

GS Board Summary
June 27, 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 07-44	PIBD0713F446	<1M	9.6250	1	0.00	6/29/2013										
TBILL 07.03.13	PIBL0313D045	<1M		5	0.01	7/3/2013										
TBILL 07.10.13	PIBL1212G143	<1M		12	0.03	7/10/2013						1.1250				
TBILL 07.24.13	PIBL1212G152	1M		26	0.07	7/24/2013						1.1250				
RTB 05-07	PIID0513G075	1M	9.0000	33	0.09	7/31/2013	100.000000	2.0000	9:44:28 AM	2.0012			2.0025	2.0025	2.0000	2.0000
TBILL 08.07.13*	PIBL1212H160	1M		40	0.11	8/7/2013	879.964000	1.2400	11:00:13 AM	1.2189	1.8750	1.1255	1.2500	1.2500	1.1250	1.2400
TBILL 08.22.13	PIBL1212H179	2M		55	0.15	8/22/2013	1.482000	1.3000	9:50:06 AM	1.3000			1.3000	1.3000	1.3000	1.3000
TBILL 09.04.13	PIBL1212I187	2M		68	0.19	9/4/2013	821.835000	1.1275	3:50:08 PM	1.2644		1.1275	1.2750	1.2750	1.1275	1.1275
TBILL 09.18.13	PIBL1212I196	3M		82	0.23	9/18/2013										
TBILL 10.02.13*	PIBL1212J202	3M		96	0.26	10/2/2013					1.9750					
FXTN 10-33	PIBD1013J337	4M	11.0000	103	0.28	10/9/2013						1.5000				
TBILL 10.30.13	PIBL1212J211	4M		124	0.34	10/30/2013										
FXTN 07-45	PIBD0713K457	4M	7.1250	127	0.35	11/2/2013										
TBILL 11.06.13	PIBL0613E010	5M		131	0.36	11/6/2013	151.108000	1.3650	11:00:20 AM	1.3700			1.3750	1.3750	1.3650	1.3650
TBILL 11.13.13	PIBL1212K228	5M		138	0.38	11/13/2013	3.508000	1.2000	2:54:44 PM	1.2000		1.2000	1.2000	1.2000	1.2000	1.2000
TBILL 11.27.13	PIBL1212K237	5M		152	0.42	11/27/2013										
TBILL 12.04.13	PIBL0613F028	5M		159	0.44	12/4/2013										
TBILL 12.11.13	PIBL1212L245	5M		166	0.46	12/11/2013	0.584000	1.2000	2:43:33 PM	1.2000		1.2000	1.2000	1.2000	1.2000	1.2000
TBILL 01.08.14*	PIBL1213A012	6M		194	0.53	1/8/2014	2.510000	1.2250	2:53:08 PM	1.2250	1.9750	1.2250	1.2250	1.2250	1.2250	1.2250
FXTN 05-67	PIBD0514A673	7M	6.2500	213	0.58	1/27/2014	50.000000	1.8500	8:55:04 AM	1.8500	3.0000	1.8500	1.8500	1.8500	1.8500	1.8500
TBILL 02.05.14	PIBL1213A021	8M		222	0.61	2/5/2014	0.222000	2.5000	3:15:37 PM	2.5000			2.5000	2.5000	2.5000	2.5000
TBILL 03.05.14	PIBL1213C038	9M		250	0.69	3/5/2014										
FXTN 10-34	PIBD1014C341	9M	12.3750	270	0.74	3/25/2014										
TBILL 04.02.14	PIBL1213D046	9M		278	0.76	4/2/2014	577.591000	1.4000	10:38:23 AM	1.4000			1.4000	1.4000	1.4000	1.4000
TBILL 05.07.14	PIBL1213E056	11M		313	0.86	5/7/2014	1,015.233000	1.3750	2:00:41 PM	1.5440		1.3750	1.3750	1.7500	1.3750	1.3750
TBILL 06.04.14*	PIBL1213F062	1Y		341	0.94	6/4/2014					2.0000					
FXTN 10-35	PIBD1014G356	1.5Y	12.7500	382	1.05	7/15/2014										
RTB 05-08	PIID0514I080	1.5Y	6.2500	453	1.24	9/24/2014	0.027600	2.0000	2:12:38 PM	2.0000		2.0000	2.0000	2.0000	2.0000	2.0000
FXTN 07-46	PIBD0714J466	1.5Y	6.5000	463	1.27	10/4/2014						1.8500				
SPTB 10-03	SPTB1014J037	1.5Y	12.2500	473	1.30	10/14/2014										
FXTN 10-36	PIBD1015B367	2Y	12.3750	606	1.66	2/24/2015										
FXTN 05-68	PIBD0515E685	2Y	6.3750	684	1.87	5/13/2015						1.8750				
FXTN 07-47 *	PIBD0715E477	2Y	8.3750	693	1.90	5/22/2015					3.1250	2.1250				
FXTN 04-20	PIBD0415G203	2.5Y	4.8750	753	2.06	7/21/2015										
RTB 05-09	PIID0515H097	2.5Y	5.8750	782	2.14	8/19/2015	1.000000	3.4000	11:28:01 AM	3.4000		3.1400	3.4000	3.4000	3.4000	3.4000
FXTN 10-37	PIBD1015H370	2.5Y	11.8750	788	2.16	8/25/2015										
FXTN 05-69	PIBD0515K697	2.5Y	4.6250	880	2.41	11/25/2015										
FXTN 10-38	PIBD1015L384	2.5Y	10.1250	900	2.46	12/15/2015										
FXTN 10-39	PIBD1016A393	3Y	9.2500	928	2.54	1/12/2016										
FXTN 07-48	PIBD0716A488	3Y	7.0000	943	2.58	1/27/2016	81.500000	2.8500	2:49:37 PM	2.8273		2.3750	3.6250	3.6250	2.8000	2.8500
RTB 05-10	PIID0516C107	3Y	6.0000	979	2.68	3/3/2016	0.050000	3.2500	3:16:48 PM	3.2500		2.7500	3.2500	3.2500	3.2500	3.2500
FXTN 10-40	PIBD1016C407	3Y	7.5000	1006	2.75	3/30/2016							3.2500			
FXTN 03-20	PIBD0316D206	3Y	1.6250	1032	2.83	4/25/2016					3.3750	2.0000				
FXTN 10-41 *	PIBD1016D416	3Y	7.0000	1034	2.83	4/27/2016					3.2500					
FXTN 10-42	PIBD1016I420	3.5Y	9.1250	1164	3.19	9/4/2016	103.300000	3.2500	3:10:40 PM	3.0126		2.8750	3.0000	3.6250	3.0000	3.2500
RTB 07-01	PIID0716I018	3.5Y	7.0000	1184	3.24	9/24/2016						2.8750				
FXTN 10-43	PIBD1016K436	3.5Y	6.2500	1237	3.39	11/16/2016										
FXTN 07-49	PIBD0717C493	4Y	7.0000	1372	3.76	3/31/2017	78.000000	3.1175	3:20:21 PM	2.7982		2.8750	2.6000	3.1200	2.6000	3.1175
FXTN 20-01 *	PIBD2017D011	4Y	14.3750	1396	3.82	4/24/2017					3.5000	3.2000				
FXTN 05-70	PIBD0517G705	4.5Y	4.6250	1468	4.02	7/5/2017						2.8750				
RTB 07-02	PIID0717H026	4.5Y	6.6250	1513	4.14	8/19/2017	1.000000	3.3750	9:50:57 AM	3.3750		3.2000	3.3750	3.3750	3.3750	3.3750
FXTN 10-44	PIBD1017H447	4.5Y	7.7500	1517	4.15	8/23/2017						3.0000				

GS Board Summary
June 27, 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 07-50	PIBD0717J502	4.5Y	5.3750	1583	4.33	10/28/2017										
FXTN 05-71	PIBD0517K719	4.5Y	4.1250	1594	4.36	11/8/2017						3.0000				
FXTN 10-45	PIBD1018A451	5Y	5.8750	1678	4.59	1/31/2018	81.000000	3.3250	3:43:23 PM	3.3074		3.0000	3.3025	3.3250	3.3000	3.3250
FXTN 05-72 *	PIBD0518E723	5Y	2.1250	1790	4.90	5/23/2018	6.500000	2.1250	2:24:39 PM	2.2333	3.6250		2.3500	2.3500	2.1250	2.1250
FXTN 07-51	PIBD0718H511	5.5Y	5.0000	1877	5.14	8/18/2018	110.000000	3.2500	4:09:10 PM	3.4315		3.0000	3.5000	3.5000	3.2500	3.2500
FXTN 10-47	PIBD1018K478	5.5Y	8.8750	1971	5.40	11/20/2018										
FXTN 10-48	PIBD1019B485	6Y	7.8750	2062	5.65	2/19/2019						3.5000				
FXTN 07-53	PIBD0719D531	6Y	5.0000	2128	5.83	4/26/2019										
FXTN 07-54	PIBD0719G547	6.5Y	4.7500	2212	6.06	7/19/2019						3.0000				
FXTN 07-55	PIBD0719H555	6.5Y	4.7500	2254	6.17	8/30/2019										
FXTN 07-56	PIBD0719K560	6.5Y	3.8750	2338	6.40	11/22/2019	1,501.000000	3.5000	10:11:42 AM	3.0003		3.0000	3.0000	3.5000	3.0000	3.5000
FXTN 10-50 *	PIBD1020B508	7Y	7.7500	2426	6.64	2/18/2020	50.000000	3.7675	3:21:52 PM	3.7687	3.8750		3.7700	3.7700	3.7675	3.7675
RTB 10-01	PIID1020H015	7.5Y	7.2500	2609	7.14	8/19/2020						3.1250				
FXTN 10-51	PIBD1020I510	7.5Y	6.1250	2637	7.22	9/16/2020						4.0000				
FXTN 10-52	PIBD1020L525	7.5Y	5.8750	2728	7.47	12/16/2020	6.600000	3.8750	4:00:25 PM	3.6894			3.1250	3.8750	3.1250	3.8750
RTB 10-02	PIID1021C027	8Y	7.3750	2805	7.68	3/3/2021	48.150000	4.5000	3:38:18 PM	3.8835		3.5000	4.7500	4.7500	3.8750	4.5000
FXTN 10-53	PIBD1021D531	8Y	6.5000	2861	7.83	4/28/2021						4.0000				
RTB 10-03	PIID1021J039	8.5Y	5.7500	3036	8.31	10/20/2021	21.774000	3.7550	3:21:09 PM	3.9178		3.8000	4.0000	4.0000	3.7550	3.7550
FXTN 10-55	PIBD1021K551	8.5Y	5.7500	3071	8.41	11/24/2021	27.560000	4.1000	8:58:29 AM	4.1000		3.5000	4.1000	4.1000	4.1000	4.1000
FXTN 10-54	PIBD1022G545	9Y	6.3750	3127	8.56	1/19/2022						3.8500				
FXTN 20-02	PIBD2022C021	9Y	15.0000	3181	8.71	3/14/2022						4.0500				
FXTN 10-56	PIBD1022H562	9.5Y	4.8750	3322	9.10	8/2/2022						3.8500				
FXTN 10-57	PIBD1022I570	9.5Y	4.7500	3364	9.21	9/13/2022						3.8750				
FXTN 20-03	PIBD2022J033	9.5Y	12.7500	3398	9.30	10/17/2022										
FXTN 10-58	PIBD1022L585	9.5Y	4.0000	3448	9.44	12/6/2022	41.000000	3.7075	3:22:43 PM	3.7158		3.8750	4.0000	4.0000	3.7075	3.7075
FXTN 20-04	PIBD2023B048	10Y	13.0000	3524	9.65	2/20/2023										
FXTN 20-05 *	PIBD2023E054	10Y	11.8750	3622	9.92	5/29/2023	50.000000	3.7500	3:20:20 PM	3.7500	4.1250		3.7500	3.7500	3.7500	3.7500
FXTN 20-06	PIBD2023J068	10.5Y	11.3750	3769	10.32	10/23/2023										
FXTN 20-07	PIBD2024F075	11Y	12.3750	3993	10.93	6/3/2024										
FXTN 20-08	PIBD2024H086	12Y	12.8750	4056	11.10	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4154	11.37	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4308	11.79	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4497	12.31	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4537	12.42	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4588	12.56	1/19/2026	10.000000	3.7875	3:52:52 PM	3.7887			3.7900	3.7900	3.7875	3.7875
RTB 15-01	PIID1526J019	14Y	6.2500	4862	13.31	10/20/2026	6.915000	4.9500	3:44:21 PM	4.9522		4.2500	5.0000	5.0000	4.9500	4.9500
FXTN 20-13	PIBD2026L139	14Y	8.0000	4910	13.44	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4994	13.67	3/1/2027	10.000000	4.2500	11:48:59 AM	4.2500		4.1300	4.2500	4.2500	4.2500	4.2500
FXTN 20-14	PIBD2027I140	15Y	8.6250	5183	14.19	9/6/2027						5.0000				
FXTN 20-15	PIBD2028L151	16Y	9.5000	5638	15.44	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	6177	16.91	5/27/2030	60.000000	3.8590	3:57:12 PM	3.8595			3.8600	3.8600	3.8590	3.8590
FXTN 25-02	PIBD2530G029	18Y	12.5000	6239	17.08	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6421	17.58	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	19Y	8.0000	6595	18.06	7/19/2031	3,760.500000	4.9800	3:58:18 PM	5.0465	5.3000	4.7500	5.2500	5.2500	4.9800	4.9800
FXTN 25-04	PIBD2531J042	19Y	9.3750	6673	18.27	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6793	18.60	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6821	18.67	3/1/2032	224.600000	5.1500	3:38:01 PM	5.1305	5.5700	5.0000	5.7500	5.7500	5.0500	5.1500
FXTN 20-19	PIBD2032I195	19Y	5.7500	7031	19.25	9/27/2032						5.0000				
FXTN 25-05	PIBD2532K057	19Y	8.5000	7094	19.42	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7206	19.73	3/21/2033	53.000000	3.9000	3:20:09 PM	3.8841	4.2500	3.6260	3.6250	3.9000	3.6250	3.9000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7800	21.36	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8129	22.26	9/30/2035	44.000000	4.7790	4:01:27 PM	4.7992			5.0000	5.0000	4.7790	4.7790
FXTN 25-08	PIBD2535L086	25Y	8.1250	8206	22.47	12/16/2035	850.630000	5.4250	3:51:43 PM	5.4627		4.8750	5.7250	5.8100	5.4250	5.4250
FXTN 25-09	PIBD2536I097	25Y	7.6250	8494	23.26	9/29/2036	150.000000	5.4000	11:39:22 AM	5.4000			5.4000	5.4000	5.4000	5.4000

GS Board Summary
June 27, 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 25-10	PIBD2537H103	25Y	5.7500	8815	24.13	8/16/2037	202.732000	5.1500	3:41:03 PM	5.4244		5.3000	5.5000	5.7000	5.1500	5.1500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8884	24.32	10/24/2037	5,340.349100	5.2350	4:12:43 PM	5.3112	5.4500	5.1500	5.5000	6.0000	5.1750	5.2350