

**GS Board Summary**  
**January 07, 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 01.09.13	PIBL1212A014	<1M		1		1/9/2013										
TBILL 01.23.13	PIBL0612G047	<1M		15	0.04	1/23/2013						0.1750				
TBILL 01.30.13	PIBL0312J210	<1M		22	0.06	1/30/2013										
TBILL 02.06.13	PIBL1212B031	1M		29	0.08	2/6/2013										
TBILL 02.13.13*	PIBL0312K227	1M		36	0.10	2/13/2013					0.5000					
TBILL 02.20.13	PIBL1212B040	1M		43	0.12	2/20/2013						0.1750				
TBILL 02.27.13	PIBL0312K236	2M		50	0.14	2/27/2013										
FXTN 07-43	PIBD0713C438	2M	8.7500	54	0.15	3/3/2013	175.000000	0.1250	3:01:30 PM	0.1250			0.1250	0.1250	0.1250	0.1250
TBILL 03.06.13	PIBL1212C058	2M		57	0.16	3/6/2013										
FXTN 05-66	PIBD0513C664	2M	6.6250	64	0.18	3/13/2013										
TBILL 03.13.13	PIBL0312L244	2M		64	0.18	3/13/2013										
TBILL 03.20.13	PIBL1212C067	2M		71	0.19	3/20/2013										
FXTN 10-31	PIBD1013C316	2M	12.7500	78	0.21	3/27/2013										
TBILL 04.03.13	PIBL0612J053	3M		85	0.23	4/3/2013										
TBILL 04.17.13*	PIBL1212D084	3M		99	0.27	4/17/2013					0.1750					
TBILL 05.02.13	PIBL1212E092	4M		114	0.31	5/2/2013						0.0300				
FXTN 10-32	PIBD1013E320	4M	11.7500	127	0.35	5/15/2013										
TBILL 05.15.13	PIBL1212E109	4M		127	0.35	5/15/2013										
TBILL 05.29.13	PIBL1212E118	5M		141	0.39	5/29/2013						0.1750				
TBILL 06.13.13	PIBL0612L069	5M		156	0.43	6/13/2013						0.1750				
TBILL 06.26.13	PIBL1212F135	5M		169	0.46	6/26/2013										
FXTN 07-44	PIBD0713F446	5M	9.6250	172	0.47	6/29/2013										
TBILL 07.10.13*	PIBL1212G143	6M		183	0.50	7/10/2013					0.4500					
TBILL 07.24.13	PIBL1212G152	7M		197	0.54	7/24/2013						0.2500				
RTB 05-07	PIID0513G075	7M	9.0000	204	0.56	7/31/2013										
TBILL 08.07.13	PIBL1212H160	7M		211	0.58	8/7/2013						0.2750				
TBILL 08.22.13	PIBL1212H179	8M		226	0.62	8/22/2013						0.2750				
TBILL 09.04.13	PIBL1212I187	8M		239	0.65	9/4/2013						0.2750				
TBILL 09.18.13	PIBL1212I196	9M		253	0.69	9/18/2013						0.3000				
TBILL 10.02.13	PIBL1212J202	9M		267	0.73	10/2/2013						0.3250				
FXTN 10-33	PIBD1013J337	9M	11.0000	274	0.75	10/9/2013										
TBILL 10.30.13	PIBL1212J211	10M		295	0.81	10/30/2013										
FXTN 07-45	PIBD0713K457	10M	7.1250	298	0.82	11/2/2013										
TBILL 11.13.13	PIBL1212K228	10M		309	0.85	11/13/2013										
TBILL 11.27.13	PIBL1212K237	11M		323	0.88	11/27/2013						0.5750				
TBILL 12.11.13*	PIBL1212L245	1Y		337	0.92	12/11/2013	20.102000	0.7000	3:17:39 PM	0.6990	0.7150	0.6000	0.5000	0.7000	0.5000	0.7000
FXTN 05-67	PIBD0514A673	1.5Y	6.2500	384	1.05	1/27/2014	80.000000	0.9000	3:08:01 PM	0.9000	2.0000		0.9000	0.9000	0.9000	0.9000
FXTN 10-34	PIBD1014C341	1.5Y	12.3750	441	1.21	3/25/2014										
FXTN 10-35	PIBD1014G356	2Y	12.7500	553	1.52	7/15/2014										
RTB 05-08	PIID0514I080	2Y	6.2500	624	1.71	9/24/2014	0.855000	2.3500	3:58:27 PM	2.3500	2.3000		2.3500	2.3500	2.3500	2.3500
FXTN 07-46	PIBD0714J466	2Y	6.5000	634	1.74	10/4/2014	5.926200	2.1500	10:59:48 AM	2.1500		2.1250	2.1500	2.1500	2.1500	2.1500
SPTB 10-03 *	SPTB1014J037	2Y	12.2500	644	1.76	10/14/2014					2.7500					
FXTN 10-36	PIBD1015B367	2.5Y	12.3750	777	2.13	2/24/2015										
FXTN 05-68	PIBD0515E685	2.5Y	6.3750	855	2.34	5/13/2015	114.000000	2.9250	3:12:58 PM	2.9301			2.9200	2.9500	2.9200	2.9250
FXTN 07-47	PIBD0715E477	2.5Y	8.3750	864	2.37	5/22/2015	24.000000	2.5000	10:39:20 AM	2.5000		2.1250	2.5000	2.5000	2.5000	2.5000
FXTN 04-20	PIBD0415G203	3Y	4.8750	924	2.53	7/21/2015					3.2000					
RTB 05-09	PIID0515H097	3Y	5.8750	953	2.61	8/19/2015										
FXTN 10-37	PIBD1015H370	3Y	11.8750	959	2.63	8/25/2015										
FXTN 05-69	PIBD0515K697	3Y	4.6250	1051	2.88	11/25/2015										
FXTN 10-38 *	PIBD1015L384	3Y	10.1250	1071	2.93	12/15/2015					3.6250					
FXTN 10-39	PIBD1016A393	3.5Y	9.2500	1099	3.01	1/12/2016						2.2500				
FXTN 07-48	PIBD0716A488	3.5Y	7.0000	1114	3.05	1/27/2016	5.097678	3.8750	3:38:01 PM	3.8750	3.8750	3.0000	3.8750	3.8750	3.8750	3.8750
RTB 05-10	PIID0516C107	3.5Y	6.0000	1150	3.15	3/3/2016	0.100000	4.0000	2:49:32 PM	4.0000		3.2750	4.0000	4.0000	4.0000	4.0000

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FXTN 10-40	PIBD1016C407	3.5Y	7.5000	1177	3.22	3/30/2016										
FXTN 10-41	PIBD1016D416	3.5Y	7.0000	1205	3.30	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1335	3.66	9/4/2016	3,012.000000	3.5500	11:18:55 AM	3.5429	3.5950	3.3750	3.5500	3.5500	3.5000	3.5500
RTB 07-01	PIID0716I018	4Y	7.0000	1355	3.71	9/24/2016						3.3750				
FXTN 10-43 *	PIBD1016K436	4Y	6.2500	1408	3.86	11/16/2016					3.8000					
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1543	4.23	3/31/2017										
FXTN 20-01	PIBD2017D011	4.5Y	14.3750	1567	4.29	4/24/2017										
FXTN 05-70	PIBD0517G705	4.5Y	4.6250	1639	4.49	7/5/2017										
RTB 07-02	PIID0717H026	5Y	6.6250	1684	4.61	8/19/2017	0.500000	3.9500	9:50:50 AM	3.9500		3.5000	3.9500	3.9500	3.9500	3.9500
FXTN 10-44	PIBD1017H447	5Y	7.7500	1688	4.62	8/23/2017										
FXTN 07-50	PIBD0717J502	5Y	5.3750	1754	4.81	10/28/2017										
FXTN 05-71 *	PIBD0517K719	5Y	4.1250	1765	4.84	11/8/2017	150.000000	3.6000	10:00:52 AM	3.6000	3.7150	3.5000	3.6000	3.6000	3.6000	3.6000
FXTN 10-45	PIBD1018A451	5.5Y	5.8750	1849	5.07	1/31/2018					4.1250	3.5500				
FXTN 07-51	PIBD0718H511	6Y	5.0000	2048	5.61	8/18/2018					4.1250	3.5500				
FXTN 10-47	PIBD1018K478	6Y	8.8750	2142	5.87	11/20/2018										
FXTN 10-48	PIBD1019B485	6.5Y	7.8750	2233	6.12	2/19/2019										
FXTN 07-53	PIBD0719D531	6.5Y	5.0000	2299	6.30	4/26/2019					4.2500	3.6000				
FXTN 07-54	PIBD0719G547	7Y	4.7500	2383	6.53	7/19/2019					4.2500	3.6250				
FXTN 07-55	PIBD0719H555	7Y	4.7500	2425	6.64	8/30/2019					4.2500	3.7500				
FXTN 07-56 *	PIBD0719K560	7Y	3.8750	2509	6.87	11/22/2019					3.9250					
FXTN 10-50	PIBD1020B508	7.5Y	7.7500	2597	7.12	2/18/2020					4.5000					
RTB 10-01	PIID1020H015	8Y	7.2500	2780	7.62	8/19/2020	0.800000	4.2500	11:52:25 AM	4.2500	4.5000		4.2500	4.2500	4.2500	4.2500
FXTN 10-51	PIBD1020I510	8Y	6.1250	2808	7.69	9/16/2020					4.5000					
FXTN 10-52	PIBD1020L525	8Y	5.8750	2899	7.94	12/16/2020					4.5000					
RTB 10-02	PIID1021C027	8.5Y	7.3750	2976	8.15	3/3/2021	178.180000	4.0000	8:51:20 AM	4.0000	4.2250	4.0500	4.0000	4.0000	4.0000	4.0000
FXTN 10-53	PIBD1021D531	8.5Y	6.5000	3032	8.31	4/28/2021	30.862000	4.0150	11:39:33 AM	4.0150	4.2250	4.0000	4.0150	4.0150	4.0150	4.0150
RTB 10-03	PIID1021J039	9Y	5.7500	3207	8.79	10/20/2021	8.450000	4.2500	2:51:47 PM	4.2003	4.2500	4.1150	4.2000	4.2500	4.1900	4.2500
FXTN 10-55	PIBD1021K551	9Y	5.7500	3242	8.88	11/24/2021					4.2450	4.0500				
FXTN 10-54	PIBD1022G545	9.5Y	6.3750	3298	9.04	1/19/2022	12.420000	4.1000	3:09:05 PM	4.0978	4.2450		4.0850	4.1000	4.0850	4.1000
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3352	9.18	3/14/2022										
FXTN 10-56	PIBD1022H562	10Y	4.8750	3493	9.57	8/2/2022					4.5000					
FXTN 10-57	PIBD1022I570	10Y	4.7500	3535	9.68	9/13/2022	13.750000	4.0850	11:38:44 AM	4.0850	4.5000		4.0850	4.0850	4.0850	4.0850
FXTN 20-03	PIBD2022J033	10Y	12.7500	3569	9.78	10/17/2022										
FXTN 10-58 *	PIBD1022L585	10Y	4.0000	3619	9.92	12/6/2022					4.1650					
FXTN 20-04	PIBD2023B048	10.5Y	13.0000	3695	10.12	2/20/2023										
FXTN 20-05	PIBD2023E054	10.5Y	11.8750	3793	10.39	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	3940	10.79	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4164	11.41	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4227	11.58	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4325	11.85	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4479	12.27	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4668	12.79	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4708	12.90	11/29/2025										
FXTN 20-12	PIBD2026A122	14Y	10.2500	4759	13.04	1/19/2026	6.597000	4.4870	11:43:06 AM	4.4870			4.4870	4.4870	4.4870	4.4870
RTB 15-01	PIID1526J019	14Y	6.2500	5033	13.79	10/20/2026	204.441000	4.9050	3:00:03 PM	5.0224	5.2000	4.9250	5.0250	5.0250	4.9050	4.9050
FXTN 20-13	PIBD2026L139	14Y	8.0000	5081	13.92	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5165	14.15	3/1/2027	4.260000	5.0750	11:50:21 AM	5.0750	5.2000	4.9250	5.0750	5.0750	5.0750	5.0750
FXTN 20-14	PIBD2027I140	15Y	8.6250	5354	14.67	9/6/2027										
FXTN 20-15	PIBD2028L151	16Y	9.5000	5809	15.92	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6348	17.39	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6410	17.56	7/28/2030										
FXTN 25-03	PIBD2531A032	19Y	11.2500	6592	18.06	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6766	18.54	7/19/2031	13,428.700000	5.4800	4:13:15 PM	5.4655	5.5000	5.4500	5.4725	5.5000	5.4575	5.4800

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FXTN 25-04	PIBD2531J042	19Y	9.3750	6844	18.75	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6964	19.08	2/2/2032	9.730000	5.5500	2:42:17 PM	5.5500		5.5000	5.5500	5.5500	5.5500	5.5500
RTB 20-01	PIID2032C014	19Y	5.8750	6992	19.16	3/1/2032	4,088.516000	5.5175	4:14:21 PM	5.5081	5.5250	5.4600	5.5075	5.6500	5.4600	5.5175
FXTN 20-19	PIBD2032I195	20Y	5.7500	7202	19.73	9/27/2032	47.200000	5.5500	3:15:49 PM	5.5499	5.5700		5.5250	5.5500	5.5250	5.5500
FXTN 25-05 *	PIBD2532K057	20Y	8.5000	7265	19.90	11/29/2032					5.8000					
FXTN 25-06	PIBD2534K062	25Y	9.2500	7971	21.84	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8300	22.74	9/30/2035	201.300000	5.6250	3:00:54 PM	5.6002			5.6000	5.6250	5.6000	5.6250
FXTN 25-08	PIBD2535L086	25Y	8.1250	8377	22.95	12/16/2035	1,100.980000	5.5800	3:42:45 PM	5.5614	5.6750	5.5000	5.5500	5.5800	5.5500	5.5800
FXTN 25-09	PIBD2536I097	25Y	7.6250	8665	23.74	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8986	24.62	8/16/2037	54.391000	5.4750	3:36:39 PM	5.5263		5.4750	5.6000	5.6000	5.4750	5.4750
RTB 25-01 *	PIID2537J015	25Y	6.1250	9055	24.81	10/24/2037	9,733.105000	5.5815	4:06:23 PM	5.5527	5.6000	5.5615	5.5425	5.5815	5.4750	5.5815