GS Board Summary
September 29, 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 10.05.11	PIBL1210J206	<1M		5	0.01	10/5/2011										
FXTN 10-28	PIBD1011J288	<1M	16.5000	11	0.03	10/11/2011										
TEBD 10-28	TEBD1011J288	<1M	16.5000	11	0.03	10/11/2011										
TBILL 10.12.11	PIBL0311G144	<1M		12	0.03	10/12/2011										
ZCB 10-02	PIBZ1011J029	<1M		18	0.05	10/18/2011										
FXTN 05-64	PIBD0511J642	<1M	7.2500	19	0.05	10/19/2011										
TBILL 10.19.11	PIBL1210J215	<1M		19	0.05	10/19/2011						1.5000				
TEBD 05-64	TEBD0511J642	<1M	7.2500	19	0.05	10/19/2011										
TBILL 10.26.11	PIBL0311G153	1M		26	0.07	10/26/2011						1.5001				
TBILL 11.02.11*	PIBL1210K222	1M		33	0.09	11/2/2011	154.168000	3.2500	4:14:55 PM	3.2500	3.8750	1.5000	3.2500	3.2500	3.2500	3.2500
TBILL 11.09.11	PIBL0311H161	1M		40	0.11	11/9/2011										
TBILL 11.16.11	PIBL1210K231	2M		47	0.13	11/16/2011										
TBILL 11.23.11	PIBL0311H170	2M		54	0.15	11/23/2011	100.000000	2.0000	12:49:21 PM	2.0000			2.0000	2.0000	2.0000	2.0000
TBILL 11.29.11	PIBL1210L249	2M		60	0.16	11/29/2011										
RTB 05-05	PIID0511L054	2M	5.8750	67	0.18	12/6/2011										
RTE 05-05	TEID0511L054	2M	5.8750	67	0.18	12/6/2011										
TBILL 12.07.11	PIBL0311I188	2M		68	0.19	12/7/2011	929.896000	2.5000	3:33:31 PM	2.5000			2.5000	2.5000	2.5000	2.5000
FXTN 04-19	PIBD0411L191	2M	5.8750	74	0.20	12/13/2011										
TEBD 04-19	TEBD0411L191	2M	5.8750	74	0.20	12/13/2011										
TBILL 12.21.11*	PIBL0311I197	3M		82	0.22	12/21/2011	150.000000	2.5000	4:14:09 PM	2.6950	2.8225		2.7850	2.8000	2.5000	2.5000
FXTN 03-18	PIBD0312A182	4M	5.8750	100	0.27	1/8/2012										
TEBD 03-18	TEBD0312A182	4M	5.8750	100	0.27	1/8/2012										
TBILL 01.11.12	PIBL1211A016	4M		103	0.28	1/11/2012										
TBILL 01.25.12	PIBL0611G030	4M		117	0.32	1/25/2012	2.011783	2.2500	9:24:29 AM	2.2500			2.2500	2.2500	2.2500	2.2500
SPTB 10-02	SPTB1012A021	4M	14.0000	123	0.34	1/31/2012										
TBILL 02.08.12	PIBL1211B033	5M		131	0.36	2/8/2012	115.000000	1.8000	12:50:40 PM	1.8000			1.8000	1.8000	1.8000	1.8000
FXTN 05-65	PIBD0512B658	5M	5.7500	144	0.39	2/21/2012	0.105000	3.0000	11:55:39 AM	3.0000		1.0000	3.0000	3.0000	3.0000	3.0000
TEBD 05-65	TEBD0512B658	5M	5.7500	144	0.39	2/21/2012										
TBILL 02.22.12	PIBL1211B042	5M		145	0.40	2/22/2012										
TBILL 03.07.12	PIBL1211C050	5M		159	0.44	3/7/2012										
TBILL 03.21.12	PIBL1211C069	6M		173	0.47	3/21/2012										
TBILL 04.04.12*	PIBL1211D077	6M		187	0.51	4/4/2012					2.0000					
TBILL 04.18.12	PIBL1211D086	7M		201	0.55	4/18/2012	1.010000	1.7500	10:49:43 AM	1.7500			1.7500	1.7500	1.7500	1.7500
FXTN 10-29	PIBD1012D291	7M	13.0000	208	0.57	4/25/2012						1.0000				
FXTN 07-39	PIBD0712D395	7M	11.5000	211	0.58	4/28/2012						1.0000				
TEBD 07-39	TEBD0712D395	7M	11.5000	211	0.58	4/28/2012										
TBILL 05.02.12	PIBL1211E094	7M		215	0.59	5/2/2012										
TBILL 06.13.12	PIBL1211F128	9M		257	0.70	6/13/2012										
TBILL 06.27.12	PIBL1211F137	9M		271	0.74	6/27/2012										
TBILL 07.11.12	PIBL1211G145	10M		285	0.78	7/11/2012										
RTB 05-06	PIID0512H067	10M	7.1250	306	0.84	8/1/2012	1.000000	4.0000	10:53:44 AM	4.0000		1.1000	4.0000	4.0000	4.0000	4.0000
RTE 05-06	TEID0512H067	10M	7.1250	306	0.84	8/1/2012										
TBILL 08.08.12	PIBL1211H162	11M		313	0.86	8/8/2012										
FXTN 07-40	PIBD0712H408	11M	11.3750	323	0.88	8/18/2012						1.1250				
TEBD 07-40	TEBD0712H408	11M	11.3750	323	0.88	8/18/2012										
TBILL 08.22.12	PIBL1211H171	11M		327	0.90	8/22/2012										
TBILL 09.05.12	PIBL1211I189	11M		341	0.93	9/5/2012						1.4500				
ZCB 07-03	PIBZ0712I033	11M		344	0.94	9/8/2012										
TBILL 09.19.12*	PIBL1211I198	1Y		355	0.97	9/19/2012					1.5000					
RTB 03-07	PIID0312I070	1Y	5.2500	360	0.99	9/24/2012	10.310000	2.0000	11:38:52 AM	3.0795		1.2500	3.2500	3.2500	1.6000	2.0000
FXTN 10-30	PIBD1012J302	1.5Y	12.1250	383	1.05	10/17/2012						1.5000				
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	414	1.13	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	414	1.13	11/17/2012										

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FXTN 07-42	PIBD0713A421	1.5Y	9.0000	463	1.27	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	465	1.27	1/7/2013						1.5000				
FXTN 07-43	PIBD0713C438	1.5Y	8.7500	520	1.42	3/3/2013	115.690000	2.1250	11:08:53 AM	2.0007	4.5000	1.7500	2.0000	2.1250	2.0000	2.1250
TEBD 07-43	TEBD0713C438	1.5Y	8.7500	520	1.42	3/3/2013										
FXTN 05-66	PIBD0513C664	1.5Y	6.6250	530	1.45	3/13/2013										
TEBD 05-66	TEBD0513C664	1.5Y	6.6250	530	1.45	3/13/2013										
FXTN 10-31	PIBD1013C316	1.5Y	12.7500	544	1.49	3/27/2013										
TEBD 10-31	TEBD1013C316	1.5Y	12.7500	544	1.49	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	593	1.62	5/15/2013					2.5500					
FXTN 07-44	PIBD0713F446	2Y	9.6250	638	1.75	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	638	1.75	6/29/2013										
RTB 05-07 *	PIID0513G075	2Y	9.0000	670	1.84	7/31/2013					2.9250	2.5000				
RTE 05-07	TEID0513G075	2Y	9.0000	670	1.84	7/31/2013										
FXTN 10-33	PIBD1013J337	2.5Y	11.0000	740	2.03	10/9/2013						2.7500				
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	764	2.09	11/2/2013	7.000000	5.0000	3:37:57 PM	5.0000		3.0000	5.0000	5.0000	5.0000	5.0000
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	850	2.33	1/27/2014					5.0000	2.8750				
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	850	2.33	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	907	2.48	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	907	2.48	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	1019	2.79	7/15/2014					3.2500					
TEBD 10-35	TEBD1014G356	3Y	12.7500	1019	2.79	7/15/2014										
RTB 05-08 *	PIID0514I080	3Y	6.2500	1090	2.99	9/24/2014	3.342000	4.2500	3:16:16 PM	4.2478	3.6250	3.0000	4.2500	4.2500	4.2450	4.2500
FXTN 07-46	PIBD0714J466	3.5Y	6.5000	1100	3.01	10/4/2014						3.2500				
TEBD 07-46	TEBD0714J466	3.5Y	6.5000	1100	3.01	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1110	3.04	10/14/2014										
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1243	3.41	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1243	3.41	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1321	3.62	5/13/2015										
FXTN 07-47	PIBD0715E477	4Y	8.3750	1330	3.64	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1330	3.64	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1390	3.81	7/21/2015					4.5650					
RTB 05-09	PIID0515H097	4Y	5.8750	1419	3.89	8/19/2015	1.000000	5.8750	12:15:04 PM	5.8750		4.3500	5.8750	5.8750	5.8750	5.8750
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1425	3.90	8/25/2015					4.8750					
TEBD 10-37	TEBD1015H370	4Y	11.8750	1425	3.90	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1517	4.16	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1537	4.21	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1565	4.29	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1565	4.29	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1580	4.33	1/27/2016	81.539280	5.2000	2:59:40 PM	4.9939	5.5000		5.0000	5.2000	4.9150	5.2000
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1580	4.33	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1616	4.43	3/3/2016	23.675000	5.3000	3:31:29 PM	4.9477		4.8500	4.7500	5.3750	4.7500	5.3000
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1643	4.50	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1643	4.50	3/30/2016										
FXTN 10-41	PIBD1016D416	5Y	7.0000	1671	4.58	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1801	4.93	9/4/2016	1.770000	5.2500	2:58:39 PM	5.2500	5.1000	4.7500	5.2500	5.2500	5.2500	5.2500
TEBD 10-42	TEBD1016I420	5Y	9.1250	1801	4.93	9/4/2016										
RTB 07-01 *	PIID0716I018	5Y	7.0000	1821	4.99	9/24/2016	8.554000	4.9500	11:04:25 AM	4.9535	5.3000	4.9000	5.0000	5.0000	4.9500	4.9500
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1874	5.13	11/16/2016										
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	2009	5.50	3/31/2017	140.000000	5.0500	10:48:24 AM	5.0927			5.2000	5.2000	5.0500	5.0500
FXTN 20-01	PIBD2017D011	6Y	14.3750	2033	5.57	4/24/2017						4.9000				
RTB 07-02	PIID0717H026	6Y	6.6250	2150	5.89	8/19/2017	23.000000	5.7500	3:09:51 PM	5.4302		4.8750	5.4000	5.7500	5.4000	5.7500
FXTN 10-44	PIBD1017H447	6Y	7.7500	2154	5.90	8/23/2017	2.000000	5.0170	11:18:31 AM	5.0170			5.0170	5.0170	5.0170	5.0170
TEBD 10-44	TEBD1017H447	6Y	7.7500	2154	5.90	8/23/2017										

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FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2220	6.08	10/28/2017	39.459328	4.9500	2:57:12 PM	4.9500		5.0000	4.9500	4.9500	4.9500	4.9500
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2315	6.34	1/31/2018	750.000000	5.0750	3:39:42 PM	5.0617	5.5000		5.1000	5.1000	5.0500	5.0750
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2315	6.34	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2514	6.89	8/18/2018					5.0000					
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2608	7.15	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2608	7.15	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2699	7.39	2/19/2019	0.151426	4.8250	2:55:34 PM	4.8250			4.8250	4.8250	4.8250	4.8250
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2699	7.39	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3063	8.39	2/18/2020										
RTB 10-01	PIID1020H015	9Y	7.2500	3246	8.89	8/19/2020										
FXTN 10-51	PIBD1020I510	9Y	6.1250	3274	8.97	9/16/2020	600.000000	5.8700	11:14:08 AM	5.8700			5.8700	5.8700	5.8700	5.8700
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3365	9.22	12/16/2020	153.376542	5.9000	2:57:46 PM	5.9489			5.9500	5.9500	5.9000	5.9000
RTB 10-02	PIID1021C027	9.5Y	7.3750	3442	9.43	3/3/2021	1,377.130000	6.3000	3:24:56 PM	5.9724			6.3250	6.3250	5.9500	6.3000
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3498	9.58	4/28/2021	100.000000	6.0000	10:34:48 AM	6.0000	6.0985		6.0000	6.0000	6.0000	6.0000
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3764	10.31	1/19/2022	180.000000	5.9500	11:14:24 AM	6.0443			6.0450	6.1000	5.9500	5.9500
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3818	10.46	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4035	11.05	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4161	11.40	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4161	11.40	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4259	11.67	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4406	12.07	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4630	12.68	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4693	12.86	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4791	13.13	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4945	13.55	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5134	14.07	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5134	14.07	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5174	14.18	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5174	14.18	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5225	14.32	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5225	14.32	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5547	15.20	12/7/2026						7.0000				
FXTN 20-14	PIBD2027I140	16Y	8.6250	5820	15.95	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5820	15.95	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6275	17.19	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6275	17.19	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6814	18.67	5/27/2030						7.2750				
FXTN 25-02	PIBD2530G029	19Y	12.5000	6876	18.84	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7058	19.34	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7058	19.34	1/26/2031										
FXTN 20-17 *	PIBD2031G171	20Y	8.0000	7232	19.81	7/19/2031	7,466.520000	7.3300	4:03:22 PM	7.3556	7.3600	7.3000	7.4000	7.4750	7.3000	7.3300
FXTN 25-04	PIBD2531J042	21Y	9.3750	7310	20.03	10/5/2031										
FXTN 25-05	PIBD2532K057	22Y	8.5000	7731	21.18	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7731	21.18	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8437	23.12	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8766	24.02	9/30/2035	18.000000	7.5000	10:12:05 AM	7.5000			7.5000	7.5000	7.5000	7.5000
FXTN 25-08	PIBD2535L086	25Y	8.1250	8843	24.23	12/16/2035	1,557.744230	7.4150	4:14:38 PM	7.4195	7.5250	7.3500	7.4500	7.6150	7.4000	7.4150
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9131	25.02	9/29/2036	3,185.654700	7.3400	3:48:42 PM	7.5692	7.5000		7.6250	7.6250	7.3250	7.3400