GS Board Summary
November 16, 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 11.23.11	PIBL0311H170	<1M		6	0.02	11/23/2011										
TBILL 11.29.11	PIBL1210L249	<1M		12	0.03	11/29/2011										
RTB 05-05	PIID0511L054	<1M	5.8750	19	0.05	12/6/2011										
RTE 05-05	TEID0511L054	<1M	5.8750	19	0.05	12/6/2011										
TBILL 12.07.11	PIBL0311I188	<1M		20	0.05	12/7/2011										
FXTN 04-19	PIBD0411L191	<1M	5.8750	26	0.07	12/13/2011										
TEBD 04-19	TEBD0411L191	<1M	5.8750	26	0.07	12/13/2011										
TBILL 12.21.11*	PIBL0311I197	1M		34	0.09	12/21/2011					2.0150	0.6250				
FXTN 03-18	PIBD0312A182	2M	5.8750	52	0.14	1/8/2012										
TEBD 03-18	TEBD0312A182	2M	5.8750	52	0.14	1/8/2012										
TBILL 01.11.12	PIBL1211A016	2M		55	0.15	1/11/2012						0.6250				
TBILL 01.25.12	PIBL0611G030	2M		69	0.19	1/25/2012										
SPTB 10-02	SPTB1012A021	2M	14.0000	75	0.21	1/31/2012										
TBILL 02.01.12	PIBL0311K229	2M		76	0.21	2/1/2012						0.7500				
TBILL 02.08.12	PIBL1211B033	3M		83	0.23	2/8/2012										
TBILL 02.15.12*	PIBL0311K238	3M		90	0.25	2/15/2012					1.1350	0.8766				
FXTN 05-65	PIBD0512B658	3M	5.7500	96	0.26	2/21/2012						0.8750				
TEBD 05-65	TEBD0512B658	3M	5.7500	96	0.26	2/21/2012										
TBILL 02.22.12	PIBL1211B042	3M		97	0.27	2/22/2012						0.7500				
TBILL 03.07.12	PIBL1211C050	4M		111	0.30	3/7/2012						0.7500				
TBILL 03.21.12	PIBL1211C069	4M		125	0.34	3/21/2012						0.7750				
TBILL 04.04.12	PIBL1211D077	5M		139	0.38	4/4/2012						0.9750				
TBILL 04.18.12	PIBL1211D086	5M		153	0.42	4/18/2012						1.0000				
FXTN 10-29	PIBD1012D291	5M	13.0000	160	0.44	4/25/2012										
FXTN 07-39	PIBD0712D395	5M	11.5000	163	0.45	4/28/2012						1.0000				
TEBD 07-39	TEBD0712D395	5M	11.5000	163	0.45	4/28/2012										
TBILL 05.02.12	PIBL1211E094	5M		167	0.46	5/2/2012	3.628000	0.8750	9:54:59 AM	0.9385		0.8755	1.0500	1.0500	0.8750	0.8750
TBILL 05.16.12*	PIBL0611K044	6M		181	0.50	5/16/2012	50.107000	1.0518	3:12:31 PM	1.0600	1.2500	1.0518	1.0600	1.0600	1.0518	1.0518
TBILL 06.13.12	PIBL1211F128	7M		209	0.57	6/13/2012										
TBILL 06.27.12	PIBL1211F137	8M		223	0.61	6/27/2012	0.111500	1.7500	10:52:41 AM	1.7500			1.7500	1.7500	1.7500	1.7500
TBILL 07.11.12	PIBL1211G145	8M		237	0.65	7/11/2012										
RTB 05-06	PIID0512H067	9M	7.1250	258	0.71	8/1/2012						1.1300				
RTE 05-06	TEID0512H067	9M	7.1250	258	0.71	8/1/2012										
TBILL 08.08.12	PIBL1211H162	9M		265	0.73	8/8/2012	2.549000	1.0500	9:49:59 AM	1.0500		1.1000	1.0500	1.0500	1.0500	1.0500
FXTN 07-40	PIBD0712H408	9M	11.3750	275	0.75	8/18/2012										
TEBD 07-40	TEBD0712H408	9M	11.3750	275	0.75	8/18/2012										
TBILL 08.22.12	PIBL1211H171	9M		279	0.76	8/22/2012	0.255000	1.0750	11:17:43 AM	1.0750			1.0750	1.0750	1.0750	1.0750
TBILL 09.05.12	PIBL1211I189	10M		293	0.80	9/5/2012	2.000000	1.0500	9:15:18 AM	1.0500		1.1250	1.0500	1.0500	1.0500	1.0500
ZCB 07-03	PIBZ0712I033	10M		296	0.81	9/8/2012										
TBILL 09.19.12	PIBL1211I198	10M		307	0.84	9/19/2012										
RTB 03-07	PIID0312I070	10M	5.2500	312	0.85	9/24/2012	2.900000	2.5000	3:19:24 PM	2.2500	3.2500		2.0000	2.5000	2.0000	2.5000
FXTN 10-30	PIBD1012J302	11M	12.1250	335	0.92	10/17/2012										
TBILL 10.17.12	PIBL1211J213	11M		335	0.92	10/17/2012	160.000000	1.1250	3:50:50 PM	1.1250		1.3500	1.1250	1.1250	1.1250	1.1250
TBILL 10.31.12*	PIBL1211K220	1Y		349	0.96	10/31/2012	65.984000	1.0100	3:29:29 PM	1.0246	1.2500	1.0062	1.0300	1.0300	1.0060	1.0100
FXTN 07-41	PIBD0712K413	1Y	10.5000	366	1.00	11/17/2012										
TEBD 07-41	TEBD0712K413	1Y	10.5000	366	1.00	11/17/2012										
FXTN 07-42	PIBD0713A421	1.5Y	9.0000	415	1.14	1/5/2013										
FXTN 03-19	PIBD0313A199	1.5Y	5.2500	417	1.14	1/7/2013										
FXTN 07-43	PIBD0713C438	1.5Y	8.7500	472	1.29	3/3/2013	307.425210	2.8000	2:39:17 PM	2.0505	3.5000	1.6250	2.0500	2.8000	2.0500	2.8000
TEBD 07-43	TEBD0713C438	1.5Y	8.7500	472	1.29	3/3/2013										
FXTN 05-66	PIBD0513C664	1.5Y	6.6250	482	1.32	3/13/2013										
TEBD 05-66	TEBD0513C664	1.5Y	6.6250	482	1.32	3/13/2013										
FXTN 10-31	PIBD1013C316	1.5Y	12.7500	496	1.36	3/27/2013										

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TEBD 10-31	TEBD1013C316	1.5Y	12.7500	496	1.36	3/27/2013										
FXTN 10-32	PIBD1013E320	1.5Y	11.7500	545	1.49	5/15/2013										
FXTN 07-44	PIBD0713F446	2Y	9.6250	590	1.62	6/29/2013					2.4750					
TEBD 07-44	TEBD0713F446	2Y	9.6250	590	1.62	6/29/2013										
RTB 05-07	PIID0513G075	2Y	9.0000	622	1.70	7/31/2013	132.101522	2.4500	4:10:15 PM	2.4870	2.5000	1.8500	2.6250	4.0000	2.4500	2.4500
RTE 05-07	TEID0513G075	2Y	9.0000	622	1.70	7/31/2013										
FXTN 10-33	PIBD1013J337	2Y	11.0000	692	1.90	10/9/2013										
FXTN 07-45 *	PIBD0713K457	2Y	7.1250	716	1.96	11/2/2013					2.6250					
FXTN 05-67	PIBD0514A673	2.5Y	6.2500	802	2.20	1/27/2014	412.524000	3.0000	8:51:31 AM	3.0000	3.7500	2.5000	3.0000	3.0000	3.0000	3.0000
TEBD 05-67	TEBD0514A673	2.5Y	6.2500	802	2.20	1/27/2014										
FXTN 10-34	PIBD1014C341	2.5Y	12.3750	859	2.35	3/25/2014	2.000000	2.8000	9:40:41 AM	2.8000			2.8000	2.8000	2.8000	2.8000
TEBD 10-34	TEBD1014C341	2.5Y	12.3750	859	2.35	3/25/2014										
FXTN 10-35	PIBD1014G356	3Y	12.7500	971	2.66	7/15/2014										
TEBD 10-35	TEBD1014G356	3Y	12.7500	971	2.66	7/15/2014										
RTB 05-08	PIID0514I080	3Y	6.2500	1042	2.85	9/24/2014	0.500000	3.8750	3:26:01 PM	3.8750	3.7500	3.5750	3.8750	3.8750	3.8750	3.8750
FXTN 07-46	PIBD0714J466	3Y	6.5000	1052	2.88	10/4/2014										
TEBD 07-46	TEBD0714J466	3Y	6.5000	1052	2.88	10/4/2014										
SPTB 10-03 *	SPTB1014J037	3Y	12.2500	1062	2.91	10/14/2014					3.5000					
FXTN 10-36	PIBD1015B367	3.5Y	12.3750	1195	3.27	2/24/2015										
TEBD 10-36	TEBD1015B367	3.5Y	12.3750	1195	3.27	2/24/2015										
FXTN 05-68	PIBD0515E685	3.5Y	6.3750	1273	3.49	5/13/2015	57.460000	4.3500	3:50:29 PM	4.3541			4.4450	4.4450	4.3500	4.3500
FXTN 07-47	PIBD0715E477	4Y	8.3750	1282	3.51	5/22/2015										
TEBD 07-47	TEBD0715E477	4Y	8.3750	1282	3.51	5/22/2015										
FXTN 04-20	PIBD0415G203	4Y	4.8750	1342	3.68	7/21/2015	3.800000	4.5000	3:43:57 PM	4.5000	4.4500		4.5000	4.5000	4.5000	4.5000
RTB 05-09	PIID0515H097	4Y	5.8750	1371	3.76	8/19/2015	3.000000	4.3500	9:44:56 AM	4.3500		4.6250	4.3500	4.3500	4.3500	4.3500
FXTN 10-37 *	PIBD1015H370	4Y	11.8750	1377	3.77	8/25/2015					4.7000	4.6500				
TEBD 10-37	TEBD1015H370	4Y	11.8750	1377	3.77	8/25/2015										
FXTN 05-69	PIBD0515K697	4.5Y	4.6250	1469	4.02	11/25/2015										
FXTN 10-38	PIBD1015L384	4.5Y	10.1250	1489	4.08	12/15/2015										
FXTN 10-39	PIBD1016A393	4.5Y	9.2500	1517	4.16	1/12/2016										
TEBD 10-39	TEBD1016A393	4.5Y	9.2500	1517	4.16	1/12/2016										
FXTN 07-48	PIBD0716A488	4.5Y	7.0000	1532	4.20	1/27/2016					4.8750	4.3750				
TEBD 07-48	TEBD0716A488	4.5Y	7.0000	1532	4.20	1/27/2016										
RTB 05-10	PIID0516C107	4.5Y	6.0000	1568	4.30	3/3/2016						4.8000				
FXTN 10-40	PIBD1016C407	4.5Y	7.5000	1595	4.37	3/30/2016										
TEBD 10-40	TEBD1016C407	4.5Y	7.5000	1595	4.37	3/30/2016										
FXTN 10-41	PIBD1016D416	4.5Y	7.0000	1623	4.45	4/27/2016										
FXTN 10-42	PIBD1016I420	5Y	9.1250	1753	4.80	9/4/2016	400.000000	4.7000	3:37:22 PM	4.7000	4.7200	4.5000	4.7000	4.7000	4.7000	4.7000
TEBD 10-42	TEBD1016I420	5Y	9.1250	1753	4.80	9/4/2016										
RTB 07-01	PIID0716I018	5Y	7.0000	1773	4.86	9/24/2016	0.101000	4.9000	10:34:16 AM	4.9000		4.9000	4.9000	4.9000	4.9000	4.9000
FXTN 10-43 *	PIBD1016K436	5Y	6.2500	1826	5.00	11/16/2016					5.0000					
FXTN 07-49	PIBD0717C493	5.5Y	7.0000	1961	5.37	3/31/2017	3.000000	5.0250	3:34:13 PM	5.0250			5.0250	5.0250	5.0250	5.0250
FXTN 20-01	PIBD2017D011	5.5Y	14.3750	1985	5.44	4/24/2017						4.8750				
RTB 07-02	PIID0717H026	6Y	6.6250	2102	5.76	8/19/2017						4.9250				
FXTN 10-44	PIBD1017H447	6Y	7.7500	2106	5.77	8/23/2017						4.9500				
TEBD 10-44	TEBD1017H447	6Y	7.7500	2106	5.77	8/23/2017										
FXTN 07-50	PIBD0717J502	6Y	5.3750	2172	5.95	10/28/2017										
FXTN 10-45	PIBD1018A451	6.5Y	5.8750	2267	6.21	1/31/2018	900.000000	4.9700	11:01:22 AM	4.9706	5.1000	4.9500	4.9700	4.9750	4.9700	4.9700
TEBD 10-45	TEBD1018A451	6.5Y	5.8750	2267	6.21	1/31/2018										
FXTN 07-51 *	PIBD0718H511	7Y	5.0000	2466	6.76	8/18/2018	400.000000	5.0150	10:34:57 AM	5.0150	5.0195		5.0125	5.0200	5.0125	5.0150
FXTN 10-47	PIBD1018K478	7.5Y	8.8750	2560	7.01	11/20/2018										
TEBD 10-47	TEBD1018K478	7.5Y	8.8750	2560	7.01	11/20/2018										
FXTN 10-48	PIBD1019B485	7.5Y	7.8750	2651	7.26	2/19/2019										

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TEBD 10-48	TEBD1019B485	7.5Y	7.8750	2651	7.26	2/19/2019										
FXTN 10-50	PIBD1020B508	8.5Y	7.7500	3015	8.26	2/18/2020						5.3000				
RTB 10-01	PIID1020H015	9Y	7.2500	3198	8.76	8/19/2020						5.5150				
FXTN 10-51	PIBD1020I510	9Y	6.1250	3226	8.84	9/16/2020										
FXTN 10-52	PIBD1020L525	9.5Y	5.8750	3317	9.09	12/16/2020										
RTB 10-02	PIID1021C027	9.5Y	7.3750	3394	9.30	3/3/2021					5.8750	5.6250				
FXTN 10-53	PIBD1021D531	9.5Y	6.5000	3450	9.45	4/28/2021					5.8750	5.6150				
RTB 10-03 *	PIID1021J039	10Y	5.7500	3625	9.93	10/20/2021	30.770000	5.6750	3:31:14 PM	5.6770	5.7100	5.6500	5.8000	5.8000	5.6750	5.6750
FXTN 10-54	PIBD1022G545	10.5Y	6.3750	3716	10.18	1/19/2022	1,488.434000	5.7250	3:12:33 PM	5.7155	5.9000	5.7250	5.7025	5.7250	5.7025	5.7250
FXTN 20-02	PIBD2022C021	10.5Y	15.0000	3770	10.33	3/14/2022										
FXTN 20-03	PIBD2022J033	11Y	12.7500	3987	10.92	10/17/2022										
FXTN 20-04	PIBD2023B048	12Y	13.0000	4113	11.27	2/20/2023										
TEBD 20-04	TEBD2023B048	12Y	13.0000	4113	11.27	2/20/2023										
FXTN 20-05	PIBD2023E054	12Y	11.8750	4211	11.54	5/29/2023										
FXTN 20-06	PIBD2023J068	12Y	11.3750	4358	11.94	10/23/2023										
FXTN 20-07	PIBD2024F075	13Y	12.3750	4582	12.55	6/3/2024										
FXTN 20-08	PIBD2024H086	13Y	12.8750	4645	12.73	8/5/2024										
FXTN 20-09	PIBD2024K091	13Y	13.7500	4743	12.99	11/11/2024										
FXTN 20-10	PIBD2025D103	14Y	12.1250	4897	13.42	4/14/2025										
FXTN 20-11	PIBD2025J116	14Y	12.1250	5086	13.93	10/20/2025										
TEBD 20-11	TEBD2025J116	14Y	12.1250	5086	13.93	10/20/2025										
FXTN 25-01	PIBD2525K015	15Y	18.2500	5126	14.04	11/29/2025										
TEBD 25-01	TEBD2525K015	15Y	18.2500	5126	14.04	11/29/2025										
FXTN 20-12	PIBD2026A122	15Y	10.2500	5177	14.18	1/19/2026										
TEBD 20-12	TEBD2026A122	15Y	10.2500	5177	14.18	1/19/2026										
RTB 15-01	PIID1526J019	15Y	6.2500	5451	14.93	10/20/2026	131.781400	6.0500	3:24:23 PM	6.1389	6.1850	6.0500	6.0250	6.1750	6.0250	6.0500
FXTN 20-13	PIBD2026L139	16Y	8.0000	5499	15.07	12/7/2026										
FXTN 20-14	PIBD2027I140	16Y	8.6250	5772	15.81	9/6/2027										
TEBD 20-14	TEBD2027I140	16Y	8.6250	5772	15.81	9/6/2027										
FXTN 20-15	PIBD2028L151	18Y	9.5000	6227	17.06	12/4/2028										
TEBD 20-15	TEBD2028L151	18Y	9.5000	6227	17.06	12/4/2028										
FXTN 20-16	PIBD2030E166	19Y	8.7500	6766	18.54	5/27/2030	620.000000	6.8850	11:54:20 AM	6.8879	6.9950	6.8875	6.9000	6.9000	6.8850	6.8850
FXTN 25-02	PIBD2530G029	19Y	12.5000	6828	18.71	7/28/2030										
FXTN 25-03	PIBD2531A032	20Y	11.2500	7010	19.21	1/26/2031										
TEBD 25-03	TEBD2531A032	20Y	11.2500	7010	19.21	1/26/2031										
FXTN 20-17	PIBD2031G171	20Y	8.0000	7184	19.68	7/19/2031	1,714.186108	6.8850	3:14:37 PM	6.8813	6.9200	6.8700	6.8725	6.9250	6.7250	6.8850
FXTN 25-04 *	PIBD2531J042	20Y	9.3750	7262	19.90	10/5/2031					7.1000					
FXTN 25-05	PIBD2532K057	22Y	8.5000	7683	21.05	11/29/2032										
TEBD 25-05	TEBD2532K057	22Y	8.5000	7683	21.05	11/29/2032										
FXTN 25-06	PIBD2534K062	23Y	9.2500	8389	22.98	11/5/2034										
FXTN 25-07	PIBD2535I071	24Y	8.0000	8718	23.88	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8795	24.10	12/16/2035	22.800000	7.1484	12:02:28 PM	7.0964	7.1150	7.0400	7.0800	7.1484	7.0800	7.1484
FXTN 25-09 *	PIBD2536I097	25Y	7.6250	9083	24.88	9/29/2036	17.057700	7.0300	3:52:26 PM	7.0240	7.0995		7.0150	7.0500	7.0150	7.0300