GS Board Summary
October 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 11.02.11	PIBL1210K222	<1M		6	0.02	11/2/2011										
TBILL 11.09.11	PIBL0311H161	<1M		13	0.04	11/9/2011	1.967000	1.7000	2:57:25 PM	1.6407			1.6000	1.7000	1.6000	1.7000
TBILL 11.16.11	PIBL1210K231	<1M		20	0.05	11/16/2011						1.0000				
TBILL 11.23.11	PIBL0311H170	1M		27	0.07	11/23/2011						1.0000				
TBILL 11.29.11*	PIBL1210L249	1M		33	0.09	11/29/2011					2.3750	1.0000				
RTB 05-05	PIID0511L054	1M	5.8750	40	0.11	12/6/2011										
RTE 05-05	TEID0511L054	1M	5.8750	40	0.11	12/6/2011										
TBILL 12.07.11	PIBL0311I188	1M		41	0.11	12/7/2011										
FXTN 04-19	PIBD0411L191	2M	5.8750	47	0.13	12/13/2011										
TEBD 04-19	TEBD0411L191	2M	5.8750	47	0.13	12/13/2011										
TBILL 12.21.11	PIBL0311I197	2M		55	0.15	12/21/2011	5.832000	1.0000	2:21:13 PM	1.9128		1.0000	2.0000	2.0000	1.0000	1.0000
FXTN 03-18	PIBD0312A182	2M	5.8750	73	0.20	1/8/2012										
TEBD 03-18	TEBD0312A182	2M	5.8750	73	0.20	1/8/2012										
TBILL 01.11.12	PIBL1211A016	2M		76	0.21	1/11/2012										
TBILL 01.25.12*	PIBL0611G030	3M		90	0.25	1/25/2012	2.887000	1.0000	9:59:57 AM	1.0000	1.4200		1.0000	1.0000	1.0000	1.0000
SPTB 10-02	SPTB1012A021	3M	14.0000	96	0.26	1/31/2012										
TBILL 02.08.12	PIBL1211B033	4M		104	0.28	2/8/2012										
FXTN 05-65	PIBD0512B658	4M	5.7500	117	0.32	2/21/2012	5.550000	2.0000	10:51:25 AM	2.0000			2.0000	2.0000	2.0000	2.0000
TEBD 05-65	TEBD0512B658	4M	5.7500	117	0.32	2/21/2012										
TBILL 02.22.12	PIBL1211B042	4M		118	0.32	2/22/2012						1.0000				
TBILL 03.07.12	PIBL1211C050	5M		132	0.36	3/7/2012	22.975000	1.0250	3:58:34 PM	1.0342		1.0250	1.0500	1.0500	1.0250	1.0250
TBILL 03.21.12	PIBL1211C069	5M		146	0.40	3/21/2012						1.0250				
TBILL 04.04.12	PIBL1211D077	5M		160	0.44	4/4/2012						1.1000				
TBILL 04.18.12	PIBL1211D086	6M		174	0.48	4/18/2012						1.1000				
FXTN 10-29	PIBD1012D291	6M	13.0000	181	0.50	4/25/2012										
FXTN 07-39	PIBD0712D395	6M	11.5000	184	0.50	4/28/2012						1.7500				
TEBD 07-39	TEBD0712D395	6M	11.5000	184	0.50	4/28/2012										
TBILL 05.02.12*	PIBL1211E094	6M		188	0.52	5/2/2012					1.6200	1.0750				
TBILL 06.13.12	PIBL1211F128	8M		230	0.63	6/13/2012						1.1000				
TBILL 06.27.12	PIBL1211F137	8M		244	0.67	6/27/2012						1.4000				
TBILL 07.11.12	PIBL1211G145	9M		258	0.71	7/11/2012	0.505000	1.5500	11:17:56 AM	1.5500		1.1500	1.5500	1.5500	1.5500	1.5500
RTB 05-06	PIID0512H067	9M	7.1250	279	0.76	8/1/2012										
RTE 05-06	TEID0512H067	9M	7.1250	279	0.76	8/1/2012										
TBILL 08.08.12	PIBL1211H162	10M		286	0.78	8/8/2012	0.297000	2.2000	11:13:05 AM	2.2000		1.5000	2.2000	2.2000	2.2000	2.2000
FXTN 07-40	PIBD0712H408	10M	11.3750	296	0.81	8/18/2012						1.7500				
TEBD 07-40	TEBD0712H408	10M	11.3750	296	0.81	8/18/2012										
TBILL 08.22.12	PIBL1211H171	10M		300	0.82	8/22/2012						1.2500				
TBILL 09.05.12	PIBL1211I189	11M		314	0.86	9/5/2012						1.2750				
ZCB 07-03	PIBZ0712I033	11M		317	0.87	9/8/2012										
TBILL 09.19.12	PIBL1211I198	11M		328	0.90	9/19/2012										
RTB 03-07	PIID0312I070	11M	5.2500	333	0.91	9/24/2012	11.000000	2.8000	3:41:31 PM	2.6787	3.5000	1.5000	2.1350	2.8000	2.1350	2.8000
FXTN 10-30	PIBD1012J302	1Y	12.1250	356	0.98	10/17/2012										
TBILL 10.17.12*	PIBL1211J213	1Y		356	0.98	10/17/2012					1.7500	1.3500				
FXTN 07-41	PIBD0712K413	1.5Y	10.5000	387	1.06	11/17/2012										
TEBD 07-41	TEBD0712K413	1.5Y	10.5000	387	1.06	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	436	1.19	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	438	1.20	1/7/2013	10.250000	1.8500	3:24:32 PM	2.3972			2.7500	2.7500	1.8500	1.8500
FXTN 07-43	PIBD0713C438	1.5Y	8.7500	493	1.35	3/3/2013	80.150000	2.1250	2:46:29 PM	2.2029	3.5000		2.3500	2.3500	2.1250	2.1250
TEBD 07-43	TEBD0713C438	1.5Y	8.7500	493	1.35	3/3/2013										
FXTN 05-66	PIBD0513C664	1.5Y	6.6250	503	1.38	3/13/2013										
TEBD 05-66	TEBD0513C664	1.5Y	6.6250	503	1.38	3/13/2013										
FXTN 10-31	PIBD1013C316	1.5Y	12.7500	517	1.42	3/27/2013						2.4500				
TEBD 10-31	TEBD1013C316	1.5Y	12.7500	517	1.42	3/27/2013										

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FXTN 10-32	PIBD1013E320	2Y	11.7500	566	1.55	5/15/2013	2.000000	4.6875	10:04:47 AM	4.6875		2.6500	4.6875	4.6875	4.6875	4.6875
FXTN 07-44	PIBD0713F446	2Y	9.6250	611	1.67	6/29/2013										
TEBD 07-44	TEBD0713F446	2Y	9.6250	611	1.67	6/29/2013										
RTB 05-07	PIID0513G075	2Y	9.0000	643	1.76	7/31/2013	46.250000	3.2500	9:39:32 AM	3.2500		2.7000	3.2500	3.2500	3.2500	3.2500
RTE 05-07	TEID0513G075	2Y	9.0000	643	1.76	7/31/2013										
FXTN 10-33 *	PIBD1013J337	2Y	11.0000	713	1.95	10/9/2013					2.6000	3.1500				
FXTN 07-45	PIBD0713K457	2.5Y	7.1250	737	2.02	11/2/2013										
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	823	2.25	1/27/2014					4.0000					
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	823	2.25	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	880	2.41	3/25/2014										
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	880	2.41	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	992	2.72	7/15/2014										
TEBD 10-35	TEBD1014G356	3Y	12.7500	992	2.72	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	1063	2.91	9/24/2014	25.012000	4.2000	3:44:15 PM	4.5243	4.6250		4.7500	4.7500	4.2000	4.2000
FXTN 07-46	PIBD0714J466	3Y	6.5000	1073	2.94	10/4/2014						3.7500				
TEBD 07-46	TEBD0714J466	3Y	6.5000	1073	2.94	10/4/2014										
SPTB 10-03 *	SPTB1014J037	3Y	12.2500	1083	2.97	10/14/2014					3.6750					
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1216	3.33	2/24/2015						4.2500				
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1216	3.33	2/24/2015										
FXTN 05-68	PIBD0515E685	4Y	6.3750	1294	3.55	5/13/2015	16.740000	4.2500	10:26:13 AM	4.2500			4.2500	4.2500	4.2500	4.2500
FXTN 07-47	PIBD0715E477	4Y	8.3750	1303	3.57	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1303	3.57	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1363	3.73	7/21/2015					4.5250					
RTB 05-09	PIID0515H097	4Y	5.8750	1392	3.81	8/19/2015	0.280000	5.1000	10:06:58 AM	5.1000		4.5500	5.1000	5.1000	5.1000	5.1000
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1398	3.83	8/25/2015					4.8000					
TEBD 10-37	TEBD1015H370	4Y	11.8750	1398	3.83	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1490	4.08	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1510	4.14	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1538	4.21	1/12/2016						4.7500				
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1538	4.21	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1553	4.25	1/27/2016	5.600000	5.0000	11:25:28 AM	4.8033	5.0000	4.5000	4.7500	5.0000	4.7500	5.0000
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1553	4.25	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1589	4.35	3/3/2016	3.200000	5.3500	11:29:53 AM	4.9513		4.7501	4.9250	5.3500	4.9250	5.3500
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1616	4.43	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1616	4.43	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1644	4.50	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1774	4.86	9/4/2016					4.7875	4.7000				
TEBD 10-42	TEBD1016I420	5Y	9.1250	1774	4.86	9/4/2016										
RTB 07-01 *	PIID0716I018	5Y	7.0000	1794	4.92	9/24/2016					5.0000	4.8001				
FXTN 10-43	PIBD1016K436	5.5Y	6.2500	1847	5.06	11/16/2016										
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1982	5.43	3/31/2017	10.000000	4.9850	10:10:01 AM	4.9850		5.0000	4.9850	4.9850	4.9850	4.9850
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	2006	5.50	4/24/2017										
RTB 07-02	PIID0717H026	6Y	6.6250	2123	5.82	8/19/2017										
FXTN 10-44	PIBD1017H447	6Y	7.7500	2127	5.83	8/23/2017										
TEBD 10-44	TEBD1017H447	6Y	7.7500	2127	5.83	8/23/2017										
FXTN 07-50	PIBD0717J502	6.5Y	5.3750	2193	6.01	10/28/2017						4.9500				
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2288	6.27	1/31/2018	1,520.000000	5.0250	2:54:11 PM	5.0457	5.4000	4.9000	5.0625	5.0625	5.0250	5.0250
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2288	6.27	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2487	6.81	8/18/2018	2,000.000000	4.9950	10:30:27 AM	4.9950	5.0150		4.9950	4.9950	4.9950	4.9950
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2581	7.07	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2581	7.07	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2672	7.32	2/19/2019						4.8000				
TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2672	7.32	2/19/2019										

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FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3036	8.32	2/18/2020	0.200000	5.7750	10:44:56 AM	5.7750		5.2500	5.7750	5.7750	5.7750	5.7750
RTB 10-01	PIID1020H015	9Y	7.2500	3219	8.82	8/19/2020										
FXTN 10-51	PIBD1020I510	9Y	6.1250	3247	8.90	9/16/2020						5.5500				
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3338	9.15	12/16/2020	307.530000	5.7000	3:59:51 PM	5.7047		5.6500	5.7250	5.7250	5.7000	5.7000
RTB 10-02	PIID1021C027	9.5Y	7.3750	3415	9.36	3/3/2021	376.000000	5.7000	4:04:22 PM	5.7001		5.6500	5.7000	5.7250	5.7000	5.7000
FXTN 10-53	PIBD1021D531	10Y	6.5000	3471	9.51	4/28/2021	885.000000	5.7200	3:31:15 PM	5.7240	5.7750		5.7400	5.7400	5.7150	5.7200
RTB 10-03 *	PIID1021J039	10Y	5.7500	3646	9.99	10/20/2021	22.716000	6.0000	3:29:53 PM	5.7567	5.8000	5.7501	5.7500	6.0000	5.7500	6.0000
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3737	10.24	1/19/2022	1,000.000000	5.7550	4:09:24 PM	5.7567		5.7000	5.7625	5.7650	5.7500	5.7550
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3791	10.39	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	4008	10.98	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4134	11.33	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4134	11.33	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4232	11.59	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4379	12.00	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4603	12.61	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4666	12.78	8/5/2024										
FXTN 20-09	PIBD2024K091	14Y	13.7500	4764	13.05	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4918	13.47	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	5107	13.99	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	5107	13.99	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5147	14.10	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5147	14.10	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5198	14.24	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5198	14.24	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5472	14.99	10/20/2026	97.898600	6.2525	3:58:05 PM	6.2474	6.3000	6.2525	6.2500	6.3250	6.1500	6.2525
FXTN 20-13	PIBD2026L139	16Y	8.0000	5520	15.12	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5793	15.87	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5793	15.87	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6248	17.12	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6248	17.12	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6787	18.59	5/27/2030	500.000000	6.9750	10:46:42 AM	6.9850		6.8000	7.0000	7.0000	6.9750	6.9750
FXTN 25-02	PIBD2530G029	19Y	12.5000	6849	18.76	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7031	19.26	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7031	19.26	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7205	19.74	7/19/2031	17,498.300000	7.0000	4:11:17 PM	6.9285	6.9285	6.9000	7.0000	7.0000	6.9100	7.0000
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7283	19.95	10/5/2031					7.2500					
FXTN 25-05	PIBD2532K057	22Y	8.5000	7704	21.11	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7704	21.11	11/29/2032										
FXTN 25-06	PIBD2534K062	24Y	9.2500	8410	23.04	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8739	23.94	9/30/2035	601.100000	7.1200	3:07:50 PM	7.1912			7.2050	7.2500	7.1200	7.1200
FXTN 25-08	PIBD2535L086	25Y	8.1250	8816	24.15	12/16/2035	2,288.476000	7.1100	4:05:59 PM	7.1289	7.1285	7.0000	7.1500	7.2000	7.1100	7.1100
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9104	24.94	9/29/2036	349.313000	7.1500	3:26:08 PM	7.1417	7.2000	7.0604	7.0500	7.1500	7.0500	7.1500