GS Board Summary
October 19, 2010

Instrument Name	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 10.27.10	PIBL1209J226	<1M		7	0.02	10/27/2010					4.5000					
TBILL 11.03.10	PIBL0610E043	<1M		14	0.04	11/3/2010					4.5000					
TBILL 11.10.10	PIBL1209K233	<1M		21	0.06	11/10/2010	792.158925	3.9000	11:52:38 AM	3.8999	4.5000		3.5000	3.9000	3.5000	3.9000
TBILL 11.17.10	PIBL0610E052	1M		28	0.08	11/17/2010	621.633000	3.5000	2:53:40 PM	3.9148	4.5000		4.0000	4.0000	3.5000	3.5000
TBILL 11.24.10*	PIBL1209K242	1M		35	0.10	11/24/2010	14.383000	3.5000	3:25:05 PM	3.5000	3.6500	3.5000	3.5000	3.5000	3.5000	3.5000
FXTN 05-61	PIBD0510L615	1M	9.3750	42	0.12	12/1/2010										
TBILL 12.01.10	PIBL0610F060	1M		42	0.12	12/1/2010	150.656000	3.6500	2:37:32 PM	3.7017	4.5000		4.1000	4.1000	3.6500	3.6500
TBILL 12.08.10	PIBL1209L250	2M		49	0.13	12/8/2010	1.195768	3.4000	11:39:35 AM	3.4246	4.5000		3.5500	3.5500	3.4000	3.4000
TBILL 12.15.10	PIBL0610F079	2M		56	0.15	12/15/2010	113.020000	3.7000	2:56:35 PM	3.7452	4.5000	3.5000	3.5000	3.7750	3.5000	3.7000
ZCB 07-01	PIBZ0710L015	2M		59	0.16	12/18/2010	0.200997	3.8000	11:26:09 AM	3.8000			3.8000	3.8000	3.8000	3.8000
FXTN 10-26	PIBD1010L261	2M	17.5000	62	0.17	12/21/2010										
TEBD 10-26	TEBD1010L261	2M	17.5000	62	0.17	12/21/2010										
TBILL 12.22.10	PIBL0310I091	2M		63	0.17	12/22/2010	0.514224	3.4050	2:32:44 PM	3.5036	4.5000		3.5750	3.5750	3.4050	3.4050
TBILL 12.29.10	PIBL0610F088	2M		70	0.19	12/29/2010	2.556000	3.5000	10:41:45 AM	3.5000	4.5000		3.5000	3.5000	3.5000	3.5000
TBILL 01.05.11	PIBL0310J107	2M		77	0.21	1/5/2011	1.986555	3.5000	3:56:34 PM	3.5000	4.5000	3.5000	3.5000	3.5000	3.5000	3.5000
TBILL 01.12.11	PIBL1210A018	3M		84	0.23	1/12/2011	1.134947	3.5000	2:23:27 PM	3.5000	4.5000	3.5000	3.5000	3.5000	3.5000	3.5000
FXTN 03-17	PIBD0311A175	3M	5.3750	89	0.24	1/17/2011										
TEBD 03-17	TEBD0311A175	3M	5.3750	89	0.24	1/17/2011										
FXTN 10-27	PIBD1011A278	3M	17.5000	90	0.25	1/18/2011						3.7500				
TEBD 10-27	TEBD1011A278	3M	17.5000	90	0.25	1/18/2011										
TBILL 01.19.11*	PIBL0310J116	3M		91	0.25	1/19/2011	34.044000	3.5251	2:16:35 PM	3.5251	3.6250	3.5251	3.5251	3.5251	3.5251	3.5251
FXTN 07-35	PIBD0711A354	3M	11.0000	94	0.26	1/22/2011										
TEBD 07-35	TEBD0711A354	3M	11.0000	94	0.26	1/22/2011										
TBILL 01.26.11	PIBL1210A027	3M		98	0.27	1/26/2011	2.864000	3.9750	3:34:57 PM	3.8554	4.5000	3.5000	3.5000	3.9750	3.5000	3.9750
TBILL 02.09.11	PIBL1210B035	4M		112	0.31	2/9/2011	59.390000	3.6000	3:58:43 PM	3.6000	4.5000	3.6000	3.6000	3.6000	3.6000	3.6000
TBILL 02.23.11	PIBL1210B044	4M		126	0.35	2/23/2011	49.587600	3.6500	3:14:37 PM	3.6761	4.5000	3.6500	3.5500	3.7500	3.5500	3.6500
FXTN 05-62	PIBD0511C622	5M	8.5000	134	0.37	3/3/2011					4.0500	3.8750				
TEBD 05-62	TEBD0511C622	5M	8.5000	134	0.37	3/3/2011										
TBILL 03.09.11	PIBL1210C052	5M		140	0.38	3/9/2011	4.075000	4.0200	3:31:15 PM	3.9537	4.5000	3.7000	3.7500	4.0200	3.7500	4.0200
TBILL 03.23.11	PIBL1210C061	5M		154	0.42	3/23/2011	0.052683	3.8250	9:40:35 AM	3.8250	4.5000	3.7500	3.8250	3.8250	3.8250	3.8250
TBILL 04.06.11	PIBL1210D079	5M		168	0.46	4/6/2011	7.065000	4.0500	3:37:37 PM	3.9964	4.5000	3.7750	3.7250	4.0500	3.7250	4.0500
FXTN 07-36	PIBD0711D360	6M	12.0000	177	0.48	4/15/2011										
TEBD 07-36	TEBD0711D360	6M	12.0000	177	0.48	4/15/2011										
TBILL 04.20.11*	PIBL1210D088	6M		182	0.50	4/20/2011	972.661500	3.8500	2:58:35 PM	3.8837	3.9500	3.8500	3.7250	3.9150	3.7250	3.8500
ZCB 07-02	PIBZ0711D021	6M		185	0.51	4/23/2011										
TBILL 05.18.11	PIBL1210E103	7M		210	0.58	5/18/2011	8.165200	3.8250	3:11:21 PM	3.8594	4.5000	3.8250	3.8500	4.1000	3.8250	3.8250
TBILL 06.15.11	PIBL1210F120	8M		238	0.65	6/15/2011	5.769938	3.6650	3:00:17 PM	3.8035	4.5000	3.6650	4.1000	4.1000	3.6650	3.6650
FXTN 05-63	PIBD0511F638	8M	10.6250	245	0.67	6/22/2011										
TBILL 06.29.11	PIBL1210F139	9M		252	0.69	6/29/2011	1.021110	3.9250	10:11:31 AM	3.9250	4.5000	3.8750	3.9250	3.9250	3.9250	3.9250
TBILL 07.13.11	PIBL1210G147	9M		266	0.73	7/13/2011					4.5000	3.8750				
FXTN 07-37	PIBD0711G376	9M	12.0000	275	0.75	7/22/2011										
TEBD 07-37	TEBD0711G376	9M	12.0000	275	0.75	7/22/2011										
TBILL 07.27.11	PIBL1210G156	9M		280	0.77	7/27/2011					4.5000					
RTB 03-06	PIID0311G065	10M	8.5000	284	0.78	7/31/2011										
RTE 03-06	TEID0311G065	10M	8.5000	284	0.78	7/31/2011										
TBILL 08.10.11	PIBL1210H164	10M		294	0.81	8/10/2011					4.5000					
TBILL 08.24.11	PIBL1210H173	10M		308	0.84	8/24/2011	151.760000	3.9500	3:58:02 PM	4.0258	4.5000	3.9500	3.9900	4.1000	3.9500	3.9500
TBILL 09.07.11	PIBL1210I181	11M		322	0.88	9/7/2011					4.5000	3.9750				
SPTB 10-01	SPTB1011I016	11M	15.5000	335	0.92	9/20/2011										
SPTE 10-01	TETB1011I016	11M	15.5000	335	0.92	9/20/2011										
TBILL 09.21.11	PIBL1210I190	11M		336	0.92	9/21/2011					4.5000	3.9900				
TBILL 10.05.11	PIBL1210J206	1Y		350	0.96	10/5/2011	1.873000	4.0000	11:46:45 AM	4.0000	4.5000	4.0000	4.0000	4.0000	4.0000	4.0000
FXTN 10-28	PIBD1011J288	1Y	16.5000	356	0.98	10/11/2011										

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TEBD 10-28	TEBD1011J288	1Y	16.5000	356	0.98	10/11/2011										
ZCB 10-02	PIBZ1011J029	1Y		363	0.99	10/18/2011										
FXTN 05-64	PIBD0511J642	1Y	7.2500	364	1.00	10/19/2011										
TBILL 10.19.11*	PIBL1210J215	1Y		364	1.00	10/19/2011	249.498000	4.1340	11:12:32 AM	4.0854	4.1450	4.0252	4.0750	4.1340	4.0250	4.1340
TEBD 05-64	TEBD0511J642	1Y	7.2500	364	1.00	10/19/2011										
RTB 05-05	PIID0511L054	1.5Y	5.8750	412	1.13	12/6/2011						4.1500				
RTE 05-05	TEID0511L054	1.5Y	5.8750	412	1.13	12/6/2011										
FXTN 04-19	PIBD0411L191	1.5Y	5.8750	419	1.15	12/13/2011										
TEBD 04-19	TEBD0411L191	1.5Y	5.8750	419	1.15	12/13/2011										
FXTN 03-18	PIBD0312A182	1.5Y	5.8750	445	1.22	1/8/2012										
TEBD 03-18	TEBD0312A182	1.5Y	5.8750	445	1.22	1/8/2012										
SPTB 10-02	SPTB1012A021	1.5Y	14.0000	468	1.28	1/31/2012										
FXTN 05-65	PIBD0512B658	1.5Y	5.7500	489	1.34	2/21/2012	265.100000	4.1000	2:38:23 PM	4.1125	4.2000		4.1500	4.6250	4.1000	4.1000
TEBD 05-65	TEBD0512B658	1.5Y	5.7500	489	1.34	2/21/2012										
FXTN 10-29	PIBD1012D291	2Y	13.0000	553	1.52	4/25/2012										
FXTN 07-39	PIBD0712D395	2Y	11.5000	556	1.52	4/28/2012										
TEBD 07-39	TEBD0712D395	2Y	11.5000	556	1.52	4/28/2012										
RTB 05-06	PIID0512H067	2Y	7.1250	651	1.78	8/1/2012	0.382000	4.0750	10:40:53 AM	4.0750	4.4750	4.1250	4.0750	4.0750	4.0750	4.0750
RTE 05-06	TEID0512H067	2Y	7.1250	651	1.78	8/1/2012										
FXTN 07-40	PIBD0712H408	2Y	11.3750	668	1.83	8/18/2012										
TEBD 07-40	TEBD0712H408	2Y	11.3750	668	1.83	8/18/2012										
ZCB 07-03	PIBZ0712I033	2Y		689	1.89	9/8/2012										
RTB 03-07	PIID0312I070	2Y	5.2500	705	1.93	9/24/2012					4.5000	4.1250				
FXTN 10-30 *	PIBD1012J302	2Y	12.1250	728	1.99	10/17/2012					4.3750					
FXTN 07-41	PIBD0712K413	2.5Y	10.5000	759	2.08	11/17/2012										
TEBD 07-41	TEBD0712K413	2.5Y	10.5000	759	2.08	11/17/2012										
FXTN 07-42	PIBD0713A421	2.5Y	9.0000	808	2.21	1/5/2013										
FXTN 03-19	PIBD0313A199	2.5Y	5.2500	810	2.22	1/7/2013	20.448000	4.2000	3:31:41 PM	4.2550		4.1750	4.2750	4.2750	4.2000	4.2000
FXTN 07-43	PIBD0713C438	2.5Y	8.7500	865	2.37	3/3/2013	1,601.000000	4.2450	4:08:38 PM	4.2485	4.2750		5.3000	5.3000	4.2450	4.2450
TEBD 07-43	TEBD0713C438	2.5Y	8.7500	865	2.37	3/3/2013										
FXTN 05-66	PIBD0513C664	2.5Y	6.6250	875	2.40	3/13/2013										
TEBD 05-66	TEBD0513C664	2.5Y	6.6250	875	2.40	3/13/2013										
FXTN 10-31	PIBD1013C316	2.5Y	12.7500	889	2.44	3/27/2013										
TEBD 10-31	TEBD1013C316	2.5Y	12.7500	889	2.44	3/27/2013										
FXTN 10-32	PIBD1013E320	3Y	11.7500	938	2.57	5/15/2013										
FXTN 07-44	PIBD0713F446	3Y	9.6250	983	2.69	6/29/2013										
TEBD 07-44	TEBD0713F446	3Y	9.6250	983	2.69	6/29/2013										
RTB 05-07	PIID0513G075	3Y	9.0000	1015	2.78	7/31/2013	0.110000	4.7000	3:05:31 PM	4.7000	4.4750		4.7000	4.7000	4.7000	4.7000
RTE 05-07	TEID0513G075	3Y	9.0000	1015	2.78	7/31/2013										
FXTN 10-33 *	PIBD1013J337	3Y	11.0000	1085	2.97	10/9/2013					4.4750					
FXTN 07-45	PIBD0713K457	3.5Y	7.1250	1109	3.04	11/2/2013										
FXTN 05-67	PIBD0514A673	3.5Y	6.2500	1195	3.27	1/27/2014	5,801.000000	4.3600	4:07:39 PM	4.3637	4.3825	4.2500	4.3750	4.3750	4.3575	4.3600
TEBD 05-67	TEBD0514A673	3.5Y	6.2500	1195	3.27	1/27/2014										
FXTN 10-34	PIBD1014C341	3.5Y	12.3750	1252	3.43	3/25/2014						4.2750				
TEBD 10-34	TEBD1014C341	3.5Y	12.3750	1252	3.43	3/25/2014										
FXTN 10-35	PIBD1014G356	4Y	12.7500	1364	3.74	7/15/2014										
TEBD 10-35	TEBD1014G356	4Y	12.7500	1364	3.74	7/15/2014										
RTB 05-08	PIID0514I080	4Y	6.2500	1435	3.93	9/24/2014	2,120.400000	4.9500	2:52:04 PM	4.5011	4.5250		4.5000	4.9500	4.5000	4.9500
FXTN 07-46	PIBD0714J466	4Y	6.5000	1445	3.96	10/4/2014	2,826.574000	4.5000	2:46:44 PM	4.5000	4.5500		4.5000	4.5000	4.5000	4.5000
TEBD 07-46	TEBD0714J466	4Y	6.5000	1445	3.96	10/4/2014										
SPTB 10-03 *	SPTB1014J037	4Y	12.2500	1455	3.99	10/14/2014					4.6250					
FXTN 10-36	PIBD1015B367	4.5Y	12.3750	1588	4.35	2/24/2015										
TEBD 10-36	TEBD1015B367	4.5Y	12.3750	1588	4.35	2/24/2015										

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FXTN 05-68	PIBD0515E685	5Y	6.3750	1666	4.56	5/13/2015	462.000000	4.5700	3:33:24 PM	4.5896	4.6250		4.5215	4.6125	4.5215	4.5700
FXTN 07-47	PIBD0715E477	5Y	8.3750	1675	4.59	5/22/2015	150.000000	4.6000	3:35:40 PM	4.6167	4.6500		4.6250	4.6250	4.6000	4.6000
TEBD 07-47	TEBD0715E477	5Y	8.3750	1675	4.59	5/22/2015										
RTB 05-09	PIID0515H097	5Y	5.8750	1764	4.83	8/19/2015	759.984672	4.6500	4:12:32 PM	4.6411	4.6750		5.0000	5.0000	4.6000	4.6500
FXTN 10-37 *	PIBD1015H370	5Y	11.8750	1770	4.85	8/25/2015					4.7500	4.5150				
TEBD 10-37	TEBD1015H370	5Y	11.8750	1770	4.85	8/25/2015										
FXTN 10-38	PIBD1015L384	5.5Y	10.1250	1882	5.16	12/15/2015										
FXTN 10-39	PIBD1016A393	5.5Y	9.2500	1910	5.23	1/12/2016										
TEBD 10-39	TEBD1016A393	5.5Y	9.2500	1910	5.23	1/12/2016										
FXTN 07-48	PIBD0716A488	5.5Y	7.0000	1925	5.27	1/27/2016	1,173.475000	4.6850	2:46:54 PM	4.6683	4.7000	4.5000	4.6500	4.7000	4.6000	4.6850
TEBD 07-48	TEBD0716A488	5.5Y	7.0000	1925	5.27	1/27/2016										
FXTN 10-40	PIBD1016C407	5.5Y	7.5000	1988	5.45	3/30/2016										
TEBD 10-40	TEBD1016C407	5.5Y	7.5000	1988	5.45	3/30/2016										
FXTN 10-41	PIBD1016D416	6Y	7.0000	2016	5.52	4/27/2016										
FXTN 10-42	PIBD1016I420	6Y	9.1250	2146	5.88	9/4/2016	900.000000	4.7300	2:38:09 PM	4.7755	4.7750	4.5250	4.8000	4.8000	4.7250	4.7300
TEBD 10-42	TEBD1016I420	6Y	9.1250	2146	5.88	9/4/2016										
RTB 07-01	PIID0716I018	6Y	7.0000	2166	5.93	9/24/2016	51.000000	4.8250	2:46:43 PM	4.8005	5.0000	4.7150	4.8000	4.8250	4.8000	4.8250
FXTN 10-43	PIBD1016K436	6.5Y	6.2500	2219	6.08	11/16/2016										
FXTN 07-49	PIBD0717C493	6.5Y	7.0000	2354	6.45	3/31/2017	1,100.000000	4.8150	3:56:27 PM	4.7914			4.7750	4.8150	4.7750	4.8150
FXTN 20-01	PIBD2017D011	7Y	14.3750	2378	6.52	4/24/2017										
RTB 07-02	PIID0717H026	7Y	6.6250	2495	6.84	8/19/2017	1,250.200000	4.8970	3:52:47 PM	4.8901	4.9250	4.8500	4.9500	4.9500	4.8600	4.8970
FXTN 10-44 *	PIBD1017H447	7Y	7.7500	2499	6.85	8/23/2017					5.1250					
TEBD 10-44	TEBD1017H447	7Y	7.7500	2499	6.85	8/23/2017										
FXTN 10-45	PIBD1018A451	7.5Y	5.8750	2660	7.29	1/31/2018										
TEBD 10-45	TEBD1018A451	7.5Y	5.8750	2660	7.29	1/31/2018										
FXTN 10-47	PIBD1018K478	8.5Y	8.8750	2953	8.09	11/20/2018										
TEBD 10-47	TEBD1018K478	8.5Y	8.8750	2953	8.09	11/20/2018										
FXTN 10-48	PIBD1019B485	8.5Y	7.8750	3044	8.34	2/19/2019										
TEBD 10-48	TEBD1019B485	8.5Y	7.8750	3044	8.34	2/19/2019										
FXTN 10-50	PIBD1020B508	9.5Y	7.7500	3408	9.34	2/18/2020	189.370000	5.3800	2:38:30 PM	5.4957	5.9000	5.2650	5.6000	5.6000	5.3800	5.3800
RTB 10-01	PIID1020H015	10Y	7.2500	3591	9.84	8/19/2020	215.485000	5.5250	4:14:25 PM	5.5294	5.6000	5.3500	5.3300	5.8000	5.3300	5.5250
FXTN 10-51 *	PIBD1020I510	10Y	6.1250	3619	9.92	9/16/2020	903.000000	5.4500	3:30:10 PM	5.5537	5.7450		5.5500	5.7000	5.4500	5.4500
FXTN 20-02	PIBD2022C021	12Y	15.0000	4163	11.41	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4380	12.00	10/17/2022										
FXTN 20-04	PIBD2023B048	13Y	13.0000	4506	12.35	2/20/2023										
TEBD 20-04	TEBD2023B048	13Y	13.0000	4506	12.35	2/20/2023										
FXTN 20-05	PIBD2023E054	13Y	11.8750	4604	12.61	5/29/2023	15.000000	6.2000	10:27:32 AM	6.2000			6.2000	6.2000	6.2000	6.2000
FXTN 20-06	PIBD2023J068	14Y	11.3750	4751	13.02	10/23/2023										
FXTN 20-07	PIBD2024F075	14Y	12.3750	4975	13.63	6/3/2024										
FXTN 20-08	PIBD2024H086	14Y	12.8750	5038	13.80	8/5/2024										
FXTN 20-09	PIBD2024K091	15Y	13.7500	5136	14.07	11/11/2024										
FXTN 20-10	PIBD2025D103	15Y	12.1250	5290	14.49	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5479	15.01	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5479	15.01	10/20/2025										
FXTN 25-01	PIBD2525K015	16Y	18.2500	5519	15.12	11/29/2025										
TEBD 25-01	TEBD2525K015	16Y	18.2500	5519	15.12	11/29/2025										
FXTN 20-12	PIBD2026A122	16Y	10.2500	5570	15.26	1/19/2026										
TEBD 20-12	TEBD2026A122	16Y	10.2500	5570	15.26	1/19/2026										
FXTN 20-13	PIBD2026L139	17Y	8.0000	5892	16.14	12/7/2026										
FXTN 20-14	PIBD2027I140	17Y	8.6250	6165	16.89	9/6/2027										
TEBD 20-14	TEBD2027I140	17Y	8.6250	6165	16.89	9/6/2027										
FXTN 20-15	PIBD2028L151	19Y	9.5000	6620	18.14	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6620	18.14	12/4/2028										

GS Board Summary
October 19, 2010

Instrument Name	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 20-16	PIBD2030E166	20Y	8.7500	7159	19.61	5/27/2030	312.300000	7.2500	11:17:11 AM	7.2500	7.4500		7.2500	7.2500	7.2500	7.2500
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7221	19.78	7/28/2030					7.7000					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7403	20.28	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7403	20.28	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7655	20.97	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8076	22.13	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8076	22.13	11/29/2032										
FXTN 25-06	PIBD2534K062	25Y	9.2500	8782	24.06	11/5/2034										
FXTN 25-07 *	PIBD2535I071	25Y	8.0000	9111	24.96	9/30/2035	10.000000	7.3000	9:51:58 AM	7.3000	7.8500		7.3000	7.3000	7.3000	7.3000