

GS Board Summary
April 04, 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 07-49 *	PIBD0717C493	4Y	7.0000	1456	3.99	3/31/2017	2.700000	2.8000	11:48:25 AM	2.8000	2.7350		2.8000	2.8000	2.8000	2.8000
FXTN 20-01	PIBD2017D011	4.5Y	14.3750	1480	4.05	4/24/2017										
FXTN 05-70	PIBD0517G705	4.5Y	4.6250	1552	4.25	7/5/2017										
RTB 07-02	PIID0717H026	4.5Y	6.6250	1597	4.37	8/19/2017						2.5000				
FXTN 10-44	PIBD1017H447	4.5Y	7.7500	1601	4.38	8/23/2017										
FXTN 07-50	PIBD0717J502	5Y	5.3750	1667	4.56	10/28/2017	1.000000	2.8000	11:48:51 AM	2.8000			2.8000	2.8000	2.8000	2.8000
FXTN 05-71	PIBD0517K719	5Y	4.1250	1678	4.59	11/8/2017	550.000000	2.7200	2:04:13 PM	2.7127	2.8250		2.7100	2.7200	2.7100	2.7200
FXTN 10-45 *	PIBD1018A451	5Y	5.8750	1762	4.82	1/31/2018					2.8500					
FXTN 07-51	PIBD0718H511	5.5Y	5.0000	1961	5.37	8/18/2018	150.000000	2.7700	9:45:48 AM	2.7700		2.6250	2.7700	2.7700	2.7700	2.7700
FXTN 10-47	PIBD1018K478	6Y	8.8750	2055	5.63	11/20/2018										
FXTN 10-48	PIBD1019B485	6Y	7.8750	2146	5.88	2/19/2019						2.6250				
FXTN 07-53	PIBD0719D531	6.5Y	5.0000	2212	6.06	4/26/2019										
FXTN 07-54	PIBD0719G547	6.5Y	4.7500	2296	6.29	7/19/2019						2.6500				
FXTN 07-55	PIBD0719H555	6.5Y	4.7500	2338	6.40	8/30/2019										
FXTN 07-56	PIBD0719K560	7Y	3.8750	2422	6.63	11/22/2019	34.697000	2.8400	4:01:17 PM	2.7725	2.9250	2.7001	2.7000	2.9250	2.7000	2.8400
FXTN 10-50 *	PIBD1020B508	7Y	7.7500	2510	6.87	2/18/2020					3.0000					
RTB 10-01	PIID1020H015	7.5Y	7.2500	2693	7.37	8/19/2020						2.7750				
FXTN 10-51	PIBD1020I510	7.5Y	6.1250	2721	7.45	9/16/2020						2.8000				
FXTN 10-52	PIBD1020L525	8Y	5.8750	2812	7.70	12/16/2020	1.700000	2.9050	2:26:19 PM	2.9050		2.8250	2.9050	2.9050	2.9050	2.9050
RTB 10-02	PIID1021C027	8Y	7.3750	2889	7.91	3/3/2021						2.8250				
FXTN 10-53	PIBD1021D531	8.5Y	6.5000	2945	8.06	4/28/2021						2.8500				
RTB 10-03	PIID1021J039	9Y	5.7500	3120	8.54	10/20/2021										
FXTN 10-55	PIBD1021K551	9Y	5.7500	3155	8.64	11/24/2021	100.000000	2.9250	2:34:12 PM	2.9175			2.9100	2.9250	2.9100	2.9250
FXTN 10-54	PIBD1022G545	9Y	6.3750	3211	8.79	1/19/2022	60.000000	2.9000	3:19:10 PM	2.9000		2.8250	2.9000	2.9000	2.9000	2.9000
FXTN 20-02	PIBD2022C021	9Y	15.0000	3265	8.94	3/14/2022										
FXTN 10-56	PIBD1022H562	9.5Y	4.8750	3406	9.33	8/2/2022										
FXTN 10-57	PIBD1022I570	9.5Y	4.7500	3448	9.44	9/13/2022	200.000000	2.8950	9:21:51 AM	2.8950			2.8950	2.8950	2.8950	2.8950
FXTN 20-03	PIBD2022J033	10Y	12.7500	3482	9.53	10/17/2022										
FXTN 10-58	PIBD1022L585	10Y	4.0000	3532	9.67	12/6/2022	1.278000	2.8000	11:03:47 AM	2.8000	3.0250		2.8000	2.8000	2.8000	2.8000
FXTN 20-04 *	PIBD2023B048	10Y	13.0000	3608	9.88	2/20/2023					3.1750					
FXTN 20-05	PIBD2023E054	10.5Y	11.8750	3706	10.15	5/29/2023										
FXTN 20-06	PIBD2023J068	11Y	11.3750	3853	10.55	10/23/2023										
FXTN 20-07	PIBD2024F075	12Y	12.3750	4077	11.16	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4140	11.33	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4238	11.60	11/11/2024										
FXTN 20-10	PIBD2025D103	13Y	12.1250	4392	12.02	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4581	12.54	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4621	12.65	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4672	12.79	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	4946	13.54	10/20/2026	596.150000	3.4750	2:53:28 PM	3.3805	3.8750	3.2750	3.3500	3.5000	3.3500	3.4750
FXTN 20-13	PIBD2026L139	14Y	8.0000	4994	13.67	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	5078	13.90	3/1/2027	818.625000	3.3750	3:20:17 PM	3.3727	3.8750		3.3700	3.8740	3.3000	3.3750
FXTN 20-14	PIBD2027H140	15Y	8.6250	5267	14.42	9/6/2027										
FXTN 20-15	PIBD2028L151	16Y	9.5000	5722	15.67	12/4/2028										
FXTN 20-16	PIBD2030E166	18Y	8.7500	6261	17.14	5/27/2030										
FXTN 25-02	PIBD2530G029	18Y	12.5000	6323	17.31	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6505	17.81	1/26/2031										
FXTN 20-17	PIBD2031G171	19Y	8.0000	6679	18.29	7/19/2031	8,103.550000	3.6000	4:14:24 PM	3.5733	3.6249	3.5000	3.5400	3.6000	3.5400	3.6000
FXTN 25-04	PIBD2531J042	19Y	9.3750	6757	18.50	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6877	18.83	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6905	18.90	3/1/2032	10,251.756000	3.6500	4:14:18 PM	3.6216	3.7497	3.5201	3.7000	3.9250	3.5250	3.6500
FXTN 20-19	PIBD2032I195	19Y	5.7500	7115	19.48	9/27/2032	90.931000	3.8500	4:08:22 PM	3.8702		3.8500	4.0000	4.0000	3.8500	3.8500
FXTN 25-05	PIBD2532K057	20Y	8.5000	7178	19.65	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7290	19.96	3/21/2033	1,920.191000	3.3000	3:58:15 PM	3.4183	3.5000	3.3000	3.3000	3.4500	3.1500	3.3000

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FXTN 25-06	PIBD2534K062	25Y	9.2500	7884	21.59	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8213	22.49	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8290	22.70	12/16/2035	1,735.600000	3.8500	4:14:56 PM	3.8318	3.9750	3.7250	3.8050	3.9500	3.8000	3.8500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8578	23.49	9/29/2036	1.135000	4.0000	3:21:15 PM	4.0000			4.0000	4.0000	4.0000	4.0000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8899	24.36	8/16/2037	488.840000	4.0000	4:12:14 PM	3.9938			3.9500	4.0000	3.8750	4.0000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8968	24.55	10/24/2037	7,203.553000	3.7501	3:56:38 PM	3.7845	3.8142	3.7501	3.7800	3.9750	3.6000	3.7501