GS Board Summary
September 26, 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		1		9/28/2011										
TBILL 10.05.11	PIBL1210J206	<1M		8	0.02	10/5/2011						2.0000				
FXTN 10-28	PIBD1011J288	<1M	16.5000	14	0.04	10/11/2011										
TEBD 10-28	TEBD1011J288	<1M	16.5000	14	0.04	10/11/2011										
TBILL 10.12.11	PIBL0311G144	<1M		15	0.04	10/12/2011										
ZCB 10-02	PIBZ1011J029	<1M		21	0.06	10/18/2011										
FXTN 05-64	PIBD0511J642	<1M	7.2500	22	0.06	10/19/2011										
TBILL 10.19.11	PIBL1210J215	<1M		22	0.06	10/19/2011	3.001500	1.7500	11:33:19 AM	1.7500		1.5001	1.7500	1.7500	1.7500	1.7500
TEBD 05-64	TEBD0511J642	<1M	7.2500	22	0.06	10/19/2011										
TBILL 10.26.11	PIBL0311G153	1M		29	0.08	10/26/2011	49.111400	4.5000	11:08:48 AM	4.5000		1.5501	4.5000	4.5000	4.5000	4.5000
TBILL 11.02.11*	PIBL1210K222	1M		36	0.10	11/2/2011	0.803000	4.5000	11:10:40 AM	4.5000	4.5000	2.0000	4.5000	4.5000	4.5000	4.5000
TBILL 11.09.11	PIBL0311H161	1M		43	0.12	11/9/2011										
TBILL 11.16.11	PIBL1210K231	2M		50	0.14	11/16/2011	0.100000	2.2500	11:18:09 AM	2.2500		1.5000	2.2500	2.2500	2.2500	2.2500
TBILL 11.23.11	PIBL0311H170	2M		57	0.16	11/23/2011										
TBILL 11.29.11	PIBL1210L249	2M		63	0.17	11/29/2011										
RTB 05-05	PIID0511L054	2M	5.8750	70	0.19	12/6/2011										
RTE 05-05	TEID0511L054	2M	5.8750	70	0.19	12/6/2011										
TBILL 12.07.11	PIBL0311I188	2M		71	0.19	12/7/2011										
FXTN 04-19	PIBD0411L191	2M	5.8750	77	0.21	12/13/2011										
TEBD 04-19	TEBD0411L191	2M	5.8750	77	0.21	12/13/2011										
TBILL 12.21.11*	PIBL0311I197	3M		85	0.23	12/21/2011	50.000000	2.3500	9:03:59 AM	2.3500	3.7500		2.3500	2.3500	2.3500	2.3500
FXTN 03-18	PIBD0312A182	4M	5.8750	103	0.28	1/8/2012										
TEBD 03-18	TEBD0312A182	4M	5.8750	103	0.28	1/8/2012										
TBILL 01.11.12	PIBL1211A016	4M		106	0.29	1/11/2012										
TBILL 01.25.12	PIBL0611G030	4M		120	0.33	1/25/2012						1.2500				
SPTB 10-02	SPTB1012A021	4M	14.0000	126	0.35	1/31/2012										
TBILL 02.08.12	PIBL1211B033	5M		134	0.37	2/8/2012										
FXTN 05-65	PIBD0512B658	5M	5.7500	147	0.40	2/21/2012						0.7500				
TEBD 05-65	TEBD0512B658	5M	5.7500	147	0.40	2/21/2012										
TBILL 02.22.12	PIBL1211B042	5M		148	0.41	2/22/2012										
TBILL 03.07.12	PIBL1211C050	5M		162	0.44	3/7/2012										
TBILL 03.21.12	PIBL1211C069	6M		176	0.48	3/21/2012										
TBILL 04.04.12*	PIBL1211D077	6M		190	0.52	4/4/2012	650.000000	1.5000	11:21:40 AM	1.1579	2.0000		0.8750	1.5000	0.8750	1.5000
TBILL 04.18.12	PIBL1211D086	7M		204	0.56	4/18/2012										
FXTN 10-29	PIBD1012D291	7M	13.0000	211	0.58	4/25/2012						0.7500				
FXTN 07-39	PIBD0712D395	7M	11.5000	214	0.59	4/28/2012						0.8000				
TEBD 07-39	TEBD0712D395	7M	11.5000	214	0.59	4/28/2012										
TBILL 05.02.12	PIBL1211E094	7M		218	0.60	5/2/2012										
TBILL 06.13.12	PIBL1211F128	9M		260	0.71	6/13/2012										
TBILL 06.27.12	PIBL1211F137	9M		274	0.75	6/27/2012	2.800000	4.2500	11:24:30 AM	4.2500		1.3250	4.2500	4.2500	4.2500	4.2500
TBILL 07.11.12	PIBL1211G145	10M		288	0.79	7/11/2012	3.337000	1.3300	2:22:13 PM	2.0268		1.2500	4.2500	4.2500	1.2500	1.3300
RTB 05-06	PIID0512H067	10M	7.1250	309	0.85	8/1/2012						0.8750				
RTE 05-06	TEID0512H067	10M	7.1250	309	0.85	8/1/2012										
TBILL 08.08.12	PIBL1211H162	11M		316	0.87	8/8/2012										
FXTN 07-40	PIBD0712H408	11M	11.3750	326	0.89	8/18/2012						1.0000				
TEBD 07-40	TEBD0712H408	11M	11.3750	326	0.89	8/18/2012										
TBILL 08.22.12	PIBL1211H171	11M		330	0.90	8/22/2012										
TBILL 09.05.12	PIBL1211I189	1Y		344	0.94	9/5/2012	1.030200	1.5150	2:59:14 PM	1.5038		1.5000	1.5000	1.5150	1.5000	1.5150
ZCB 07-03	PIBZ0712I033	1Y		347	0.95	9/8/2012										
TBILL 09.19.12*	PIBL1211I198	1Y		358	0.98	9/19/2012					1.4750					
RTB 03-07	PIID0312I070	1Y	5.2500	363	0.99	9/24/2012	6.110000	2.0000	3:41:24 PM	3.2070		1.5000	3.0000	3.2500	2.0000	2.0000
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	386	1.06	10/17/2012						1.5000				
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	417	1.14	11/17/2012										

GS Board Summary
September 26, 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
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	417	1.14	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	466	1.28	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	468	1.28	1/7/2013						1.7500				
FXTN 07-43	PIBD0713C438	1.5Y	8.7500	523	1.43	3/3/2013	41.894000	3.9950	3:30:38 PM	2.6162	4.0000	1.8750	2.6000	3.9950	2.6000	3.9950
TEBD 07-43	TEBD0713C438	1.5Y	8.7500	523	1.43	3/3/2013										
FXTN 05-66	PIBD0513C664	1.5Y	6.6250	533	1.46	3/13/2013										
TEBD 05-66	TEBD0513C664	1.5Y	6.6250	533	1.46	3/13/2013										
FXTN 10-31	PIBD1013C316	1.5Y	12.7500	547	1.50	3/27/2013										
TEBD 10-31	TEBD1013C316	1.5Y	12.7500	547	1.50	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	596	1.63	5/15/2013					2.5500	2.0000				
FXTN 07-44	PIBD0713F446	2Y	9.6250	641	1.76	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	641	1.76	6/29/2013										
RTB 05-07 *	PIID0513G075	2Y	9.0000	673	1.84	7/31/2013					2.9150	2.0000				
RTE 05-07	TEID0513G075	2Y	9.0000	673	1.84	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	743	2.04	10/9/2013						2.0000				
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	767	2.10	11/2/2013						2.2500				
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	853	2.34	1/27/2014	4.832000	3.6250	2:05:12 PM	3.6250	4.7500	2.5000	3.6250	3.6250	3.6250	3.6250
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	853	2.34	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	910	2.49	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	910	2.49	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	1022	2.80	7/15/2014					3.2500					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1022	2.80	7/15/2014										
RTB 05-08 *	PIID0514I080	3Y	6.2500	1093	2.99	9/24/2014	155.200000	3.8750	2:53:33 PM	3.7754	3.6250	3.0000	3.3750	4.2500	3.3750	3.8750
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1103	3.02	10/4/2014						3.5000				
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1103	3.02	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1113	3.05	10/14/2014										
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1246	3.41	2/24/2015						3.2510				
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1246	3.41	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1324	3.63	5/13/2015										
FXTN 07-47	PIBD0715E477	4Y	8.3750	1333	3.65	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1333	3.65	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1393	3.82	7/21/2015	50.000000	4.5000	4:03:49 PM	4.5000	4.6000	4.5000	4.5000	4.5000	4.5000	4.5000
RTB 05-09	PIID0515H097	4Y	5.8750	1422	3.90	8/19/2015	13.900000	5.2500	3:43:25 PM	5.1598		4.2750	5.0000	5.2500	5.0000	5.2500
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1428	3.91	8/25/2015					4.8750					
TEBD 10-37	TEBD1015H370	4Y	11.8750	1428	3.91	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1520	4.16	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1540	4.22	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1568	4.30	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1568	4.30	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1583	4.34	1/27/2016	77.000000	4.7500	4:00:35 PM	5.0552	5.5000		5.1000	5.2500	4.7500	4.7500
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1583	4.34	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1619	4.44	3/3/2016	12.000000	5.3000	3:28:41 PM	5.2958		4.9750	5.2750	5.3000	5.2750	5.3000
FXTN 10-40	PIBD1016C407	5Y	7.5000	1646	4.51	3/30/2016										
TEBD 10-40	TEBD1016C407	5Y	7.5000	1646	4.51	3/30/2016										
FXTN 10-41	PIBD1016D416	5Y	7.0000	1674	4.59	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1804	4.94	9/4/2016	78.000000	5.0250	10:35:38 AM	5.1050	5.2500	5.0251	5.1500	5.1500	5.0250	5.0250
TEBD 10-42	TEBD1016I420	5Y	9.1250	1804	4.94	9/4/2016										
RTB 07-01 *	PIID0716I018	5Y	7.0000	1824	5.00	9/24/2016	40.027000	5.3500	3:07:20 PM	5.2354	5.4000	5.1000	5.2250	5.3500	5.1750	5.3500
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1877	5.14	11/16/2016										
FXTN 07-49	PIBD0717C493	6Y	7.0000	2012	5.51	3/31/2017										
FXTN 20-01	PIBD2017D011	6Y	14.3750	2036	5.58	4/24/2017						5.0000				
RTB 07-02	PIID0717H026	6Y	6.6250	2153	5.90	8/19/2017	34.350000	5.5000	2:45:13 PM	5.5000		5.1750	5.5000	5.5000	5.5000	5.5000
FXTN 10-44	PIBD1017H447	6Y	7.7500	2157	5.91	8/23/2017										

GS Board Summary
September 26, 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
TEBD 10-44	TEBD1017H447	6Y	7.7500	2157	5.91	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2223	6.09	10/28/2017						5.0500				
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2318	6.35	1/31/2018	350.000000	5.2000	2:45:12 PM	5.2006			5.2015	5.2015	5.2000	5.2000
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2318	6.35	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2517	6.90	8/18/2018					5.0000					
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2611	7.15	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2611	7.15	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2702	7.40	2/19/2019										
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2702	7.40	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3066	8.40	2/18/2020										
RTB 10-01	PIID1020H015	9Y	7.2500	3249	8.90	8/19/2020										
FXTN 10-51	PIBD1020I510	9Y	6.1250	3277	8.98	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3368	9.23	12/16/2020	9.840100	6.3000	3:13:01 PM	5.8498		5.7750	5.8000	6.3000	5.8000	6.3000
RTB 10-02	PIID1021C027	9.5Y	7.3750	3445	9.44	3/3/2021	2,078.580000	6.1750	3:57:06 PM	6.1459			6.0000	6.4750	6.0000	6.1750
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3501	9.59	4/28/2021	201.000000	6.1500	10:28:45 AM	6.0406	6.3250		6.1500	6.1500	5.9800	6.1500
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3767	10.32	1/19/2022	341.300000	6.1500	3:00:18 PM	6.0089			6.0010	6.1500	5.8500	6.1500
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3821	10.47	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4038	11.06	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4164	11.41	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4164	11.41	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4262	11.68	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4409	12.08	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4633	12.69	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4696	12.87	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4794	13.13	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4948	13.56	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5137	14.07	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5137	14.07	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5177	14.18	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5177	14.18	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5228	14.32	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5228	14.32	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5550	15.21	12/7/2026						7.0000				
FXTN 20-14	PIBD2027I140	16Y	8.6250	5823	15.95	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5823	15.95	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6278	17.20	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6278	17.20	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6817	18.68	5/27/2030						7.3000				
FXTN 25-02	PIBD2530G029	19Y	12.5000	6879	18.85	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7061	19.35	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7061	19.35	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7235	19.82	7/19/2031	454.898563	7.5000	3:22:35 PM	7.4876	7.5700	7.4001	7.4500	7.5750	7.1000	7.5000
FXTN 25-04	PIBD2531J042	21Y	9.3750	7313	20.04	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7734	21.19	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7734	21.19	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8440	23.12	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8769	24.02	9/30/2035						7.5000				
FXTN 25-08 *	PIBD2535L086	25Y	8.1250	8846	24.24	12/16/2035	1,073.770000	7.7000	3:08:04 PM	7.6044	7.8500	7.5250	7.6485	7.7750	7.5000	7.7000