

GS Board Summary
November 08, 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 11.10.10	PIBL1209K233	<1M		1		11/10/2010					4.3250					
TBILL 11.17.10	PIBL0610E052	<1M		8	0.02	11/17/2010					4.3250					
TBILL 11.24.10	PIBL1209K242	<1M		15	0.04	11/24/2010	770.000000	3.5000	10:23:04 AM	3.5000	4.3250		3.5000	3.5000	3.5000	3.5000
FXTN 05-61	PIBD0510L615	<1M	9.3750	22	0.06	12/1/2010										
TBILL 12.01.10	PIBL0610F060	<1M		22	0.06	12/1/2010					4.3250					
TBILL 12.08.10	PIBL1209L250	1M		29	0.08	12/8/2010	371.406000	3.3000	12:01:30 PM	3.4992	4.3250		3.5000	3.5000	3.3000	3.3000
TBILL 12.15.10*	PIBL0610F079	1M		36	0.10	12/15/2010					3.6250	3.3000				
ZCB 07-01	PIBZ0710L015	1M		39	0.11	12/18/2010										
FXTN 10-26	PIBD1010L261	1M	17.5000	42	0.12	12/21/2010										
TEBD 10-26	TEBD1010L261	1M	17.5000	42	0.12	12/21/2010										
TBILL 12.22.10	PIBL0310I091	1M		43	0.12	12/22/2010					4.3250	3.3000				
TBILL 12.29.10	PIBL0610F088	2M		50	0.14	12/29/2010	4.913200	3.3000	3:20:02 PM	3.3000	4.3250	3.3000	3.3000	3.3000	3.3000	3.3000
TBILL 01.05.11	PIBL0310J107	2M		57	0.16	1/5/2011	0.201000	3.3000	11:00:29 AM	3.3000	4.3250	3.3000	3.3000	3.3000	3.3000	3.3000
TBILL 01.12.11	PIBL1210A018	2M		64	0.18	1/12/2011	1.034700	3.8500	3:04:21 PM	3.8500	4.3250	3.3000	3.8500	3.8500	3.8500	3.8500
FXTN 03-17	PIBD0311A175	2M	5.3750	69	0.19	1/17/2011										
TEBD 03-17	TEBD0311A175	2M	5.3750	69	0.19	1/17/2011										
FXTN 10-27	PIBD1011A278	2M	17.5000	70	0.19	1/18/2011						3.4150				
TEBD 10-27	TEBD1011A278	2M	17.5000	70	0.19	1/18/2011										
TBILL 01.19.11	PIBL0310J116	2M		71	0.19	1/19/2011					4.3250	3.3000				
FXTN 07-35	PIBD0711A354	2M	11.0000	74	0.20	1/22/2011										
TEBD 07-35	TEBD0711A354	2M	11.0000	74	0.20	1/22/2011										
TBILL 01.26.11	PIBL1210A027	2M		78	0.21	1/26/2011	1.710027	3.3500	11:02:38 AM	3.7131	4.3250	3.3250	3.3250	4.0000	3.3250	3.3500
TBILL 02.02.11	PIBL0310K123	3M		85	0.23	2/2/2011	31.052000	3.5000	10:20:16 AM	3.4981	4.3250	3.3250	3.3500	3.5000	3.3500	3.5000
TBILL 02.09.11*	PIBL1210B035	3M		92	0.25	2/9/2011	9.606800	4.2500	3:14:21 PM	4.0222	3.6250	3.4000	3.4250	4.2500	3.3500	4.2500
TBILL 02.23.11	PIBL1210B044	4M		106	0.29	2/23/2011	0.452844	3.5050	3:48:10 PM	3.5371	4.3250	3.3565	3.6000	3.6000	3.5050	3.5050
FXTN 05-62	PIBD0511C622	4M	8.5000	114	0.31	3/3/2011					3.5000	3.5000				
TEBD 05-62	TEBD0511C622	4M	8.5000	114	0.31	3/3/2011										
TBILL 03.09.11	PIBL1210C052	4M		120	0.33	3/9/2011	1,128.203000	3.4500	4:14:35 PM	3.4388	4.4000	3.4500	3.4500	3.8500	3.4300	3.4500
TBILL 03.23.11	PIBL1210C061	5M		134	0.37	3/23/2011	2,750.210768	3.3500	3:24:02 PM	3.4014	4.4000	3.5000	3.4500	3.5000	3.2750	3.3500
TBILL 04.06.11	PIBL1210D079	5M		148	0.41	4/6/2011	180.505000	3.6250	11:51:45 AM	3.6254	4.4000	3.5500	3.7750	3.7750	3.6250	3.6250
FXTN 07-36	PIBD0711D360	5M	12.0000	157	0.43	4/15/2011										
TEBD 07-36	TEBD0711D360	5M	12.0000	157	0.43	4/15/2011										
TBILL 04.20.11	PIBL1210D088	5M		162	0.44	4/20/2011	212.057000	3.3500	2:09:38 PM	3.3539	4.4000	3.5755	3.7500	3.7500	3.3500	3.3500
ZCB 07-02	PIBZ0711D021	5M		165	0.45	4/23/2011										
TBILL 05.04.11	PIBL1210E096	6M		176	0.48	5/4/2011	3.712000	3.8000	11:00:50 AM	3.8000	4.4000	3.8000	3.8000	3.8000	3.8000	3.8000
TBILL 05.18.11*	PIBL1210E103	6M		190	0.52	5/18/2011					3.9000	3.6250				
TBILL 06.15.11	PIBL1210F120	7M		218	0.60	6/15/2011					4.4000	3.6250				
FXTN 05-63	PIBD0511F638	8M	10.6250	225	0.62	6/22/2011										
TBILL 06.29.11	PIBL1210F139	8M		232	0.64	6/29/2011	2.842000	3.7000	3:28:36 PM	3.7000	4.4000		3.7000	3.7000	3.7000	3.7000
TBILL 07.13.11	PIBL1210G147	8M		246	0.67	7/13/2011	4.000000	3.8850	3:05:15 PM	3.8850	4.4500	3.6500	3.8850	3.8850	3.8850	3.8850
FXTN 07-37	PIBD0711G376	9M	12.0000	255	0.70	7/22/2011										
TEBD 07-37	TEBD0711G376	9M	12.0000	255	0.70	7/22/2011										
TBILL 07.27.11	PIBL1210G156	9M		260	0.71	7/27/2011					4.4500					
RTB 03-06	PIID0311G065	9M	8.5000	264	0.72	7/31/2011	452.000000	3.9750	3:44:55 PM	4.0183			4.4000	4.4000	3.9750	3.9750
RTE 03-06	TEID0311G065	9M	8.5000	264	0.72	7/31/2011										
TBILL 08.10.11	PIBL1210H164	9M		274	0.75	8/10/2011					4.4500					
TBILL 08.24.11	PIBL1210H173	10M		288	0.79	8/24/2011					4.4500	3.6750				
TBILL 09.07.11	PIBL1210I181	10M		302	0.83	9/7/2011					4.4500					
SPTB 10-01	SPTB1011I016	11M	15.5000	315	0.86	9/20/2011										
SPTB 10-01	TETB1011I016	11M	15.5000	315	0.86	9/20/2011										
TBILL 09.21.11	PIBL1210I190	11M		316	0.87	9/21/2011	1.000000	4.0500	9:35:18 AM	4.0500	4.4500	3.7000	4.0500	4.0500	4.0500	4.0500
TBILL 10.05.11	PIBL1210J206	11M		330	0.90	10/5/2011	57.900000	4.0000	10:30:21 AM	4.0000	4.4500		4.0000	4.0000	4.0000	4.0000
FXTN 10-28	PIBD1011J288	11M	16.5000	336	0.92	10/11/2011	42.000000	4.2500	4:06:44 PM	4.2500			4.2500	4.2500	4.2500	4.2500

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FXTN 20-15	PIBD2028L151	19Y	9.5000	6600	18.08	12/4/2028										
TEBD 20-15	TEBD2028L151	19Y	9.5000	6600	18.08	12/4/2028										
FXTN 20-16	PIBD2030E166	20Y	8.7500	7139	19.56	5/27/2030										
FXTN 25-02 *	PIBD2530G029	20Y	12.5000	7201	19.73	7/28/2030					7.8750					
FXTN 25-03	PIBD2531A032	21Y	11.2500	7383	20.23	1/26/2031										
TEBD 25-03	TEBD2531A032	21Y	11.2500	7383	20.23	1/26/2031										
FXTN 25-04	PIBD2531J042	21Y	9.3750	7635	20.92	10/5/2031										
FXTN 25-05	PIBD2532K057	23Y	8.5000	8056	22.07	11/29/2032										
TEBD 25-05	TEBD2532K057	23Y	8.5000	8056	22.07	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8762	24.01	11/5/2034										
FXTN 25-07 *	PIBD2535I071	25Y	8.0000	9091	24.91	9/30/2035	24.200000	7.4250	2:53:55 PM	7.3997	8.0000		7.3750	7.4250	7.3750	7.4250