-59	PIBD0510G595	4M	10.7500	127	0.35	7/21/2010										
TBILL 07.28.10	PIBL1209G158	5M		134	0.37	7/28/2010	0.126000	3.9000	2:59:55 PM	3.9000	5.0000	3.9000	3.9000	3.9000	3.9000	3.9000
RTB 03-05	PIID0310H057	5M	6.8750	138	0.38	8/1/2010					6.0000	4.0500				
RTE 03-05	TEID0310H057	5M	6.8750	138	0.38	8/1/2010										
FXTN 10-22	PIBD1010H228	5M	14.6250	147	0.40	8/10/2010										
TEBD 10-22	TEBD1010H228	5M	14.6250	147	0.40	8/10/2010										
TBILL 08.11.10	PIBL1209H166	5M		148	0.41	8/11/2010	1.394000	4.0000	2:22:20 PM	4.0000	5.0000	3.9500	4.0000	4.0000	4.0000	4.0000
TBILL 08.25.10	PIBL1209H175	5M		162	0.44	8/25/2010	5.827231	3.9500	2:33:35 PM	3.8875	5.0000	3.9500	3.8000	4.0250	3.8000	3.9500
FXTN 10-23	PIBD1010I236	5M	14.6250	169	0.46	9/1/2010										
RTB 05-04	PIID0510H043	6M	10.6250	176	0.48	9/8/2010	0.293000	4.2000	2:18:38 PM	4.2000	6.0000	4.2000	4.2000	4.2000	4.2000	4.2000
RTE 05-04	TEID0510H043	6M	10.6250	176	0.48	9/8/2010										
TBILL 09.08.10*	PIBL1209I183	6M		176	0.48	9/8/2010	5.617912	3.9650	11:15:27 AM	3.9685	4.1000	3.9650	3.9750	3.9750	3.9650	3.9650
TEPN 07-01	TEPN0710I011	6M	10.2500	178	0.49	9/10/2010										
FXTN 05-60	PIBD0510I600	6M	10.8750	190	0.52	9/22/2010	0.936000	4.3250	2:34:38 PM	4.3250		4.3250	4.3250	4.3250	4.3250	4.3250
TEBD 05-60	TEBD0510I600	6M	10.8750	190	0.52	9/22/2010										
TBILL 09.29.10	PIBL1209I209	7M		197	0.54	9/29/2010					5.0000	4.0000				
TBILL 10.13.10	PIBL1209J217	7M		211	0.58	10/13/2010					5.0000	4.0500				

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TBILL 10.27.10	PIBL1209J226	8M		225	0.62	10/27/2010					5.0000	4.0750				
TBILL 11.10.10	PIBL1209K233	8M		239	0.65	11/10/2010	1.206000	4.4000	3:36:39 PM	4.1926	5.0000	4.1000	4.1500	4.4000	4.1500	4.4000
TBILL 11.24.10	PIBL1209K242	9M		253	0.69	11/24/2010	0.204000	4.1500	2:03:50 PM	4.1500	5.0000	4.1500	4.1500	4.1500	4.1500	4.1500
FXTN 05-61	PIBD0510L615	9M	9.3750	260	0.71	12/1/2010										
TBILL 12.08.10	PIBL1209L250	9M		267	0.73	12/8/2010					5.0000	4.1750				
ZCB 07-01	PIBZ0710L015	9M		277	0.76	12/18/2010										
FXTN 10-26	PIBD1010L261	9M	17.5000	280	0.77	12/21/2010						4.3250				
TEBD 10-26	TEBD1010L261	9M	17.5000	280	0.77	12/21/2010										
TBILL 01.12.11	PIBL1210A018	10M		302	0.83	1/12/2011	1.624000	4.2000	11:59:07 AM	4.2616	5.0000	4.1500	4.3000	4.3000	4.2000	4.2000
FXTN 03-17	PIBD0311A175	10M	5.3750	307	0.84	1/17/2011						4.3500				
TEBD 03-17	TEBD0311A175	10M	5.3750	307	0.84	1/17/2011										
FXTN 10-27	PIBD1011A278	10M	17.5000	308	0.84	1/18/2011										
TEBD 10-27	TEBD1011A278	10M	17.5000	308	0.84	1/18/2011										
FXTN 07-35	PIBD0711A354	10M	11.0000	312	0.85	1/22/2011										
TEBD 07-35	TEBD0711A354	10M	11.0000	312	0.85	1/22/2011										
TBILL 01.26.11	PIBL1210A027	11M		316	0.87	1/26/2011	3.919050	4.5000	3:32:57 PM	4.2785	5.0000	4.2000	4.2000	4.5000	4.2000	4.5000
TBILL 02.09.11	PIBL1210B035	11M		330	0.90	2/9/2011					5.0000	4.2000				
TBILL 02.23.11	PIBL1210B044	1Y		344	0.94	2/23/2011					5.0000	4.2000				
FXTN 05-62	PIBD0511C622	1Y	8.5000	352	0.96	3/3/2011	62.787750	4.4950	11:14:23 AM	4.4950	4.5000	4.3000	4.4950	4.4950	4.4950	4.4950
TEBD 05-62	TEBD0511C622	1Y	8.5000	352	0.96	3/3/2011										
TBILL 03.09.11*	PIBL1210C052	1Y		358	0.98	3/9/2011	147.168643	4.2800	3:12:24 PM	4.3622	4.4500	4.2750	4.3000	4.3750	4.2750	4.2800
FXTN 07-36	PIBD0711D360	1.5Y	12.0000	395	1.08	4/15/2011										
TEBD 07-36	TEBD0711D360	1.5Y	12.0000	395	1.08	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		403	1.10	4/23/2011										
FXTN 05-63	PIBD0511F638	1.5Y	10.6250	463	1.27	6/22/2011										
FXTN 07-37	PIBD0711G376	1.5Y	12.0000	493	1.35	7/22/2011						4.6000				
TEBD 07-37	TEBD0711G376	1.5Y	12.0000	493	1.35	7/22/2011										
RTB 03-06	PIID0311G065	1.5Y	8.5000	502	1.38	7/31/2011	0.100000	6.0000	10:32:33 AM	6.0000	6.0000	4.5500	6.0000	6.0000	6.0000	6.0000
RTE 03-06	TEID0311G065	1.5Y	8.5000	502	1.38	7/31/2011										
SPTB 10-01	SPTB1011I016	2Y	15.5000	553	1.52	9/20/2011										
SPTE 10-01	TETB1011I016	2Y	15.5000	553	1.52	9/20/2011										
FXTN 10-28	PIBD1011J288	2Y	16.5000	574	1.57	10/11/2011										
TEBD 10-28	TEBD1011J288	2Y	16.5000	574	1.57	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		581	1.59	10/18/2011										
FXTN 05-64	PIBD0511J642	2Y	7.2500	582	1.59	10/19/2011						4.6000				
TEBD 05-64	TEBD0511J642	2Y	7.2500	582	1.59	10/19/2011										
RTB 05-05	PIID0511L054	2Y	5.8750	630	1.73	12/6/2011					6.0000	4.6000				
RTE 05-05	TEID0511L054	2Y	5.8750	630	1.73	12/6/2011										
FXTN 04-19	PIBD0411L191	2Y	5.8750	637	1.75	12/13/2011										
TEBD 04-19	TEBD0411L191	2Y	5.8750	637	1.75	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	663	1.82	1/8/2012										
TEBD 03-18	TEBD0312A182	2Y	5.8750	663	1.82	1/8/2012										
SPTB 10-02	SPTB1012A021	2Y	14.0000	686	1.88	1/31/2012					5.4000	4.6000				

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FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6838	18.73	12/4/2028					9.0000					
TEBD 20-15	TEBD2028L151	19Y	9.5000	6838	18.73	12/4/2028										
FXTN 25-02	PIBD2530G029	21Y	12.5000	7439	20.38	7/28/2030										
FXTN 25-03	PIBD2531A032	21Y	11.2500	7621	20.88	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7621	20.88	1/26/2031										
FXTN 25-04	PIBD2531J042	22Y	9.3750	7873	21.57	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8294	22.72	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8294	22.72	11/29/2032										
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	9000	24.66	11/5/2034	20.000000	8.9000	4:04:04 PM	8.8900	9.1000		8.8800	8.9000	8.8800	8.9000