

GS Board Summary
October 14, 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	513	1.41	3/13/2013										
TEBD 05-66	TEBD0513C664	1.5Y	6.6250	513	1.41	3/13/2013										
FXTN 10-31	PIBD1013C316	1.5Y	12.7500	527	1.44	3/27/2013										
TEBD 10-31	TEBD1013C316	1.5Y	12.7500	527	1.44	3/27/2013										
FXTN 10-32	PIBD1013E320	2Y	11.7500	576	1.58	5/15/2013						2.5000				
FXTN 07-44	PIBD0713F446	2Y	9.6250	621	1.70	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	621	1.70	6/29/2013										
RTB 05-07	PIID0513G075	2Y	9.0000	653	1.79	7/31/2013						2.5500				
RTE 05-07	TEID0513G075	2Y	9.0000	653	1.79	7/31/2013										
FXTN 10-33 *	PIBD1013J337	2Y	11.0000	723	1.98	10/9/2013					2.6250					
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	747	2.05	11/2/2013										
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	833	2.28	1/27/2014	117.126065	3.5100	3:42:17 PM	3.2152		2.8500	3.2250	3.5100	3.1250	3.5100
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	833	2.28	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	890	2.44	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	890	2.44	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	1002	2.75	7/15/2014										
TEBD 10-35	TEBD1014G356	3Y	12.7500	1002	2.75	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	1073	2.94	9/24/2014	127.130000	3.8750	4:13:24 PM	3.9439		3.7500	4.1250	4.5000	3.8750	3.8750
FXTN 07-46	PIBD0714J466	3Y	6.5000	1083	2.97	10/4/2014						3.6000				
TEBD 07-46	TEBD0714J466	3Y	6.5000	1083	2.97	10/4/2014										
SPTB 10-03 *	SPTB1014J037	3Y	12.2500	1093	2.99	10/14/2014					3.7500					
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1226	3.36	2/24/2015						4.0000				
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1226	3.36	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1304	3.57	5/13/2015										
FXTN 07-47	PIBD0715E477	4Y	8.3750	1313	3.60	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1313	3.60	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1373	3.76	7/21/2015					4.6000					
RTB 05-09	PIID0515H097	4Y	5.8750	1402	3.84	8/19/2015	40.830000	4.5050	3:17:23 PM	4.9029		4.5000	5.1500	5.1500	4.5050	4.5050
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1408	3.86	8/25/2015					4.9000	4.4500				
TEBD 10-37	TEBD1015H370	4Y	11.8750	1408	3.86	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1500	4.11	11/25/2015	1.200000	5.2500	9:53:52 AM	5.2500			5.2500	5.2500	5.2500	5.2500
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1520	4.16	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1548	4.24	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1548	4.24	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1563	4.28	1/27/2016	100.000000	4.9250	11:52:14 AM	4.9250		4.6000	4.9250	4.9250	4.9250	4.9250
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1563	4.28	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1599	4.38	3/3/2016	1.400000	5.1750	2:44:44 PM	5.1750	5.1750	5.0000	5.1750	5.1750	5.1750	5.1750
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1626	4.45	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1626	4.45	3/30/2016										
FXTN 10-41	PIBD1016D416	5Y	7.0000	1654	4.53	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1784	4.89	9/4/2016	1,400.000000	4.9750	11:40:57 AM	4.9750	5.0250		4.9750	4.9750	4.9750	4.9750
TEBD 10-42	TEBD1016I420	5Y	9.1250	1784	4.89	9/4/2016										
RTB 07-01 *	PIID0716I018	5Y	7.0000	1804	4.94	9/24/2016	1.380000	5.1750	11:07:21 AM	5.1750	5.1250	4.7500	5.1750	5.1750	5.1750	5.1750
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1857	5.09	11/16/2016										
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1992	5.46	3/31/2017						4.8250				
FXTN 20-01	PIBD2017D011	6Y	14.3750	2016	5.52	4/24/2017						4.8000				
RTB 07-02	PIID0717H026	6Y	6.6250	2133	5.84	8/19/2017	7.770000	5.1500	3:04:20 PM	5.2001		5.0250	5.2500	5.3000	5.1500	5.1500
FXTN 10-44	PIBD1017H447	6Y	7.7500	2137	5.85	8/23/2017						4.8500				
TEBD 10-44	TEBD1017H447	6Y	7.7500	2137	5.85	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2203	6.04	10/28/2017	2.972000	5.1500	2:07:16 PM	5.1500		4.8500	5.1500	5.1500	5.1500	5.1500
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2298	6.30	1/31/2018										
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2298	6.30	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2497	6.84	8/18/2018					5.0000					

GS Board Summary
October 14, 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 10-47	PIBD1018K478	7.5Y	8.8750	2591	7.10	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2591	7.10	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2682	7.35	2/19/2019										
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2682	7.35	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3046	8.35	2/18/2020										
RTB 10-01	PIID1020H015	9Y	7.2500	3229	8.85	8/19/2020	10.500000	5.9000	2:19:02 PM	5.8524		5.7500	5.8250	5.9000	5.8250	5.9000
FXTN 10-51	PIBD1020I510	9Y	6.1250	3257	8.92	9/16/2020						5.6000				
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3348	9.17	12/16/2020	150.000000	5.8250	3:25:13 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RTB 10-02	PIID1021C027	9.5Y	7.3750	3425	9.38	3/3/2021	1,136.200000	5.8500	3:51:10 PM	5.7503	5.8500	5.7500	5.7500	5.8500	5.7500	5.8500
FXTN 10-53 *	PIBD1021D531	10Y	6.5000	3481	9.54	4/28/2021	2,050.000000	5.7700	4:02:02 PM	5.7677	5.8000		5.7500	5.7700	5.7500	5.7700
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3747	10.27	1/19/2022	203.000000	5.7700	3:18:20 PM	5.7650			5.7650	5.7700	5.7600	5.7700
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3801	10.41	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	4018	11.01	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4144	11.35	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4144	11.35	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4242	11.62	5/29/2023										
FXTN 20-06	PIBD2023J068	13Y	11.3750	4389	12.02	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4613	12.64	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4676	12.81	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4774	13.08	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4928	13.50	4/14/2025										
FXTN 20-11	PIBD2025J116	15Y	12.1250	5117	14.02	10/20/2025										
TEBD 20-11	TEBD2025J116	15Y	12.1250	5117	14.02	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5157	14.13	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5157	14.13	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5208	14.27	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5208	14.27	1/19/2026										
FXTN 20-13	PIBD2026L139	16Y	8.0000	5530	15.15	12/7/2026						6.7500				
FXTN 20-14	PIBD2027I140	16Y	8.6250	5803	15.90	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5803	15.90	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6258	17.15	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6258	17.15	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6797	18.62	5/27/2030										
FXTN 25-02	PIBD2530G029	19Y	12.5000	6859	18.79	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7041	19.29	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7041	19.29	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7215	19.77	7/19/2031	6,504.277000	6.9700	4:10:09 PM	6.9667	6.9900		6.9600	7.2500	6.8000	6.9700
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7293	19.98	10/5/2031					7.3000					
FXTN 25-05	PIBD2532K057	22Y	8.5000	7714	21.13	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7714	21.13	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8420	23.07	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8749	23.97	9/30/2035	32.559000	7.2875	3:37:34 PM	7.2673		7.1750	7.2750	7.2875	7.1750	7.2875
FXTN 25-08	PIBD2535L086	25Y	8.1250	8826	24.18	12/16/2035	5,394.646953	7.2000	4:13:46 PM	7.1839	7.2000	7.1500	7.1750	7.2500	7.1500	7.2000
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9114	24.97	9/29/2036	8.200000	7.1500	11:54:11 AM	7.1256	7.3500		7.1250	7.1500	7.1250	7.1500