

**GS Board Summary**  
**January 17, 2013**

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 01.23.13	PIBL0612G047	<1M		5	0.01	1/23/2013						0.1000				
TBILL 01.30.13	PIBL0312J210	<1M		12	0.03	1/30/2013										
TBILL 02.06.13	PIBL1212B031	<1M		19	0.05	2/6/2013										
TBILL 02.13.13	PIBL0312K227	1M		26	0.07	2/13/2013										
TBILL 02.20.13*	PIBL1212B040	1M		33	0.09	2/20/2013					0.1250	0.1000				
TBILL 02.27.13	PIBL0312K236	1M		40	0.11	2/27/2013										
FXTN 07-43	PIBD0713C438	2M	8.7500	44	0.12	3/3/2013						0.3000				
TBILL 03.06.13	PIBL1212C058	2M		47	0.13	3/6/2013						0.0750				
FXTN 05-66	PIBD0513C664	2M	6.6250	54	0.15	3/13/2013										
TBILL 03.13.13	PIBL0312L244	2M		54	0.15	3/13/2013										
TBILL 03.20.13	PIBL1212C067	2M		61	0.17	3/20/2013						0.0850				
FXTN 10-31	PIBD1013C316	2M	12.7500	68	0.19	3/27/2013						0.4500				
TBILL 04.03.13	PIBL0612J053	2M		75	0.21	4/3/2013										
TBILL 04.10.13	PIBL0313A011	3M		82	0.22	4/10/2013						0.0750				
TBILL 04.17.13*	PIBL1212D084	3M		89	0.24	4/17/2013					0.1250	0.0500				
TBILL 05.02.13	PIBL1212E092	4M		104	0.28	5/2/2013						0.0500				
FXTN 10-32	PIBD1013E320	4M	11.7500	117	0.32	5/15/2013										
TBILL 05.15.13	PIBL1212E109	4M		117	0.32	5/15/2013						0.1000				
TBILL 05.29.13	PIBL1212E118	5M		131	0.36	5/29/2013						0.1000				
TBILL 06.13.13	PIBL0612L069	5M		146	0.40	6/13/2013						0.1000				
TBILL 06.26.13	PIBL1212F135	5M		159	0.44	6/26/2013										
FXTN 07-44	PIBD0713F446	5M	9.6250	162	0.44	6/29/2013										
TBILL 07.10.13	PIBL1212G143	6M		173	0.47	7/10/2013						0.2250				
TBILL 07.24.13*	PIBL1212G152	6M		187	0.51	7/24/2013					0.3750	0.2500				
RTB 05-07	PIID0513G075	7M	9.0000	194	0.53	7/31/2013	0.280000	1.0000	10:14:55 AM	1.0000		0.5000	1.0000	1.0000	1.0000	1.0000
TBILL 08.07.13	PIBL1212H160	7M		201	0.55	8/7/2013						0.3000				
TBILL 08.22.13	PIBL1212H179	7M		216	0.59	8/22/2013						0.2750				
TBILL 09.04.13	PIBL1212I187	8M		229	0.63	9/4/2013						0.3750				
TBILL 09.18.13	PIBL1212I196	8M		243	0.67	9/18/2013						0.3250				
TBILL 10.02.13	PIBL1212J202	9M		257	0.70	10/2/2013						0.4250				
FXTN 10-33	PIBD1013J337	9M	11.0000	264	0.72	10/9/2013										
TBILL 10.30.13	PIBL1212J211	10M		285	0.78	10/30/2013						0.3750				
FXTN 07-45	PIBD0713K457	10M	7.1250	288	0.79	11/2/2013										
TBILL 11.13.13	PIBL1212K228	10M		299	0.82	11/13/2013						0.4000				
TBILL 11.27.13	PIBL1212K237	11M		313	0.86	11/27/2013										
TBILL 12.11.13	PIBL1212L245	11M		327	0.90	12/11/2013	5.020800	0.6001	9:00:32 AM	0.6001		0.6001	0.6001	0.6001	0.6001	0.6001
TBILL 01.08.14*	PIBL1213A012	1Y		355	0.97	1/8/2014					0.8000	0.6002				
FXTN 05-67	PIBD0514A673	1.5Y	6.2500	374	1.02	1/27/2014					1.5000	0.6250				
FXTN 10-34	PIBD1014C341	1.5Y	12.3750	431	1.18	3/25/2014										
FXTN 10-35	PIBD1014G356	1.5Y	12.7500	543	1.49	7/15/2014										
RTB 05-08	PIID0514I080	2Y	6.2500	614	1.68	9/24/2014					2.2500	2.1250				
FXTN 07-46	PIBD0714J466	2Y	6.5000	624	1.71	10/4/2014	2.790000	2.1800	3:19:51 PM	2.1800	3.0000	2.1800	2.1800	2.1800	2.1800	2.1800
SPTB 10-03 *	SPTB1014J037	2Y	12.2500	634	1.74	10/14/2014					2.7000					
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	767	2.10	2/24/2015										
FXTN 05-68	PIBD0515E685	2.5Y	6.3750	845	2.32	5/13/2015										
FXTN 07-47	PIBD0715E477	2.5Y	8.3750	854	2.34	5/22/2015										
FXTN 04-20	PIBD0415G203	3Y	4.8750	914	2.50	7/21/2015					3.1500					
RTB 05-09	PIID0515H097	3Y	5.8750	943	2.58	8/19/2015	8.005000	3.7500	11:21:07 AM	2.9253	3.5750	2.7250	2.7000	3.7500	2.7000	3.7500
FXTN 10-37	PIBD1015H370	3Y	11.8750	949	2.60	8/25/2015										
FXTN 05-69	PIBD0515K697	3Y	4.6250	1041	2.85	11/25/2015										
FXTN 10-38	PIBD1015L384	3Y	10.1250	1061	2.91	12/15/2015										
FXTN 10-39 *	PIBD1016A393	3Y	9.2500	1089	2.98	1/12/2016					3.6000	2.8750				
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1104	3.02	1/27/2016	10.000000	3.1000	4:14:06 PM	3.1000	3.5745	3.0000	3.1000	3.1000	3.1000	3.1000



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FXTN 20-17	PIBD2031G171	19Y	8.0000	6756	18.51	7/19/2031	10,456.000000	5.4700	4:07:26 PM	5.4843	5.5150	5.4500	5.4900	5.5050	5.4700	5.4700
FXTN 25-04	PIBD2531J042	19Y	9.3750	6834	18.72	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6954	19.05	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6982	19.13	3/1/2032	2,321.461900	5.5000	4:14:55 PM	5.5052	5.5645	5.5000	5.4000	5.5650	5.4000	5.5000
FXTN 20-19	PIBD2032I195	20Y	5.7500	7192	19.70	9/27/2032	35.235000	5.4000	11:45:08 AM	5.5291	5.5500		5.5300	5.5300	5.4000	5.4000
FXTN 25-05 *	PIBD2532K057	20Y	8.5000	7255	19.88	11/29/2032					5.7950					
FXTN 25-06	PIBD2534K062	25Y	9.2500	7961	21.81	11/5/2034	69.000000	5.5650	11:24:00 AM	5.5650			5.5650	5.5650	5.5650	5.5650
FXTN 25-07	PIBD2535I071	25Y	8.0000	8290	22.71	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8367	22.92	12/16/2035	1,363.000000	5.5525	4:10:33 PM	5.5578	5.5975	5.5500	5.5650	5.5650	5.5525	5.5525
FXTN 25-09	PIBD2536I097	25Y	7.6250	8655	23.71	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8976	24.59	8/16/2037	24.400000	5.5500	3:55:37 PM	5.5623		5.5500	5.5000	5.6250	5.5000	5.5500
RTB 25-01 *	PIID2537J015	25Y	6.1250	9045	24.78	10/24/2037	2,808.425000	5.5175	4:14:20 PM	5.5320	5.5500	5.5100	5.5425	5.5950	5.5000	5.5175