

GS Board Summary
September 12, 2011

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 09.14.11	PIBL0311F127	<1M		1		9/14/2011										
SPTB 10-01	SPTB1011I016	<1M	15.5000	7	0.02	9/20/2011										
SPTB 10-01	TETB1011I016	<1M	15.5000	7	0.02	9/20/2011										
TBILL 09.21.11	PIBL1210I190	<1M		8	0.02	9/21/2011	4,050.000000	0.7700	12:11:03 PM	0.8850		0.3750	1.0000	1.0000	0.7700	0.7700
TBILL 09.28.11	PIBL0311F136	<1M		15	0.04	9/28/2011										
TBILL 10.05.11	PIBL1210J206	<1M		22	0.06	10/5/2011						0.3750				
FXTN 10-28	PIBD1011J288	<1M	16.5000	28	0.08	10/11/2011										
TEBD 10-28	TEBD1011J288	<1M	16.5000	28	0.08	10/11/2011										
TBILL 10.12.11	PIBL0311G144	1M		29	0.08	10/12/2011						0.3750				
ZCB 10-02	PIBZ1011J029	1M		35	0.10	10/18/2011										
FXTN 05-64	PIBD0511J642	1M	7.2500	36	0.10	10/19/2011						0.5000				
TBILL 10.19.11*	PIBL1210J215	1M		36	0.10	10/19/2011					1.0000	0.3750				
TEBD 05-64	TEBD0511J642	1M	7.2500	36	0.10	10/19/2011										
TBILL 10.26.11	PIBL0311G153	1M		43	0.12	10/26/2011										
TBILL 11.02.11	PIBL1210K222	2M		50	0.14	11/2/2011	3.000000	1.0000	10:49:24 AM	1.0000		0.5000	1.0000	1.0000	1.0000	1.0000
TBILL 11.09.11	PIBL0311H161	2M		57	0.16	11/9/2011										
TBILL 11.16.11	PIBL1210K231	2M		64	0.18	11/16/2011										
TBILL 11.23.11	PIBL0311H170	2M		71	0.19	11/23/2011										
TBILL 11.29.11	PIBL1210L249	2M		77	0.21	11/29/2011										
RTB 05-05	PIID0511L054	2M	5.8750	84	0.23	12/6/2011										
RTE 05-05	TEID0511L054	2M	5.8750	84	0.23	12/6/2011										
TBILL 12.07.11*	PIBL0311I188	3M		85	0.23	12/7/2011	100.000000	0.3750	8:53:51 AM	0.3750	0.4250		0.3750	0.3750	0.3750	0.3750
FXTN 04-19	PIBD0411L191	3M	5.8750	91	0.25	12/13/2011										
TEBD 04-19	TEBD0411L191	3M	5.8750	91	0.25	12/13/2011										
FXTN 03-18	PIBD0312A182	4M	5.8750	117	0.32	1/8/2012										
TEBD 03-18	TEBD0312A182	4M	5.8750	117	0.32	1/8/2012										
TBILL 01.11.12	PIBL1211A016	4M		120	0.33	1/11/2012										
TBILL 01.25.12	PIBL0611G030	5M		134	0.37	1/25/2012	5.927482	1.7500	9:14:39 AM	1.7500			1.7500	1.7500	1.7500	1.7500
SPTB 10-02	SPTB1012A021	5M	14.0000	140	0.38	1/31/2012										
TBILL 02.08.12	PIBL1211B033	5M		148	0.41	2/8/2012										
FXTN 05-65	PIBD0512B658	5M	5.7500	161	0.44	2/21/2012						0.4500				
TEBD 05-65	TEBD0512B658	5M	5.7500	161	0.44	2/21/2012										
TBILL 02.22.12	PIBL1211B042	5M		162	0.44	2/22/2012										
TBILL 03.07.12	PIBL1211C050	6M		176	0.48	3/7/2012										
TBILL 03.21.12*	PIBL1211C069	6M		190	0.52	3/21/2012	5.233000	0.6250	2:48:44 PM	0.6010	0.5900	0.6250	0.6000	0.6250	0.6000	0.6250
TBILL 04.04.12	PIBL1211D077	7M		204	0.56	4/4/2012						0.6250				
TBILL 04.18.12	PIBL1211D086	7M		218	0.60	4/18/2012						0.6350				
FXTN 10-29	PIBD1012D291	8M	13.0000	225	0.62	4/25/2012						0.5500				
FXTN 07-39	PIBD0712D395	8M	11.5000	228	0.62	4/28/2012						0.6000				
TEBD 07-39	TEBD0712D395	8M	11.5000	228	0.62	4/28/2012										
TBILL 05.02.12	PIBL1211E094	8M		232	0.64	5/2/2012										
TBILL 06.13.12	PIBL1211F128	9M		274	0.75	6/13/2012						0.6250				
TBILL 06.27.12	PIBL1211F137	10M		288	0.79	6/27/2012						0.6250				
TBILL 07.11.12	PIBL1211G145	10M		302	0.83	7/11/2012						0.6250				
RTB 05-06	PIID0512H067	11M	7.1250	323	0.88	8/1/2012										
RTE 05-06	TEID0512H067	11M	7.1250	323	0.88	8/1/2012										
TBILL 08.08.12	PIBL1211H162	11M		330	0.90	8/8/2012						0.7500				
FXTN 07-40	PIBD0712H408	11M	11.3750	340	0.93	8/18/2012										
TEBD 07-40	TEBD0712H408	11M	11.3750	340	0.93	8/18/2012										
TBILL 08.22.12	PIBL1211H171	1Y		344	0.94	8/22/2012	0.110000	0.7000	10:54:20 AM	0.7000			0.7000	0.7000	0.7000	0.7000
TBILL 09.05.12*	PIBL1211I189	1Y		358	0.98	9/5/2012					0.8750	0.8000				
ZCB 07-03	PIBZ0712I033	2Y		361	0.99	9/8/2012										
RTB 03-07	PIID0312I070	1.5Y	5.2500	377	1.03	9/24/2012	5.800000	1.8500	3:25:49 PM	2.1536			2.0000	3.0000	1.8500	1.8500

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RTB 07-02	PIID0717H026	6Y	6.6250	2167	5.94	8/19/2017	124.361000	4.9500	12:03:51 PM	4.9453		4.7750	4.8000	4.9500	4.8000	4.9500
FXTN 10-44	PIBD1017H447	6Y	7.7500	2171	5.95	8/23/2017						4.8000				
TEBD 10-44	TEBD1017H447	6Y	7.7500	2171	5.95	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2237	6.13	10/28/2017						4.7250				
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2332	6.39	1/31/2018	10,592.961000	4.7575	4:08:16 PM	4.7552		4.6500	4.7600	4.7650	4.7475	4.7575
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2332	6.39	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2531	6.93	8/18/2018					4.8750					
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2625	7.19	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2625	7.19	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2716	7.44	2/19/2019										
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2716	7.44	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3080	8.44	2/18/2020	142.000000	5.5000	3:57:02 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RTB 10-01	PIID1020H015	9Y	7.2500	3263	8.94	8/19/2020	157.000000	5.5150	10:36:03 AM	5.5261		5.5000	5.5500	5.5500	5.5150	5.5150
FXTN 10-51	PIBD1020I510	9.5Y	6.1250	3291	9.02	9/16/2020	1,200.000000	5.5000	4:05:30 PM	5.5075			5.5250	5.5250	5.4900	5.5000
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3382	9.27	12/16/2020	2.290000	5.6100	3:19:11 PM	5.6133			5.6250	5.6250	5.6100	5.6100
RTB 10-02	PIID1021C027	9.5Y	7.3750	3459	9.48	3/3/2021	0.200000	5.7000	3:37:27 PM	5.7000			5.7000	5.7000	5.7000	5.7000
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3515	9.63	4/28/2021	1,200.000000	5.5500	4:05:06 PM	5.5221	5.5850		5.5300	5.5500	5.5150	5.5500
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3781	10.36	1/19/2022	1,884.700000	5.6000	4:03:24 PM	5.5901			5.6000	5.6000	5.5400	5.6000
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3835	10.51	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4052	11.10	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4178	11.45	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4178	11.45	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4276	11.72	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4423	12.12	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4647	12.73	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4710	12.90	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4808	13.17	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4962	13.59	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5151	14.11	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5151	14.11	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5191	14.22	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5191	14.22	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5242	14.36	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5242	14.36	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5564	15.24	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5837	15.99	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5837	15.99	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6292	17.24	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6292	17.24	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6831	18.72	5/27/2030						7.0800				
FXTN 25-02	PIBD2530G029	19Y	12.5000	6893	18.88	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7075	19.38	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7075	19.38	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7249	19.86	7/19/2031	4,836.285244	7.0550	4:12:40 PM	7.0691	7.1000	7.0100	7.0875	7.1900	6.9750	7.0550
FXTN 25-04	PIBD2531J042	21Y	9.3750	7327	20.07	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7748	21.23	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7748	21.23	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8454	23.16	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8783	24.06	9/30/2035	67.317400	7.3300	3:31:39 PM	7.3704	7.5000	7.3050	7.3000	7.5000	7.3000	7.3300
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8860	24.27	12/16/2035	442.664000	7.2750	4:06:34 PM	7.2953	7.3150	7.2350	7.3250	7.3500	7.2500	7.2750