



**GS Board Summary**  
**February 20, 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
FXTN 10-41	PIBD1016D416	3.5Y	7.0000	1161	3.18	4/27/2016										
FXTN 10-42	PIBD1016I420	4Y	9.1250	1291	3.53	9/4/2016	527.700000	3.1350	3:08:05 PM	3.1360	3.1950	3.1500	3.3250	3.3250	3.1350	3.1350
RTB 07-01	PIID0716I018	4Y	7.0000	1311	3.59	9/24/2016					3.6250	3.1501				
FXTN 10-43 *	PIBD1016K436	4Y	6.2500	1364	3.73	11/16/2016					3.5000					
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1499	4.10	3/31/2017	300.000000	3.3500	2:47:35 PM	3.3300	3.6750	3.2000	3.3200	3.3500	3.3200	3.3500
FXTN 20-01	PIBD2017D011	4.5Y	14.3750	1523	4.17	4/24/2017										
FXTN 05-70	PIBD0517G705	4.5Y	4.6250	1595	4.37	7/5/2017					3.7500	3.2500				
RTB 07-02	PIID0717H026	4.5Y	6.6250	1640	4.49	8/19/2017	94.000000	3.3700	4:00:59 PM	3.3700	3.8750	3.1750	3.3700	3.3700	3.3700	3.3700
FXTN 10-44	PIBD1017H447	5Y	7.7500	1644	4.50	8/23/2017										
FXTN 07-50	PIBD0717J502	5Y	5.3750	1710	4.68	10/28/2017	5.400000	3.6000	11:10:12 AM	3.6000			3.6000	3.6000	3.6000	3.6000
FXTN 05-71	PIBD0517K719	5Y	4.1250	1721	4.71	11/8/2017					3.3950	3.2500				
FXTN 10-45 *	PIBD1018A451	5Y	5.8750	1805	4.94	1/31/2018					3.4500	3.2250				
FXTN 07-51	PIBD0718H511	5.5Y	5.0000	2004	5.49	8/18/2018	1,050.000000	3.3500	2:56:38 PM	3.3524	3.5000		3.3750	3.3750	3.3500	3.3500
FXTN 10-47	PIBD1018K478	6Y	8.8750	2098	5.74	11/20/2018						3.2500				
FXTN 10-48	PIBD1019B485	6Y	7.8750	2189	5.99	2/19/2019	0.475000	3.8750	2:29:42 PM	3.8750			3.8750	3.8750	3.8750	3.8750
FXTN 07-53	PIBD0719D531	6.5Y	5.0000	2255	6.17	4/26/2019					3.7500					
FXTN 07-54	PIBD0719G547	6.5Y	4.7500	2339	6.40	7/19/2019					3.6250	3.3500				
FXTN 07-55	PIBD0719H555	7Y	4.7500	2381	6.52	8/30/2019						3.3000				
FXTN 07-56	PIBD0719K560	7Y	3.8750	2465	6.75	11/22/2019	486.293000	3.3700	3:51:23 PM	3.3737	3.4450	3.3600	3.3750	3.3750	3.3600	3.3700
FXTN 10-50 *	PIBD1020B508	7Y	7.7500	2553	6.99	2/18/2020					3.5000					
RTB 10-01	PIID1020H015	7.5Y	7.2500	2736	7.49	8/19/2020	300.000000	3.5300	3:58:25 PM	3.5300	3.8750	3.4000	3.5300	3.5300	3.5300	3.5300
FXTN 10-51	PIBD1020I510	8Y	6.1250	2764	7.57	9/16/2020					3.8750					
FXTN 10-52	PIBD1020L525	8Y	5.8750	2855	7.82	12/16/2020					3.8750	3.4000				
RTB 10-02	PIID1021C027	8.5Y	7.3750	2932	8.03	3/3/2021	2.020000	3.8749	2:34:35 PM	3.6493	3.6500		3.4500	3.8749	3.4500	3.8749
FXTN 10-53	PIBD1021D531	8.5Y	6.5000	2988	8.18	4/28/2021	700.000000	3.5125	3:15:27 PM	3.5125	3.6500		3.5125	3.5125	3.5125	3.5125
RTB 10-03	PIID1021J039	9Y	5.7500	3163	8.66	10/20/2021	1.010000	3.6500	11:07:35 AM	3.6495	3.6500		3.6000	3.6500	3.6000	3.6500
FXTN 10-55	PIBD1021K551	9Y	5.7500	3198	8.76	11/24/2021	1,088.000000	3.5500	3:04:48 PM	3.5680	3.6500		3.5850	4.0000	3.5500	3.5500
FXTN 10-54	PIBD1022G545	9Y	6.3750	3254	8.91	1/19/2022	228.417925	3.6000	2:31:40 PM	3.5657	3.6500		3.5650	3.6000	3.5650	3.6000
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3308	9.06	3/14/2022										
FXTN 10-56	PIBD1022H562	9.5Y	4.8750	3449	9.44	8/2/2022	0.500000	3.6500	12:02:02 PM	3.6500	3.8750		3.6500	3.6500	3.6500	3.6500
FXTN 10-57	PIBD1022I570	10Y	4.7500	3491	9.56	9/13/2022	24.533000	3.5000	2:29:20 PM	3.5000	3.6750		3.5000	3.5000	3.5000	3.5000
FXTN 20-03	PIBD2022J033	10Y	12.7500	3525	9.65	10/17/2022										
FXTN 10-58	PIBD1022L585	10Y	4.0000	3575	9.79	12/6/2022	97.000000	3.3900	3:59:02 PM	3.4922	3.5500	3.2500	3.5000	3.5000	3.3900	3.3900
FXTN 20-04 *	PIBD2023B048	10Y	13.0000	3651	10.00	2/20/2023					3.9500					
FXTN 20-05	PIBD2023E054	10.5Y	11.8750	3749	10.26	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	3896	10.67	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4120	11.28	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4183	11.45	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4281	11.72	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4435	12.14	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4624	12.66	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4664	12.77	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4715	12.91	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	4989	13.66	10/20/2026	1,439.822000	4.5500	4:04:33 PM	4.2292	4.3250	4.1250	4.2000	4.5500	4.2000	4.5500
FXTN 20-13	PIBD2026L139	14Y	8.0000	5037	13.79	12/7/2026										
RTB 15-02	PIID1527C023	15Y	5.3750	5121	14.02	3/1/2027	210.103000	4.3500	3:43:05 PM	4.2848	4.3550		4.2750	4.3500	4.2450	4.3500
FXTN 20-14	PIBD2027I140	15Y	8.6250	5310	14.54	9/6/2027										
FXTN 20-15	PIBD2028L151	16Y	9.5000	5765	15.78	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6304	17.26	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6366	17.43	7/28/2030	0.900000	4.8000	3:08:18 PM	4.8000			4.8000	4.8000	4.8000	4.8000
FXTN 25-03	PIBD2531A032	18Y	11.2500	6548	17.93	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	19Y	8.0000	6722	18.40	7/19/2031	3,260.000000	4.6200	4:02:26 PM	4.6272	4.6500	4.6000	4.6750	4.6750	4.6175	4.6200
FXTN 25-04	PIBD2531J042	19Y	9.3750	6800	18.62	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6920	18.95	2/2/2032						4.6750				

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RTB 20-01	PIID2032C014	19Y	5.8750	6948	19.02	3/1/2032	9,151.628000	4.6850	4:02:30 PM	4.7177	4.7270	4.6750	4.7000	4.7800	4.6850	4.6850
FXTN 20-19	PIBD2032I195	20Y	5.7500	7158	19.60	9/27/2032	4.000000	4.8000	3:20:18 PM	4.8000	4.8250		4.8000	4.8000	4.8000	4.8000
FXTN 25-05 *	PIBD2532K057	20Y	8.5000	7221	19.77	11/29/2032					5.3500					
FXTN 25-06	PIBD2534K062	25Y	9.2500	7927	21.70	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8256	22.60	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8333	22.81	12/16/2035	2,350.000000	4.8650	4:11:21 PM	4.8678	4.8900	4.8550	4.8550	4.9250	4.8400	4.8650
FXTN 25-09	PIBD2536I097	25Y	7.6250	8621	23.60	9/29/2036	11.300000	4.9000	2:32:25 PM	4.9524			5.1000	5.1000	4.9000	4.9000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8942	24.48	8/16/2037	14.400000	4.8700	3:25:55 PM	4.8903		4.9250	4.9500	5.0500	4.8700	4.8700
RTB 25-01 *	PIID2537J015	25Y	6.1250	9011	24.67	10/24/2037	20,886.815000	4.8600	4:07:06 PM	4.8749	4.8750	4.8500	4.8600	5.1000	4.8000	4.8600