

GS Board Summary
October 11, 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
FXTN 05-66	PIBD0513C664	1.5Y	6.6250	518	1.42	3/13/2013										
TEBD 05-66	TEBD0513C664	1.5Y	6.6250	518	1.42	3/13/2013										
FXTN 10-31	PIBD1013C316	1.5Y	12.7500	532	1.46	3/27/2013										
TEBD 10-31	TEBD1013C316	1.5Y	12.7500	532	1.46	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	581	1.59	5/15/2013					2.6250					
FXTN 07-44	PIBD0713F446	2Y	9.6250	626	1.72	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	626	1.72	6/29/2013										
RTB 05-07	PIID0513G075	2Y	9.0000	658	1.80	7/31/2013						2.9000				
RTE 05-07	TEID0513G075	2Y	9.0000	658	1.80	7/31/2013										
FXTN 10-33 *	PIBD1013J337	2Y	11.0000	728	1.99	10/9/2013					2.7500					
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	752	2.06	11/2/2013										
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	838	2.30	1/27/2014	100.000000	3.0500	10:46:28 AM	3.2743			3.5000	3.5000	3.0500	3.0500
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	838	2.30	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	895	2.45	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	895	2.45	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	1007	2.76	7/15/2014										
TEBD 10-35	TEBD1014G356	3Y	12.7500	1007	2.76	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	1078	2.95	9/24/2014	13.500000	4.2500	3:34:05 PM	4.2500			4.2500	4.2500	4.2500	4.2500
FXTN 07-46 *	PIBD0714J466	3Y	6.5000	1088	2.98	10/4/2014					3.8000	3.3750				
TEBD 07-46	TEBD0714J466	3Y	6.5000	1088	2.98	10/4/2014										
SPTB 10-03	SPTB1014J037	3.5Y	12.2500	1098	3.01	10/14/2014										
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1231	3.37	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1231	3.37	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1309	3.59	5/13/2015	58.000000	4.3250	12:01:26 PM	4.3250			4.3250	4.3250	4.3250	4.3250
FXTN 07-47	PIBD0715E477	4Y	8.3750	1318	3.61	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1318	3.61	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1378	3.78	7/21/2015					4.6000					
RTB 05-09	PIID0515H097	4Y	5.8750	1407	3.85	8/19/2015	25.700000	4.9500	3:16:42 PM	4.9519	5.0000	4.3000	5.1500	5.1500	4.9500	4.9500
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1413	3.87	8/25/2015					4.8000					
TEBD 10-37	TEBD1015H370	4Y	11.8750	1413	3.87	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1505	4.12	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1525	4.18	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1553	4.25	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1553	4.25	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1568	4.30	1/27/2016	293.000000	4.8750	3:13:21 PM	4.8908			4.9200	4.9200	4.8750	4.8750
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1568	4.30	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1604	4.39	3/3/2016	15.950000	5.0000	2:29:13 PM	5.0278		4.5000	5.1250	5.1250	5.0000	5.0000
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1631	4.47	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1631	4.47	3/30/2016										
FXTN 10-41	PIBD1016D416	5Y	7.0000	1659	4.55	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1789	4.90	9/4/2016	2,773.000000	4.9100	4:09:50 PM	4.8979	4.9500	4.9000	4.8500	4.9250	4.8500	4.9100
TEBD 10-42	TEBD1016I420	5Y	9.1250	1789	4.90	9/4/2016										
RTB 07-01 *	PIID0716I018	5Y	7.0000	1809	4.96	9/24/2016	0.100000	5.6000	2:52:37 PM	5.6000	5.0500		5.6000	5.6000	5.6000	5.6000
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1862	5.10	11/16/2016										
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1997	5.47	3/31/2017	110.000000	4.8750	3:15:25 PM	4.9294			5.0000	5.0000	4.8500	4.8750
FXTN 20-01	PIBD2017D011	6Y	14.3750	2021	5.54	4/24/2017										
RTB 07-02	PIID0717H026	6Y	6.6250	2138	5.86	8/19/2017	14.000000	5.1500	3:32:36 PM	5.1053		4.8750	5.0250	5.1500	5.0250	5.1500
FXTN 10-44	PIBD1017H447	6Y	7.7500	2142	5.87	8/23/2017										
TEBD 10-44	TEBD1017H447	6Y	7.7500	2142	5.87	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2208	6.05	10/28/2017	1.000000	5.0000	11:58:27 AM	5.0000			5.0000	5.0000	5.0000	5.0000
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2303	6.31	1/31/2018	650.000000	4.9500	11:13:34 AM	4.9531			4.9900	4.9900	4.9500	4.9500
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2303	6.31	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2502	6.85	8/18/2018					4.9950					

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FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2596	7.11	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2596	7.11	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2687	7.36	2/19/2019						4.7000				
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2687	7.36	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3051	8.36	2/18/2020										
RTB 10-01	PIID1020H015	9Y	7.2500	3234	8.86	8/19/2020	199.620000	6.1000	2:55:33 PM	5.7064			5.8000	6.1000	5.6750	6.1000
FXTN 10-51	PIBD1020I510	9Y	6.1250	3262	8.94	9/16/2020	5,700.000000	5.6750	12:07:50 PM	5.6873			5.7000	5.7000	5.6750	5.6750
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3353	9.19	12/16/2020	167.630000	5.7500	2:33:50 PM	5.7201			5.7000	5.7500	5.7000	5.7500
RTB 10-02	PIID1021C027	9.5Y	7.3750	3430	9.40	3/3/2021	2,665.000000	5.7100	4:13:21 PM	5.6983		5.7050	5.7000	5.8000	5.6750	5.7100
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3486	9.55	4/28/2021	6,200.000000	5.7300	4:10:13 PM	5.7233	5.7750	5.7000	5.7500	5.7500	5.7050	5.7300
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3752	10.28	1/19/2022	3,044.516259	5.7500	4:08:18 PM	5.7522	5.9000	5.7250	5.7700	5.9000	5.7250	5.7500
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3806	10.43	3/14/2022										
FXTN 20-03	PIBD2022J033	12Y	12.7500	4023	11.02	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4149	11.37	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4149	11.37	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4247	11.64	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4394	12.04	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4618	12.65	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4681	12.82	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4779	13.09	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4933	13.52	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5122	14.03	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5122	14.03	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5162	14.14	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5162	14.14	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5213	14.28	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5213	14.28	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5535	15.16	12/7/2026						6.5000				
FXTN 20-14	PIBD2027I140	16Y	8.6250	5808	15.91	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5808	15.91	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6263	17.16	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6263	17.16	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6802	18.64	5/27/2030						6.7900				
FXTN 25-02	PIBD2530G029	19Y	12.5000	6864	18.81	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7046	19.30	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7046	19.30	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7220	19.78	7/19/2031	7,196.604971	6.8600	4:14:07 PM	6.8780	6.9250		7.3500	7.3500	6.7500	6.8600
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7298	19.99	10/5/2031	100.000000	7.0150	10:34:18 AM	7.0075	7.0250		7.0000	7.0150	7.0000	7.0150
FXTN 25-05	PIBD2532K057	22Y	8.5000	7719	21.15	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7719	21.15	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8425	23.08	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8754	23.98	9/30/2035	25.886500	7.2000	2:13:39 PM	7.1448		7.1000	7.2250	7.3500	7.0500	7.2000
FXTN 25-08	PIBD2535L086	25Y	8.1250	8831	24.19	12/16/2035	2,448.256183	7.0750	4:12:14 PM	7.0962	7.1500	7.0250	7.2000	7.2850	7.0000	7.0750
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9119	24.98	9/29/2036	454.214000	7.1250	4:10:25 PM	7.1613	7.2000		7.2500	7.2500	7.0500	7.1250