

GS Board Summary
March 08, 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 10-42	PIBD1016I420	3.5Y	9.1250	1273	3.49	9/4/2016	2,046.800000	2.7000	4:04:12 PM	2.7275	3.0000		2.7500	3.0000	2.7000	2.7000
RTB 07-01	PIID0716I018	4Y	7.0000	1293	3.54	9/24/2016					2.9250					
FXTN 10-43 *	PIBD1016K436	4Y	6.2500	1346	3.69	11/16/2016					3.1250					
FXTN 07-49	PIBD0717C493	4.5Y	7.0000	1481	4.05	3/31/2017	40.000000	2.7750	3:58:38 PM	2.8374	3.1250		2.9000	2.9000	2.7750	2.7750
FXTN 20-01	PIBD2017D011	4.5Y	14.3750	1505	4.12	4/24/2017										
FXTN 05-70	PIBD0517G705	4.5Y	4.6250	1577	4.32	7/5/2017					3.0000					
RTB 07-02	PIID0717H026	4.5Y	6.6250	1622	4.44	8/19/2017					3.0000					
FXTN 10-44	PIBD1017H447	4.5Y	7.7500	1626	4.45	8/23/2017										
FXTN 07-50	PIBD0717J502	5Y	5.3750	1692	4.63	10/28/2017	20.000000	2.9000	10:21:27 AM	2.9000			2.9000	2.9000	2.9000	2.9000
FXTN 05-71	PIBD0517K719	5Y	4.1250	1703	4.66	11/8/2017	1,250.000000	2.7525	3:21:50 PM	2.7525	2.9750		2.7525	2.7525	2.7525	2.7525
FXTN 10-45 *	PIBD1018A451	5Y	5.8750	1787	4.89	1/31/2018	750.000000	2.8000	4:02:25 PM	2.8157	3.0000		2.8500	2.8500	2.8000	2.8000
FXTN 07-51	PIBD0718H511	5.5Y	5.0000	1986	5.44	8/18/2018	51.000000	2.8500	2:04:32 PM	2.8500	3.1250		2.8500	2.8500	2.8500	2.8500
FXTN 10-47	PIBD1018K478	6Y	8.8750	2080	5.69	11/20/2018										
FXTN 10-48	PIBD1019B485	6Y	7.8750	2171	5.94	2/19/2019										
FXTN 07-53	PIBD0719D531	6.5Y	5.0000	2237	6.12	4/26/2019	3.990000	2.8500	3:16:26 PM	2.8500	3.1250		2.8500	2.8500	2.8500	2.8500
FXTN 07-54	PIBD0719G547	6.5Y	4.7500	2321	6.35	7/19/2019	350.000000	2.8000	2:31:08 PM	2.8107	3.1250		2.8750	2.8750	2.8000	2.8000
FXTN 07-55	PIBD0719H555	6.5Y	4.7500	2363	6.47	8/30/2019	4,500.465000	2.8300	10:58:40 AM	2.8588	3.2500		2.9000	2.9000	2.8300	2.8300
FXTN 07-56	PIBD0719K560	7Y	3.8750	2447	6.70	11/22/2019	12,266.840000	2.8150	4:13:39 PM	2.8202	2.9750	2.8000	2.8500	2.8850	2.8000	2.8150
FXTN 10-50 *	PIBD1020B508	7Y	7.7500	2535	6.94	2/18/2020					3.2500					
RTB 10-01	PIID1020H015	7.5Y	7.2500	2718	7.44	8/19/2020	100.200000	3.2500	10:29:45 AM	3.0503	3.2500	2.8500	3.1000	3.2500	3.0000	3.2500
FXTN 10-51	PIBD1020I510	8Y	6.1250	2746	7.52	9/16/2020					3.2500					
FXTN 10-52	PIBD1020L525	8Y	5.8750	2837	7.77	12/16/2020	1.000000	3.0500	3:26:43 PM	3.0500	3.2500	2.9500	3.0500	3.0500	3.0500	3.0500
RTB 10-02	PIID1021C027	8Y	7.3750	2914	7.98	3/3/2021	6.000000	3.0500	11:16:52 AM	3.0550	3.2500	2.9500	3.0800	3.0800	3.0500	3.0500
FXTN 10-53	PIBD1021D531	8.5Y	6.5000	2970	8.13	4/28/2021					3.2500	2.9500				
RTB 10-03	PIID1021J039	9Y	5.7500	3145	8.61	10/20/2021					3.2500	2.9750				
FXTN 10-55	PIBD1021K551	9Y	5.7500	3180	8.71	11/24/2021	427.500000	3.1250	4:14:40 PM	3.1079	3.3750	2.9750	3.0400	3.1250	3.0400	3.1250
FXTN 10-54	PIBD1022G545	9Y	6.3750	3236	8.86	1/19/2022	15.000000	3.0700	3:02:51 PM	3.0700	3.3750	3.0000	3.0700	3.0700	3.0700	3.0700
FXTN 20-02	PIBD2022C021	9.5Y	15.0000	3290	9.01	3/14/2022										
FXTN 10-56	PIBD1022H562	9.5Y	4.8750	3431	9.39	8/2/2022					3.5000	3.0000				
FXTN 10-57	PIBD1022I570	10Y	4.7500	3473	9.51	9/13/2022					3.2250					
FXTN 20-03	PIBD2022J033	10Y	12.7500	3507	9.60	10/17/2022										
FXTN 10-58	PIBD1022L585	10Y	4.0000	3557	9.74	12/6/2022					3.2500					
FXTN 20-04 *	PIBD2023B048	10Y	13.0000	3633	9.95	2/20/2023					3.5750					
FXTN 20-05	PIBD2023E054	10.5Y	11.8750	3731	10.21	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	3878	10.62	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4102	11.23	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4165	11.40	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4263	11.67	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4417	12.09	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4606	12.61	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4646	12.72	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4697	12.86	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	4971	13.61	10/20/2026	729.600000	3.9900	3:26:04 PM	3.9904	4.1750	3.9000	3.9000	4.1750	3.9000	3.9900
FXTN 20-13	PIBD2026L139	14Y	8.0000	5019	13.74	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	5103	13.97	3/1/2027	909.040000	4.1750	3:51:26 PM	4.0003	4.1750	3.9250	4.2000	4.2000	4.0000	4.1750
FXTN 20-14	PIBD2027I140	15Y	8.6250	5292	14.49	9/6/2027										
FXTN 20-15	PIBD2028L151	16Y	9.5000	5747	15.73	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6286	17.21	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6348	17.38	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6530	17.88	1/26/2031						4.5500				
FXTN 20-17	PIBD2031G171	19Y	8.0000	6704	18.35	7/19/2031	2,198.600000	4.5000	4:06:42 PM	4.4950	4.5750	4.4500	4.4850	4.5000	4.4850	4.5000
FXTN 25-04	PIBD2531J042	19Y	9.3750	6782	18.57	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6902	18.90	2/2/2032	12.165000	4.6500	3:27:18 PM	4.6500		4.6000	4.6500	4.6500	4.6500	4.6500
RTB 20-01	PIID2032C014	19Y	5.8750	6930	18.97	3/1/2032	1,498.506000	4.5300	4:03:19 PM	4.5394	4.6000	4.4750	4.5250	4.6000	4.5200	4.5300

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FXTN 20-19	PIBD2032I195	20Y	5.7500	7140	19.55	9/27/2032	10.690000	4.5500	10:08:49 AM	4.6435	4.6500		4.6500	4.6500	4.5500	4.5500
FXTN 25-05 *	PIBD2532K057	20Y	8.5000	7203	19.72	11/29/2032	2.000000	4.6250	3:44:51 PM	4.6250	5.0000		4.6250	4.6250	4.6250	4.6250
FXTN 25-06	PIBD2534K062	25Y	9.2500	7909	21.65	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8238	22.55	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8315	22.77	12/16/2035	2,912.530000	4.7300	4:12:05 PM	4.7142	4.7500	4.6250	4.7250	4.7300	4.7000	4.7300
FXTN 25-09	PIBD2536I097	25Y	7.6250	8603	23.55	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8924	24.43	8/16/2037	11.499000	4.7250	3:08:04 PM	4.7813		4.7250	4.8250	4.8250	4.7250	4.7250
RTB 25-01 *	PIID2537J015	25Y	6.1250	8993	24.62	10/24/2037	12,485.975000	4.7250	4:14:37 PM	4.7193	4.7250	4.6900	4.7000	4.7500	4.6750	4.7250