GS Board Summary
September 20, 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 09.28.11	PIBL0311F136	<1M		7	0.02	9/28/2011										
TBILL 10.05.11	PIBL1210J206	<1M		14	0.04	10/5/2011	0.516000	3.0000	3:58:17 PM	3.0000		1.4251	3.0000	3.0000	3.0000	3.0000
FXTN 10-28	PIBD1011J288	<1M	16.5000	20	0.05	10/11/2011										
TEBD 10-28	TEBD1011J288	<1M	16.5000	20	0.05	10/11/2011										
TBILL 10.12.11	PIBL0311G144	<1M		21	0.06	10/12/2011						1.4250				
ZCB 10-02	PIBZ1011J029	<1M		27	0.07	10/18/2011										
FXTN 05-64	PIBD0511J642	1M	7.2500	28	0.08	10/19/2011						1.0000				
TBILL 10.19.11	PIBL1210J215	1M		28	0.08	10/19/2011						1.5100				
TEBD 05-64	TEBD0511J642	1M	7.2500	28	0.08	10/19/2011										
TBILL 10.26.11*	PIBL0311G153	1M		35	0.10	10/26/2011	4.192000	1.5000	11:32:15 AM	1.5000	2.8750	1.5151	1.5000	1.5000	1.5000	1.5000
TBILL 11.02.11	PIBL1210K222	1M		42	0.12	11/2/2011	920.309000	3.0000	3:57:29 PM	2.8001		1.4000	2.8000	3.0000	2.8000	3.0000
TBILL 11.09.11	PIBL0311H161	2M		49	0.13	11/9/2011										
TBILL 11.16.11	PIBL1210K231	2M		56	0.15	11/16/2011										
TBILL 11.23.11	PIBL0311H170	2M		63	0.17	11/23/2011										
TBILL 11.29.11	PIBL1210L249	2M		69	0.19	11/29/2011	150.000000	3.2500	10:05:34 AM	3.2500			3.2500	3.2500	3.2500	3.2500
RTB 05-05	PIID0511L054	2M	5.8750	76	0.21	12/6/2011										
RTE 05-05	TEID0511L054	2M	5.8750	76	0.21	12/6/2011										
TBILL 12.07.11	PIBL0311I188	2M		77	0.21	12/7/2011	500.000000	3.1250	3:19:04 PM	3.1750			3.1250	3.3750	3.1250	3.1250
FXTN 04-19	PIBD0411L191	2M	5.8750	83	0.23	12/13/2011										
TEBD 04-19	TEBD0411L191	2M	5.8750	83	0.23	12/13/2011										
TBILL 12.21.11*	PIBL0311I197	3M		91	0.25	12/21/2011	2.849556	0.7500	2:30:43 PM	0.7500	0.7250	0.7500	0.7500	0.7500	0.7500	0.7500
FXTN 03-18	PIBD0312A182	4M	5.8750	109	0.30	1/8/2012										
TEBD 03-18	TEBD0312A182	4M	5.8750	109	0.30	1/8/2012										
TBILL 01.11.12	PIBL1211A016	4M		112	0.31	1/11/2012										
TBILL 01.25.12	PIBL0611G030	4M		126	0.35	1/25/2012	7.903583	0.7500	10:21:41 AM	0.7500		1.5000	0.7500	0.7500	0.7500	0.7500
SPTB 10-02	SPTB1012A021	5M	14.0000	132	0.36	1/31/2012										
TBILL 02.08.12	PIBL1211B033	5M		140	0.38	2/8/2012										
FXTN 05-65	PIBD0512B658	5M	5.7500	153	0.42	2/21/2012	8.060000	3.1250	2:53:37 PM	3.0622		1.0000	3.0000	3.1250	3.0000	3.1250
TEBD 05-65	TEBD0512B658	5M	5.7500	153	0.42	2/21/2012										
TBILL 02.22.12	PIBL1211B042	5M		154	0.42	2/22/2012	7.000000	0.8500	9:24:47 AM	0.8500			0.8500	0.8500	0.8500	0.8500
TBILL 03.07.12	PIBL1211C050	5M		168	0.46	3/7/2012										
TBILL 03.21.12*	PIBL1211C069	6M		182	0.50	3/21/2012					0.8750					
TBILL 04.04.12	PIBL1211D077	7M		196	0.54	4/4/2012										
TBILL 04.18.12	PIBL1211D086	7M		210	0.58	4/18/2012						1.5000				
FXTN 10-29	PIBD1012D291	7M	13.0000	217	0.59	4/25/2012						1.2500				
FXTN 07-39	PIBD0712D395	7M	11.5000	220	0.60	4/28/2012						1.3750				
TEBD 07-39	TEBD0712D395	7M	11.5000	220	0.60	4/28/2012										
TBILL 05.02.12	PIBL1211E094	8M		224	0.61	5/2/2012										
TBILL 06.13.12	PIBL1211F128	9M		266	0.73	6/13/2012						1.2500				
TBILL 06.27.12	PIBL1211F137	9M		280	0.77	6/27/2012	0.200000	1.1001	3:30:54 PM	1.1001		1.6800	1.1001	1.1001	1.1001	1.1001
TBILL 07.11.12	PIBL1211G145	10M		294	0.81	7/11/2012						1.2500				
RTB 05-06	PIID0512H067	11M	7.1250	315	0.86	8/1/2012						1.5000				
RTE 05-06	TEID0512H067	11M	7.1250	315	0.86	8/1/2012										
TBILL 08.08.12	PIBL1211H162	11M		322	0.88	8/8/2012	0.100000	1.2000	3:17:07 PM	1.2000		1.2000	1.2000	1.2000	1.2000	1.2000
FXTN 07-40	PIBD0712H408	11M	11.3750	332	0.91	8/18/2012						1.6250				
TEBD 07-40	TEBD0712H408	11M	11.3750	332	0.91	8/18/2012										
TBILL 08.22.12	PIBL1211H171	11M		336	0.92	8/22/2012										
TBILL 09.05.12	PIBL1211I189	1Y		350	0.96	9/5/2012	6.949375	1.7750	11:42:09 AM	1.7566		1.6250	1.7000	1.7750	1.7000	1.7750
ZCB 07-03	PIBZ0712I033	1Y		353	0.97	9/8/2012										
TBILL 09.19.12*	PIBL1211I198	1Y		364	1.00	9/19/2012					1.6500					
RTB 03-07	PIID0312I070	1.5Y	5.2500	369	1.01	9/24/2012						1.7500				
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	392	1.07	10/17/2012						1.7500				
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	423	1.16	11/17/2012										

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TEBD 07-41	TEBD0712K413	1.5Y	10.5000	423	1.16	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	472	1.29	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	474	1.30	1/7/2013						1.7500				
FXTN 07-43	PIBD0713C438	1.5Y	8.7500	529	1.45	3/3/2013	0.921000	3.5000	3:05:56 PM	3.5000	3.5000	1.8750	3.5000	3.5000	3.5000	3.5000
TEBD 07-43	TEBD0713C438	1.5Y	8.7500	529	1.45	3/3/2013										
FXTN 05-66	PIBD0513C664	1.5Y	6.6250	539	1.48	3/13/2013										
TEBD 05-66	TEBD0513C664	1.5Y	6.6250	539	1.48	3/13/2013										
FXTN 10-31	PIBD1013C316	2Y	12.7500	553	1.52	3/27/2013										
TEBD 10-31	TEBD1013C316	2Y	12.7500	553	1.52	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	602	1.65	5/15/2013					2.5000					
FXTN 07-44	PIBD0713F446	2Y	9.6250	647	1.77	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	647	1.77	6/29/2013										
RTB 05-07 *	PIID0513G075	2Y	9.0000	679	1.86	7/31/2013	238.000000	2.6000	3:16:30 PM	2.8729	2.9750		2.7500	3.3000	2.6000	2.6000
RTE 05-07	TEID0513G075	2Y	9.0000	679	1.86	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	749	2.05	10/9/2013										
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	773	2.12	11/2/2013						2.8750				
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	859	2.35	1/27/2014	1,122.000000	3.2000	3:25:32 PM	3.1902	4.1250	2.8750	3.1000	3.2000	3.1000	3.2000
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	859	2.35	1/27/2014										
FXTN 10-34	PIBD1014C341	3Y	12.3750	916	2.51	3/25/2014					2.7500					
TEBD 10-34	TEBD1014C341	3Y	12.3750	916	2.51	3/25/2014										
FXTN 10-35 *	PIBD1014G356	3Y	12.7500	1028	2.82	7/15/2014					3.0000					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1028	2.82	7/15/2014										
RTB 05-08	PIID0514I080	3.5Y	6.2500	1099	3.01	9/24/2014						3.4500				
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1109	3.04	10/4/2014						3.2500				
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1109	3.04	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1119	3.07	10/14/2014										
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1252	3.43	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1252	3.43	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1330	3.64	5/13/2015										
FXTN 07-47	PIBD0715E477	4Y	8.3750	1339	3.67	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1339	3.67	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1399	3.83	7/21/2015					4.6250	4.4000				
RTB 05-09	PIID0515H097	4Y	5.8750	1428	3.91	8/19/2015	0.300000	4.7500	9:34:25 AM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1434	3.93	8/25/2015					4.8000					
TEBD 10-37	TEBD1015H370	4Y	11.8750	1434	3.93	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1526	4.18	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1546	4.24	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1574	4.31	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1574	4.31	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1589	4.35	1/27/2016	22.260000	4.6750	3:57:27 PM	4.6964	5.2500	4.7500	4.7000	5.0000	4.6750	4.6750
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1589	4.35	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1625	4.45	3/3/2016	9.050000	5.2500	3:37:33 PM	4.7852		4.9000	4.7250	5.2500	4.7250	5.2500
FXTN 10-40	PIBD1016C407	5Y	7.5000	1652	4.53	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1652	4.53	3/30/2016										
FXTN 10-41	PIBD1016D416	5Y	7.0000	1680	4.60	4/27/2016										
FXTN 10-42 *	PIBD1016I420	5Y	9.1250	1810	4.96	9/4/2016	800.000000	5.0500	3:58:55 PM	5.1006	5.1500	4.5000	4.7150	5.1850	4.7150	5.0500
TEBD 10-42	TEBD1016I420	5Y	9.1250	1810	4.96	9/4/2016										
RTB 07-01	PIID0716I018	5.5Y	7.0000	1830	5.01	9/24/2016	1.950257	5.5000	2:42:37 PM	5.2287	5.5000	5.0000	4.3500	5.5000	4.3500	5.5000
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1883	5.16	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2018	5.53	3/31/2017										
FXTN 20-01	PIBD2017D011	6Y	14.3750	2042	5.59	4/24/2017										
RTB 07-02	PIID0717H026	6Y	6.6250	2159	5.92	8/19/2017										
FXTN 10-44	PIBD1017H447	6Y	7.7500	2163	5.93	8/23/2017										

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TEBD 10-44	TEBD1017H447	6Y	7.7500	2163	5.93	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2229	6.11	10/28/2017	119.529000	5.1250	11:28:28 AM	5.1250		4.8000	5.1250	5.1250	5.1250	5.1250
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2324	6.37	1/31/2018	2,550.000000	4.9750	3:53:57 PM	5.0814	5.3250	4.9250	4.9772	5.3000	4.9750	4.9750
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2324	6.37	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2523	6.91	8/18/2018					5.1500					
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2617	7.17	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2617	7.17	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2708	7.42	2/19/2019										
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2708	7.42	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3072	8.42	2/18/2020										
RTB 10-01	PIID1020H015	9Y	7.2500	3255	8.92	8/19/2020										
FXTN 10-51	PIBD1020I510	9Y	6.1250	3283	8.99	9/16/2020	1,100.000000	6.0500	11:14:18 AM	5.8328			5.9250	6.0500	5.6738	6.0500
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3374	9.24	12/16/2020	32.000000	5.8000	9:55:40 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RTB 10-02	PIID1021C027	9.5Y	7.3750	3451	9.45	3/3/2021	520.065000	6.1000	4:12:07 PM	6.1918		5.9000	6.2500	6.2500	6.1000	6.1000
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3507	9.61	4/28/2021	1,925.000000	6.2000	4:12:16 PM	6.3083	6.3950		6.3000	6.3500	6.2000	6.2000
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3773	10.34	1/19/2022	227.800000	6.2500	3:15:56 PM	6.1561			6.0750	6.3500	6.0750	6.2500
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3827	10.48	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4044	11.08	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4170	11.42	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4170	11.42	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4268	11.69	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4415	12.10	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4639	12.71	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4702	12.88	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4800	13.15	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4954	13.57	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5143	14.09	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5143	14.09	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5183	14.20	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5183	14.20	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5234	14.34	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5234	14.34	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5556	15.22	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5829	15.97	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5829	15.97	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6284	17.22	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6284	17.22	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6823	18.69	5/27/2030						7.3000				
FXTN 25-02	PIBD2530G029	19Y	12.5000	6885	18.86	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7067	19.36	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7067	19.36	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7241	19.84	7/19/2031	20,670.822000	7.5000	4:14:54 PM	7.4655	7.5950	7.4250	7.4050	7.7000	7.3250	7.5000
FXTN 25-04	PIBD2531J042	21Y	9.3750	7319	20.05	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7740	21.21	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7740	21.21	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8446	23.14	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8775	24.04	9/30/2035					7.9000	7.5000				
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8852	24.25	12/16/2035	2,545.370000	7.5000	3:20:20 PM	7.6699	7.6950	7.5000	7.4000	7.7000	7.4000	7.5000