

**GS Board Summary**  
**April 06, 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 04.14.10	PIBL0609J157	<1M		7	0.02	4/14/2010						2.0000				
FXTN 04-18	PIBD0410D181	<1M	6.5000	13	0.04	4/20/2010										
TEBD 04-18	TEBD0410D181	<1M	6.5000	13	0.04	4/20/2010										
TBILL 04.21.10	PIBL1209D080	<1M		14	0.04	4/21/2010	0.060062	3.5000	10:29:54 AM	3.5000			3.5000	3.5000	3.5000	3.5000
FXTN 10-18	PIBD1010D188	<1M	13.8750	20	0.05	4/27/2010										
TBILL 04.28.10	PIBL0609J166	<1M		21	0.06	4/28/2010	0.101000	4.1250	10:24:50 AM	4.1250			4.1250	4.1250	4.1250	4.1250
TBILL 05.05.10	PIBL1209E098	1M		28	0.08	5/5/2010						3.8500				
FXTN 07-34	PIBD0710E348	1M	11.8750	31	0.08	5/8/2010										
TBILL 05.12.10*	PIBL0609K173	1M		35	0.10	5/12/2010	33.236910	3.8500	3:08:52 PM	3.6690	3.8000	3.8500	3.6500	3.8500	3.6500	3.8500
TBILL 05.19.10	PIBL1209E106	1M		42	0.12	5/19/2010					5.0000	3.9000				
FXTN 10-19	PIBD1010E196	2M	14.2500	48	0.13	5/25/2010										
TEBD 10-19	TEBD1010E196	2M	14.2500	48	0.13	5/25/2010										
TBILL 05.26.10	PIBL0609K182	2M		49	0.13	5/26/2010	0.850000	3.5000	9:19:44 AM	3.5000	5.0000		3.5000	3.5000	3.5000	3.5000
TBILL 06.02.10	PIBL1209F113	2M		56	0.15	6/2/2010					5.0000					
TBILL 06.09.10	PIBL0609L190	2M		63	0.17	6/9/2010	156.024000	3.7500	12:13:16 PM	3.8159	5.0000		3.7750	3.8400	3.7500	3.7500
FXTN 10-20	PIBD1010F202	2M	14.1250	76	0.21	6/22/2010	45.470000	4.2000	3:43:04 PM	4.2000			4.2000	4.2000	4.2000	4.2000
TEBD 10-20	TEBD1010F202	2M	14.1250	76	0.21	6/22/2010										
TBILL 06.23.10	PIBL0310C015	2M		77	0.21	6/23/2010	224.454477	3.8000	3:38:45 PM	3.8289	5.0000	3.9000	3.8600	3.9000	3.7250	3.8000
TBILL 06.30.10	PIBL1209G130	3M		84	0.23	6/30/2010	0.101000	3.8000	10:06:35 AM	3.8000	5.0000		3.8000	3.8000	3.8000	3.8000
TBILL 07.07.10*	PIBL0310D023	3M		91	0.25	7/7/2010	953.010000	3.8000	3:45:34 PM	3.8342	3.9250	3.8000	3.8500	3.8500	3.8000	3.8000
TBILL 07.14.10	PIBL1209G149	3M		98	0.27	7/14/2010	541.200000	3.8000	12:23:28 PM	3.8002	5.0000		3.8950	3.8950	3.8000	3.8000
FXTN 10-21	PIBD1010G210	4M	14.5000	104	0.28	7/20/2010										
FXTN 05-59	PIBD0510G595	4M	10.7500	105	0.29	7/21/2010										
TBILL 07.28.10	PIBL1209G158	4M		112	0.31	7/28/2010	35.522000	3.8000	3:20:14 PM	3.8217	5.0000		3.8500	3.8500	3.7750	3.8000
RTB 03-05	PIID0310H057	4M	6.8750	116	0.32	8/1/2010	1.416000	4.0150	3:54:33 PM	4.0861	5.7500	4.0150	4.1020	4.8500	4.0150	4.0150
RTE 03-05	TEID0310H057	4M	6.8750	116	0.32	8/1/2010										
FXTN 10-22	PIBD1010H228	4M	14.6250	125	0.34	8/10/2010										
TEBD 10-22	TEBD1010H228	4M	14.6250	125	0.34	8/10/2010										
TBILL 08.11.10	PIBL1209H166	4M		126	0.35	8/11/2010	13.228594	3.9250	3:50:14 PM	3.9456	4.8500	3.8750	3.9500	4.8500	3.8750	3.9250
TBILL 08.25.10	PIBL1209H175	5M		140	0.38	8/25/2010	42.168896	3.9000	2:39:42 PM	3.8879	5.0000	3.9000	3.9500	3.9500	3.7000	3.9000
FXTN 10-23	PIBD1010I236	5M	14.6250	147	0.40	9/1/2010										
RTB 05-04	PIID0510H043	5M	10.6250	154	0.42	9/8/2010	3.986000	4.0000	3:26:53 PM	4.0219	5.8750	4.0250	4.8750	4.8750	4.0000	4.0000
RTE 05-04	TEID0510H043	5M	10.6250	154	0.42	9/8/2010										
TBILL 09.08.10	PIBL1209I183	5M		154	0.42	9/8/2010	3.540000	3.9000	2:38:29 PM	3.9000	5.0000	3.9781	3.9000	3.9000	3.9000	3.9000
TEPN 07-01	TEPN0710I011	5M	10.2500	156	0.43	9/10/2010										
FXTN 05-60	PIBD0510I600	5M	10.8750	168	0.46	9/22/2010	0.161000	4.3000	11:42:22 AM	4.3000			4.3000	4.3000	4.3000	4.3000
TBILL 09.22.10	PIBL0610C018	5M		168	0.46	9/22/2010	183.000000	4.0100	10:20:01 AM	4.0100	5.0000	4.0000	4.0100	4.0100	4.0100	4.0100
TEBD 05-60	TEBD0510I600	5M	10.8750	168	0.46	9/22/2010										
TBILL 09.29.10	PIBL1209I209	6M		175	0.48	9/29/2010					5.0000	3.9650				
TBILL 10.06.10*	PIBL0610D026	6M		182	0.50	10/6/2010	205.080000	4.0000	3:29:08 PM	4.0163	4.0750	3.9801	4.0200	4.0200	4.0000	4.0000
TBILL 10.13.10	PIBL1209J217	6M		189	0.52	10/13/2010	927.769000	4.0500	12:19:58 PM	4.0500	5.0000	4.0000	4.0500	4.0500	4.0500	4.0500
TBILL 10.27.10	PIBL1209J226	7M		203	0.56	10/27/2010	0.510000	4.1500	10:11:34 AM	4.1500	5.0000	4.0250	4.1500	4.1500	4.1500	4.1500
TBILL 11.10.10	PIBL1209K233	7M		217	0.59	11/10/2010	0.500000	4.1000	3:29:06 PM	4.1000	5.0000	4.0500	4.1000	4.1000	4.1000	4.1000

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TBILL 11.24.10	PIBL1209K242	8M		231	0.63	11/24/2010					5.0000	4.1000				
FXTN 05-61	PIBD0510L615	8M	9.3750	238	0.65	12/1/2010										
TBILL 12.08.10	PIBL1209L250	8M		245	0.67	12/8/2010	2.667030	4.3850	9:34:25 AM	4.3850	5.0000	4.1000	4.3850	4.3850	4.3850	4.3850
ZCB 07-01	PIBZ0710L015	9M		255	0.70	12/18/2010										
FXTN 10-26	PIBD1010L261	9M	17.5000	258	0.71	12/21/2010						4.1500				
TEBD 10-26	TEBD1010L261	9M	17.5000	258	0.71	12/21/2010										
TBILL 01.12.11	PIBL1210A018	9M		280	0.77	1/12/2011	1.738000	4.2000	12:03:51 PM	4.2182	5.0000		4.4000	4.4000	4.2000	4.2000
FXTN 03-17	PIBD0311A175	10M	5.3750	285	0.78	1/17/2011						4.2000				
TEBD 03-17	TEBD0311A175	10M	5.3750	285	0.78	1/17/2011										
FXTN 10-27	PIBD1011A278	10M	17.5000	286	0.78	1/18/2011										
TEBD 10-27	TEBD1011A278	10M	17.5000	286	0.78	1/18/2011										
FXTN 07-35	PIBD0711A354	10M	11.0000	290	0.79	1/22/2011						4.4000				
TEBD 07-35	TEBD0711A354	10M	11.0000	290	0.79	1/22/2011										
TBILL 01.26.11	PIBL1210A027	10M		294	0.81	1/26/2011	0.103000	4.1250	2:50:02 PM	4.1250	5.0000	4.1250	4.1250	4.1250	4.1250	4.1250
TBILL 02.09.11	PIBL1210B035	10M		308	0.84	2/9/2011					5.0000	4.1750				
TBILL 02.23.11	PIBL1210B044	11M		322	0.88	2/23/2011	5.651000	4.2150	3:01:08 PM	4.2317	5.0000		4.2750	4.2750	4.2150	4.2150
FXTN 05-62	PIBD0511C622	11M	8.5000	330	0.90	3/3/2011	126.144000	4.4000	10:20:14 AM	4.5498	4.6500	4.4500	4.5500	4.5500	4.4000	4.4000
TEBD 05-62	TEBD0511C622	11M	8.5000	330	0.90	3/3/2011										
TBILL 03.09.11	PIBL1210C052	11M		336	0.92	3/9/2011	1.547000	4.2500	11:12:08 AM	4.2500	4.2500	4.2500	4.2500	4.2500	4.2500	4.2500
TBILL 03.23.11	PIBL1210C061	1Y		350	0.96	3/23/2011	87.541000	4.3650	3:20:10 PM	4.2859	5.0000	4.3210	4.2000	4.3650	4.2000	4.3650
TBILL 04.06.11*	PIBL1210D079	1Y		364	1.00	4/6/2011	591.862839	4.4000	3:57:15 PM	4.3849	4.4250	4.3255	4.3850	4.4000	4.3255	4.4000
FXTN 07-36	PIBD0711D360	1.5Y	12.0000	373	1.02	4/15/2011										
TEBD 07-36	TEBD0711D360	1.5Y	12.0000	373	1.02	4/15/2011										
ZCB 07-02	PIBZ0711D021	2Y		381	1.04	4/23/2011										
FXTN 05-63	PIBD0511F638	1.5Y	10.6250	441	1.21	6/22/2011										
FXTN 07-37	PIBD0711G376	1.5Y	12.0000	471	1.29	7/22/2011						4.5000				
TEBD 07-37	TEBD0711G376	1.5Y	12.0000	471	1.29	7/22/2011										
RTB 03-06	PIID0311G065	1.5Y	8.5000	480	1.32	7/31/2011					6.0000	4.5250				
RTE 03-06	TEID0311G065	1.5Y	8.5000	480	1.32	7/31/2011										
SPTB 10-01	SPTB1011I016	1.5Y	15.5000	531	1.45	9/20/2011										
SPTE 10-01	TETB1011I016	1.5Y	15.5000	531	1.45	9/20/2011										
FXTN 10-28	PIBD1011J288	2Y	16.5000	552	1.51	10/11/2011										
TEBD 10-28	TEBD1011J288	2Y	16.5000	552	1.51	10/11/2011										
ZCB 10-02	PIBZ1011J029	2Y		559	1.53	10/18/2011										
FXTN 05-64	PIBD0511J642	2Y	7.2500	560	1.53	10/19/2011						4.6000				
TEBD 05-64	TEBD0511J642	2Y	7.2500	560	1.53	10/19/2011										
RTB 05-05	PIID0511L054	2Y	5.8750	608	1.67	12/6/2011					6.0000	4.6250				
RTE 05-05	TEID0511L054	2Y	5.8750	608	1.67	12/6/2011										
FXTN 04-19	PIBD0411L191	2Y	5.8750	615	1.68	12/13/2011										
TEBD 04-19	TEBD0411L191	2Y	5.8750	615	1.68	12/13/2011										
FXTN 03-18	PIBD0312A182	2Y	5.8750	641	1.76	1/8/2012										
TEBD 03-18	TEBD0312A182	2Y	5.8750	641	1.76	1/8/2012										
SPTB 10-02	SPTB1012A021	2Y	14.0000	664	1.82	1/31/2012						4.6250				





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TEBD 20-14	TEBD2027I140	18Y	8.6250	6361	17.43	9/6/2027											
FXTN 20-15 *	PIBD2028L151	20Y	9.5000	6816	18.67	12/4/2028					9.0000						
TEBD 20-15	TEBD2028L151	19Y	9.5000	6816	18.67	12/4/2028											
FXTN 25-02	PIBD2530G029	21Y	12.5000	7417	20.32	7/28/2030											
FXTN 25-03	PIBD2531A032	21Y	11.2500	7599	20.82	1/26/2031											
TEBD 25-03	TEBD2531A032	21Y	11.2500	7599	20.82	1/26/2031											
FXTN 25-04	PIBD2531J042	22Y	9.3750	7851	21.51	10/5/2031											
FXTN 25-05	PIBD2532K057	23Y	8.5000	8272	22.66	11/29/2032											
TEBD 25-05	TEBD2532K057	23Y	8.5000	8272	22.66	11/29/2032											
FXTN 25-06 *	PIBD2534K062	25Y	9.2500	8978	24.60	11/5/2034					9.1000						