

GS Board Summary
March 22, 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 10-31 | PIBD1013C316 | <1M | 12.7500 | 2 | 0.01 | 3/27/2013 | | | | | | | | | | |
| TBILL 04.03.13 | PIBL0612J053 | <1M | | 9 | 0.02 | 4/3/2013 | | | | | | | | | | |
| TBILL 04.10.13 | PIBL0313A011 | <1M | | 16 | 0.04 | 4/10/2013 | | | | | | 0.1250 | | | | |
| TBILL 04.17.13 | PIBL1212D084 | <1M | | 23 | 0.06 | 4/17/2013 | | | | | | 0.1250 | | | | |
| TBILL 05.02.13* | PIBL1212E092 | 1M | | 38 | 0.10 | 5/2/2013 | 3.000000 | 0.1250 | 11:10:18 AM | 0.1250 | 0.2400 | 0.1250 | 0.1250 | 0.1250 | 0.1250 | 0.1250 |
| TBILL 05.08.13 | PIBL0313A020 | 1M | | 44 | 0.12 | 5/8/2013 | | | | | | | | | | |
| FXTN 10-32 | PIBD1013E320 | 2M | 11.7500 | 51 | 0.14 | 5/15/2013 | | | | | | | | | | |
| TBILL 05.15.13 | PIBL1212E109 | 2M | | 51 | 0.14 | 5/15/2013 | | | | | | | | | | |
| TBILL 05.29.13 | PIBL1212E118 | 2M | | 65 | 0.18 | 5/29/2013 | | | | | | | | | | |
| TBILL 06.05.13 | PIBL0313C037 | 2M | | 72 | 0.20 | 6/5/2013 | | | | | | | | | | |
| TBILL 06.13.13 | PIBL0612L069 | 2M | | 80 | 0.22 | 6/13/2013 | | | | | | | | | | |
| TBILL 06.26.13* | PIBL1212F135 | 3M | | 93 | 0.26 | 6/26/2013 | | | | | 0.1900 | | | | | |
| FXTN 07-44 | PIBD0713F446 | 3M | 9.6250 | 96 | 0.26 | 6/29/2013 | | | | | | | | | | |
| TBILL 07.10.13 | PIBL1212G143 | 4M | | 107 | 0.29 | 7/10/2013 | | | | | | | | | | |
| TBILL 07.24.13 | PIBL1212G152 | 4M | | 121 | 0.33 | 7/24/2013 | | | | | | | | | | |
| RTB 05-07 | PIID0513G075 | 4M | 9.0000 | 128 | 0.35 | 7/31/2013 | | | | | | | | | | |
| TBILL 08.07.13 | PIBL1212H160 | 5M | | 135 | 0.37 | 8/7/2013 | | | | | | 0.2000 | | | | |
| TBILL 08.22.13 | PIBL1212H179 | 5M | | 150 | 0.41 | 8/22/2013 | | | | | | 0.2250 | | | | |
| TBILL 09.04.13 | PIBL1212I187 | 5M | | 163 | 0.45 | 9/4/2013 | | | | | | 0.2250 | | | | |
| TBILL 09.18.13 | PIBL1212I196 | 6M | | 177 | 0.49 | 9/18/2013 | | | | | | 0.3250 | | | | |
| TBILL 10.02.13* | PIBL1212J202 | 6M | | 191 | 0.52 | 10/2/2013 | 0.198200 | 0.3500 | 2:23:54 PM | 0.3500 | 0.2800 | 0.3500 | 0.3500 | 0.3500 | 0.3500 | 0.3500 |
| FXTN 10-33 | PIBD1013J337 | 7M | 11.0000 | 198 | 0.54 | 10/9/2013 | | | | | | | | | | |
| TBILL 10.30.13 | PIBL1212J211 | 7M | | 219 | 0.60 | 10/30/2013 | | | | | | 0.4000 | | | | |
| FXTN 07-45 | PIBD0713K457 | 7M | 7.1250 | 222 | 0.61 | 11/2/2013 | | | | | | | | | | |
| TBILL 11.13.13 | PIBL1212K228 | 8M | | 233 | 0.64 | 11/13/2013 | | | | | | | | | | |
| TBILL 11.27.13 | PIBL1212K237 | 8M | | 247 | 0.68 | 11/27/2013 | | | | | | 0.4250 | | | | |
| TBILL 12.11.13 | PIBL1212L245 | 9M | | 261 | 0.72 | 12/11/2013 | 4.280000 | 0.4500 | 2:35:40 PM | 0.4967 | | 0.4500 | 0.5000 | 0.5000 | 0.4500 | 0.4500 |
| TBILL 01.08.14 | PIBL1213A012 | 10M | | 289 | 0.79 | 1/8/2014 | | | | | | | | | | |
| FXTN 05-67 | PIBD0514A673 | 10M | 6.2500 | 308 | 0.84 | 1/27/2014 | | | | | | | | | | |
| TBILL 02.05.14 | PIBL1213A021 | 11M | | 317 | 0.87 | 2/5/2014 | | | | | | 0.5000 | | | | |
| TBILL 03.05.14* | PIBL1213C038 | 1Y | | 345 | 0.95 | 3/5/2014 | | | | | 0.6500 | | | | | |
| FXTN 10-34 | PIBD1014C341 | 1Y | 12.3750 | 365 | 1.00 | 3/25/2014 | | | | | | | | | | |
| FXTN 10-35 | PIBD1014G356 | 1.5Y | 12.7500 | 477 | 1.31 | 7/15/2014 | | | | | | | | | | |
| RTB 05-08 | PIID0514I080 | 2Y | 6.2500 | 548 | 1.50 | 9/24/2014 | | | | | 2.2500 | | | | | |
| FXTN 07-46 | PIBD0714J466 | 2Y | 6.5000 | 558 | 1.53 | 10/4/2014 | | | | | | | | | | |
| SPTB 10-03 | SPTB1014J037 | 2Y | 12.2500 | 568 | 1.56 | 10/14/2014 | | | | | | | | | | |
| FXTN 10-36 * | PIBD1015B367 | 2Y | 12.3750 | 701 | 1.92 | 2/24/2015 | | | | | 2.3750 | | | | | |
| FXTN 05-68 | PIBD0515E685 | 2.5Y | 6.3750 | 779 | 2.13 | 5/13/2015 | 0.300000 | 2.4950 | 11:07:23 AM | 2.4950 | | | 2.4950 | 2.4950 | 2.4950 | 2.4950 |
| FXTN 07-47 | PIBD0715E477 | 2.5Y | 8.3750 | 788 | 2.16 | 5/22/2015 | 50.000000 | 2.4500 | 11:44:56 AM | 2.4500 | | 2.0000 | 2.4500 | 2.4500 | 2.4500 | 2.4500 |
| FXTN 04-20 | PIBD0415G203 | 2.5Y | 4.8750 | 848 | 2.32 | 7/21/2015 | | | | | | | | | | |
| RTB 05-09 | PIID0515H097 | 2.5Y | 5.8750 | 877 | 2.40 | 8/19/2015 | 2.200000 | 2.5000 | 2:31:49 PM | 2.5000 | | 2.1250 | 2.5000 | 2.5000 | 2.5000 | 2.5000 |
| FXTN 10-37 | PIBD1015H370 | 2.5Y | 11.8750 | 883 | 2.42 | 8/25/2015 | | | | | | | | | | |
| FXTN 05-69 | PIBD0515K697 | 3Y | 4.6250 | 975 | 2.67 | 11/25/2015 | | | | | | | | | | |
| FXTN 10-38 | PIBD1015L384 | 3Y | 10.1250 | 995 | 2.72 | 12/15/2015 | | | | | | | | | | |
| FXTN 10-39 | PIBD1016A393 | 3Y | 9.2500 | 1023 | 2.80 | 1/12/2016 | | | | | | | | | | |
| FXTN 07-48 | PIBD0716A488 | 3Y | 7.0000 | 1038 | 2.84 | 1/27/2016 | 4.700000 | 2.5000 | 11:54:39 AM | 2.5000 | 2.3750 | 2.1250 | 2.5000 | 2.5000 | 2.5000 | 2.5000 |
| RTB 05-10 * | PIID0516C107 | 3Y | 6.0000 | 1074 | 2.94 | 3/3/2016 | 10.200000 | 2.7500 | 2:58:42 PM | 2.6029 | 2.6250 | 2.4500 | 2.6000 | 2.7500 | 2.6000 | 2.7500 |
| FXTN 10-40 | PIBD1016C407 | 3.5Y | 7.5000 | 1101 | 3.01 | 3/30/2016 | | | | | | | | | | |
| FXTN 10-41 | PIBD1016D416 | 3.5Y | 7.0000 | 1129 | 3.09 | 4/27/2016 | | | | | | | | | | |
| FXTN 10-42 | PIBD1016I420 | 3.5Y | 9.1250 | 1259 | 3.45 | 9/4/2016 | 7.600000 | 2.8000 | 11:56:00 AM | 2.8000 | | 2.5000 | 2.8000 | 2.8000 | 2.8000 | 2.8000 |
| RTB 07-01 | PIID0716I018 | 4Y | 7.0000 | 1279 | 3.50 | 9/24/2016 | 3.500000 | 2.5000 | 11:54:55 AM | 2.5000 | 2.9750 | 2.5500 | 2.5000 | 2.5000 | 2.5000 | 2.5000 |
| FXTN 10-43 * | PIBD1016K436 | 4Y | 6.2500 | 1332 | 3.65 | 11/16/2016 | | | | | 2.7500 | | | | | |

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|-----------------|--------------|-------|---------|------|-------|------------|---------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| FXTN 07-49 | PIBD0717C493 | 4.5Y | 7.0000 | 1467 | 4.02 | 3/31/2017 | 3.200000 | 2.8500 | 11:55:21 AM | 2.8500 | | 2.6000 | 2.8500 | 2.8500 | 2.8500 | 2.8500 |
| FXTN 20-01 | PIBD2017D011 | 4.5Y | 14.3750 | 1491 | 4.08 | 4/24/2017 | | | | | | | | | | |
| FXTN 05-70 | PIBD0517G705 | 4.5Y | 4.6250 | 1563 | 4.28 | 7/5/2017 | | | | | | | | | | |
| RTB 07-02 | PIID0717H026 | 4.5Y | 6.6250 | 1608 | 4.40 | 8/19/2017 | | | | | | 2.6750 | | | | |
| FXTN 10-44 | PIBD1017H447 | 4.5Y | 7.7500 | 1612 | 4.41 | 8/23/2017 | | | | | | | | | | |
| FXTN 07-50 | PIBD0717J502 | 5Y | 5.3750 | 1678 | 4.59 | 10/28/2017 | | | | | | | | | | |
| FXTN 05-71 | PIBD0517K719 | 5Y | 4.1250 | 1689 | 4.62 | 11/8/2017 | | | | | 2.9750 | 2.7000 | | | | |
| FXTN 10-45 * | PIBD1018A451 | 5Y | 5.8750 | 1773 | 4.85 | 1/31/2018 | 10.000000 | 2.7750 | 2:44:44 PM | 2.7750 | 2.8000 | | 2.7750 | 2.7750 | 2.7750 | 2.7750 |
| FXTN 07-51 | PIBD0718H511 | 5.5Y | 5.0000 | 1972 | 5.40 | 8/18/2018 | 2,816.729000 | 2.8500 | 4:01:03 PM | 2.7988 | | | 2.7750 | 2.8500 | 2.6500 | 2.8500 |
| FXTN 10-47 | PIBD1018K478 | 6Y | 8.8750 | 2066 | 5.66 | 11/20/2018 | | | | | | | | | | |
| FXTN 10-48 | PIBD1019B485 | 6Y | 7.8750 | 2157 | 5.91 | 2/19/2019 | 5.940000 | 3.1000 | 11:45:33 AM | 3.1000 | | 2.7000 | 3.1000 | 3.1000 | 3.1000 | 3.1000 |
| FXTN 07-53 | PIBD0719D531 | 6.5Y | 5.0000 | 2223 | 6.09 | 4/26/2019 | | | | | | | | | | |
| FXTN 07-54 | PIBD0719G547 | 6.5Y | 4.7500 | 2307 | 6.32 | 7/19/2019 | | | | | | 2.7250 | | | | |
| FXTN 07-55 | PIBD0719H555 | 6.5Y | 4.7500 | 2349 | 6.43 | 8/30/2019 | | | | | | | | | | |
| FXTN 07-56 | PIBD0719K560 | 7Y | 3.8750 | 2433 | 6.66 | 11/22/2019 | 2,101.000000 | 2.8500 | 3:15:39 PM | 2.8328 | 3.0250 | 2.8000 | 2.8250 | 2.9500 | 2.8250 | 2.8500 |
| FXTN 10-50 * | PIBD1020B508 | 7Y | 7.7500 | 2521 | 6.90 | 2/18/2020 | 400.000000 | 2.7800 | 8:59:01 AM | 2.7850 | 2.9750 | | 2.7900 | 2.7900 | 2.7800 | 2.7800 |
| RTB 10-01 | PIID1020H015 | 7.5Y | 7.2500 | 2704 | 7.40 | 8/19/2020 | 1.000000 | 3.2500 | 12:09:19 PM | 3.2500 | | 2.7250 | 3.2500 | 3.2500 | 3.2500 | 3.2500 |
| FXTN 10-51 | PIBD1020I510 | 7.5Y | 6.1250 | 2732 | 7.48 | 9/16/2020 | | | | | | 2.7500 | | | | |
| FXTN 10-52 | PIBD1020L525 | 8Y | 5.8750 | 2823 | 7.73 | 12/16/2020 | 6.800000 | 3.0000 | 11:51:25 AM | 3.0000 | | 2.8000 | 3.0000 | 3.0000 | 3.0000 | 3.0000 |
| RTB 10-02 | PIID1021C027 | 8Y | 7.3750 | 2900 | 7.94 | 3/3/2021 | 54.350000 | 3.1000 | 3:26:06 PM | 2.9804 | | 2.8250 | 2.9700 | 3.1000 | 2.9700 | 3.1000 |
| FXTN 10-53 | PIBD1021D531 | 8.5Y | 6.5000 | 2956 | 8.09 | 4/28/2021 | 169.300000 | 3.0000 | 11:50:42 AM | 3.0000 | | 2.8500 | 3.0000 | 3.0000 | 3.0000 | 3.0000 |
| RTB 10-03 | PIID1021J039 | 9Y | 5.7500 | 3131 | 8.57 | 10/20/2021 | 44.731000 | 3.0500 | 9:26:04 AM | 3.0500 | | 2.8750 | 3.0500 | 3.0500 | 3.0500 | 3.0500 |
| FXTN 10-55 | PIBD1021K551 | 9Y | 5.7500 | 3166 | 8.67 | 11/24/2021 | 133.000000 | 2.9750 | 2:45:25 PM | 2.9999 | | 2.8750 | 3.0000 | 3.2500 | 2.9750 | 2.9750 |
| FXTN 10-54 | PIBD1022G545 | 9Y | 6.3750 | 3222 | 8.82 | 1/19/2022 | 244.000000 | 2.9500 | 9:51:12 AM | 2.9449 | | 2.8750 | 2.9000 | 2.9500 | 2.9000 | 2.9500 |
| FXTN 20-02 | PIBD2022C021 | 9Y | 15.0000 | 3276 | 8.97 | 3/14/2022 | | | | | | | | | | |
| FXTN 10-56 | PIBD1022H562 | 9.5Y | 4.8750 | 3417 | 9.36 | 8/2/2022 | | | | | | | | | | |
| FXTN 10-57 | PIBD1022I570 | 9.5Y | 4.7500 | 3459 | 9.47 | 9/13/2022 | | | | | | | | | | |
| FXTN 20-03 | PIBD2022J033 | 10Y | 12.7500 | 3493 | 9.56 | 10/17/2022 | | | | | | | | | | |
| FXTN 10-58 | PIBD1022L585 | 10Y | 4.0000 | 3543 | 9.70 | 12/6/2022 | | | | | 3.2000 | | | | | |
| FXTN 20-04 * | PIBD2023B048 | 10Y | 13.0000 | 3619 | 9.91 | 2/20/2023 | | | | | 3.0000 | | | | | |
| FXTN 20-05 | PIBD2023E054 | 10.5Y | 11.8750 | 3717 | 10.18 | 5/29/2023 | | | | | | | | | | |
| FXTN 20-06 | PIBD2023J068 | 11Y | 11.3750 | 3864 | 10.58 | 10/23/2023 | | | | | | | | | | |
| FXTN 20-07 | PIBD2024F075 | 12Y | 12.3750 | 4088 | 11.19 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 12Y | 12.8750 | 4151 | 11.36 | 8/5/2024 | | | | | | | | | | |
| FXTN 20-09 | PIBD2024K091 | 12Y | 13.7500 | 4249 | 11.63 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 13Y | 12.1250 | 4403 | 12.05 | 4/14/2025 | | | | | | | | | | |
| FXTN 20-11 | PIBD2025J116 | 13Y | 12.1250 | 4592 | 12.57 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 13Y | 18.2500 | 4632 | 12.68 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 13Y | 10.2500 | 4683 | 12.82 | 1/19/2026 | | | | | | | | | | |
| RTB 15-01 | PIID1526J019 | 14Y | 6.2500 | 4957 | 13.57 | 10/20/2026 | 596.080000 | 3.6500 | 3:32:25 PM | 3.6207 | | 3.4500 | 3.7500 | 3.8000 | 3.6000 | 3.6500 |
| FXTN 20-13 | PIBD2026L139 | 14Y | 8.0000 | 5005 | 13.70 | 12/7/2026 | | | | | | | | | | |
| RTB 15-02 | PIID1527C023 | 14Y | 5.3750 | 5089 | 13.93 | 3/1/2027 | 920.735000 | 3.6250 | 3:10:32 PM | 3.6169 | | | 3.6000 | 4.0000 | 3.5500 | 3.6250 |
| FXTN 20-14 | PIBD2027H140 | 15Y | 8.6250 | 5278 | 14.45 | 9/6/2027 | | | | | | | | | | |
| FXTN 20-15 | PIBD2028L151 | 16Y | 9.5000 | 5733 | 15.70 | 12/4/2028 | | | | | | | | | | |
| FXTN 20-16 | PIBD2030E166 | 18Y | 8.7500 | 6272 | 17.17 | 5/27/2030 | | | | | | | | | | |
| FXTN 25-02 | PIBD2530G029 | 18Y | 12.5000 | 6334 | 17.34 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 | PIBD2531A032 | 18Y | 11.2500 | 6516 | 17.84 | 1/26/2031 | | | | | | 4.0000 | | | | |
| FXTN 20-17 | PIBD2031G171 | 19Y | 8.0000 | 6690 | 18.32 | 7/19/2031 | 9,923.484000 | 3.9000 | 4:15:00 PM | 3.9098 | 3.9500 | 3.4250 | 3.8750 | 3.9750 | 3.8750 | 3.9000 |
| FXTN 25-04 | PIBD2531J042 | 19Y | 9.3750 | 6768 | 18.53 | 10/5/2031 | | | | | | | | | | |
| FXTN 20-18 | PIBD2032B183 | 19Y | 5.8750 | 6888 | 18.86 | 2/2/2032 | 30.879000 | 4.0000 | 11:41:30 AM | 3.9927 | | 3.6200 | 3.7500 | 4.0000 | 3.7500 | 4.0000 |
| RTB 20-01 | PIID2032C014 | 19Y | 5.8750 | 6916 | 18.93 | 3/1/2032 | 11,836.372000 | 3.9900 | 3:41:45 PM | 4.0174 | 4.2250 | 3.9000 | 3.9470 | 4.1500 | 3.9150 | 3.9900 |
| FXTN 20-19 | PIBD2032I195 | 20Y | 5.7500 | 7126 | 19.51 | 9/27/2032 | 38.200000 | 4.0500 | 12:01:43 PM | 4.0500 | | 3.9750 | 4.0500 | 4.0500 | 4.0500 | 4.0500 |
| FXTN 25-05 | PIBD2532K057 | 20Y | 8.5000 | 7189 | 19.68 | 11/29/2032 | | | | | | | | | | |
| FXTN 20-20 * | PIBD2033C206 | 20Y | 3.6250 | 7301 | 19.99 | 3/21/2033 | 1,495.349600 | 3.5000 | 4:01:23 PM | 3.4828 | 3.5100 | | 3.4750 | 3.5000 | 3.4000 | 3.5000 |

GS Board Summary
March 22, 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 25-06 | PIBD2534K062 | 25Y | 9.2500 | 7895 | 21.62 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 25Y | 8.0000 | 8224 | 22.52 | 9/30/2035 | 6.500000 | 4.4000 | 2:47:26 PM | 4.3922 | | | 4.3000 | 4.4000 | 4.3000 | 4.4000 |
| FXTN 25-08 | PIBD2535L086 | 25Y | 8.1250 | 8301 | 22.73 | 12/16/2035 | 5,381.602000 | 4.1000 | 4:13:42 PM | 4.1003 | 4.7500 | | 4.0900 | 4.2000 | 4.0900 | 4.1000 |
| FXTN 25-09 | PIBD2536I097 | 25Y | 7.6250 | 8589 | 23.52 | 9/29/2036 | 1.100000 | 4.5000 | 3:51:48 PM | 4.5000 | | | 4.5000 | 4.5000 | 4.5000 | 4.5000 |
| FXTN 25-10 | PIBD2537H103 | 25Y | 5.7500 | 8910 | 24.39 | 8/16/2037 | 136.595000 | 4.1500 | 3:35:13 PM | 4.2899 | | 4.1500 | 4.1750 | 4.4000 | 4.1000 | 4.1500 |
| RTB 25-01 * | PIID2537J015 | 25Y | 6.1250 | 8979 | 24.58 | 10/24/2037 | 5,319.840000 | 4.0500 | 3:53:41 PM | 4.0699 | 4.0500 | 4.0000 | 4.0500 | 4.7500 | 3.9750 | 4.0500 |