

GS Board Summary
June 10, 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 06.13.13	PIBL0612L069	<1M		2	0.01	6/13/2013										
TBILL 06.26.13	PIBL1212F135	<1M		15	0.04	6/26/2013										
FXTN 07-44	PIBD0713F446	<1M	9.6250	18	0.05	6/29/2013										
TBILL 07.03.13	PIBL0313D045	<1M		22	0.06	7/3/2013	80.000000	1.2500	2:13:05 PM	1.2500		1.0000	1.2500	1.2500	1.2500	1.2500
TBILL 07.10.13	PIBL1212G143	1M		29	0.08	7/10/2013	250.000000	1.2500	9:51:35 AM	1.2500		1.0000	1.2500	1.2500	1.2500	1.2500
TBILL 07.24.13*	PIBL1212G152	1M		43	0.12	7/24/2013					2.0000	1.0000				
RTB 05-07	PIID0513G075	2M	9.0000	50	0.14	7/31/2013						1.2500				
TBILL 08.07.13	PIBL1212H160	2M		57	0.16	8/7/2013	207.007500	1.2505	3:09:34 PM	1.7935		1.2550	1.8750	1.8750	1.2505	1.2505
TBILL 08.22.13	PIBL1212H179	2M		72	0.20	8/22/2013						1.0000				
TBILL 09.04.13	PIBL1212I187	3M		85	0.23	9/4/2013						1.0000				
TBILL 09.18.13*	PIBL1212I196	3M		99	0.27	9/18/2013					2.0000	1.0000				
TBILL 10.02.13	PIBL1212J202	4M		113	0.31	10/2/2013										
FXTN 10-33	PIBD1013J337	4M	11.0000	120	0.33	10/9/2013						1.2500				
TBILL 10.30.13	PIBL1212J211	5M		141	0.39	10/30/2013						1.0000				
FXTN 07-45	PIBD0713K457	5M	7.1250	144	0.39	11/2/2013						1.2500				
TBILL 11.06.13	PIBL0613E010	5M		148	0.41	11/6/2013	5.000000	1.7500	9:19:59 AM	1.7500		1.0100	1.7500	1.7500	1.7500	1.7500
TBILL 11.13.13	PIBL1212K228	5M		155	0.43	11/13/2013										
TBILL 11.27.13	PIBL1212K237	5M		169	0.46	11/27/2013						1.0000				
TBILL 12.04.13	PIBL0613F028	6M		176	0.48	12/4/2013										
TBILL 12.11.13*	PIBL1212L245	6M		183	0.50	12/11/2013					2.0000	1.0000				
TBILL 01.08.14	PIBL1213A012	7M		211	0.58	1/8/2014						0.7500				
FXTN 05-67	PIBD0514A673	8M	6.2500	230	0.63	1/27/2014	941.920000	2.0000	3:38:39 PM	1.9996			1.8250	2.0000	1.8250	2.0000
TBILL 02.05.14	PIBL1213A021	8M		239	0.66	2/5/2014										
TBILL 03.05.14	PIBL1213C038	9M		267	0.73	3/5/2014										
FXTN 10-34	PIBD1014C341	10M	12.3750	287	0.79	3/25/2014										
TBILL 04.02.14	PIBL1213D046	10M		295	0.81	4/2/2014						1.1250				
TBILL 05.07.14	PIBL1213E056	11M		330	0.91	5/7/2014	1.512000	1.2510	10:27:49 AM	1.2510		1.2526	1.2510	1.2510	1.2510	1.2510
TBILL 06.04.14*	PIBL1213F062	1Y		358	0.98	6/4/2014					2.0000					
FXTN 10-35	PIBD1014G356	1.5Y	12.7500	399	1.09	7/15/2014						1.3750				
RTB 05-08	PIID0514I080	1.5Y	6.2500	470	1.29	9/24/2014						1.5000				
FXTN 07-46	PIBD0714J466	1.5Y	6.5000	480	1.31	10/4/2014						1.5000				
SPTB 10-03	SPTB1014J037	1.5Y	12.2500	490	1.34	10/14/2014										
FXTN 10-36	PIBD1015B367	2Y	12.3750	623	1.71	2/24/2015										
FXTN 05-68	PIBD0515E685	2Y	6.3750	701	1.92	5/13/2015						1.6250				
FXTN 07-47 *	PIBD0715E477	2Y	8.3750	710	1.94	5/22/2015					2.3750	1.6250				
FXTN 04-20	PIBD0415G203	2.5Y	4.8750	770	2.11	7/21/2015										
RTB 05-09	PIID0515H097	2.5Y	5.8750	799	2.19	8/19/2015	1.500000	2.1500	11:11:02 AM	2.1500		1.7500	2.1500	2.1500	2.1500	2.1500
FXTN 10-37	PIBD1015H370	2.5Y	11.8750	805	2.20	8/25/2015										
FXTN 05-69	PIBD0515K697	2.5Y	4.6250	897	2.46	11/25/2015										
FXTN 10-38	PIBD1015L384	3Y	10.1250	917	2.51	12/15/2015						1.7500				
FXTN 10-39	PIBD1016A393	3Y	9.2500	945	2.59	1/12/2016						1.8750				
FXTN 07-48	PIBD0716A488	3Y	7.0000	960	2.63	1/27/2016						1.9250				
RTB 05-10	PIID0516C107	3Y	6.0000	996	2.73	3/3/2016	8.000000	2.0500	3:05:00 PM	2.3982		2.0000	2.7500	2.7500	2.0500	2.0500
FXTN 10-40	PIBD1016C407	3Y	7.5000	1023	2.80	3/30/2016						2.0000				
FXTN 03-20	PIBD0316D206	3Y	1.6250	1049	2.87	4/25/2016					2.2500	1.7500				
FXTN 10-41 *	PIBD1016D416	3Y	7.0000	1051	2.88	4/27/2016					2.3750					
FXTN 10-42	PIBD1016I420	3.5Y	9.1250	1181	3.23	9/4/2016	90.000000	2.3100	3:49:43 PM	2.3244	3.2500	2.2500	2.3000	2.4000	2.3000	2.3100
RTB 07-01	PIID0716I018	3.5Y	7.0000	1201	3.29	9/24/2016						2.1250				
FXTN 10-43	PIBD1016K436	3.5Y	6.2500	1254	3.43	11/16/2016										
FXTN 07-49	PIBD0717C493	4Y	7.0000	1389	3.80	3/31/2017						2.1500				
FXTN 20-01 *	PIBD2017D011	4Y	14.3750	1413	3.87	4/24/2017					2.3750	2.1500				
FXTN 05-70	PIBD0517G705	4.5Y	4.6250	1485	4.07	7/5/2017						2.1500				

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FXTN 25-08	PIBD2535L086	25Y	8.1250	8223	22.51	12/16/2035	0.521000	5.3750	12:06:02 PM	5.3750	5.3500	4.6000	5.3750	5.3750	5.3750	5.3750
FXTN 25-09	PIBD2536I097	25Y	7.6250	8511	23.30	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8832	24.18	8/16/2037	31.500000	5.0000	4:02:42 PM	5.0790			5.0000	5.1250	5.0000	5.0000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8901	24.37	10/24/2037	533.678000	4.7999	3:33:30 PM	4.7307	4.7999	4.6250	4.5000	5.1000	4.1022	4.7999