

GS Board Summary
July 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
TBILL 07.24.13	PIBL1212G152	<1M		1	0.00	7/24/2013										
RTB 05-07	PIID0513G075	<1M	9.0000	8	0.02	7/31/2013						1.2500				
TBILL 08.07.13	PIBL1212H160	<1M		15	0.04	8/7/2013						1.0000				
TBILL 08.22.13*	PIBL1212H179	1M		30	0.08	8/22/2013					1.1000					
TBILL 09.04.13	PIBL1212I187	1M		43	0.12	9/4/2013						1.0000				
TBILL 09.18.13	PIBL1212I196	2M		57	0.16	9/18/2013						1.0000				
TBILL 10.02.13	PIBL1212J202	2M		71	0.20	10/2/2013						0.8750				
FXTN 10-33	PIBD1013J337	2M	11.0000	78	0.21	10/9/2013										
TBILL 10.30.13*	PIBL1212J211	3M		99	0.27	10/30/2013					1.1000	0.8750				
FXTN 07-45	PIBD0713K457	4M	7.1250	102	0.28	11/2/2013										
TBILL 11.06.13	PIBL0613E010	4M		106	0.29	11/6/2013										
TBILL 11.13.13	PIBL1212K228	4M		113	0.31	11/13/2013										
TBILL 11.27.13	PIBL1212K237	4M		127	0.35	11/27/2013						1.0000				
TBILL 12.04.13	PIBL0613F028	5M		134	0.37	12/4/2013										
TBILL 12.11.13	PIBL1212L245	5M		141	0.39	12/11/2013										
TBILL 01.02.14	PIBL0613G036	5M		163	0.45	1/2/2014										
TBILL 01.08.14	PIBL1213A012	5M		169	0.46	1/8/2014						1.0000				
FXTN 05-67	PIBD0514A673	6M	6.2500	188	0.51	1/27/2014										
TBILL 02.05.14*	PIBL1213A021	6M		197	0.54	2/5/2014					1.2450	1.0000				
TBILL 03.05.14	PIBL1213C038	8M		225	0.62	3/5/2014										
FXTN 10-34	PIBD1014C341	8M	12.3750	245	0.67	3/25/2014										
TBILL 04.02.14	PIBL1213D046	9M		253	0.70	4/2/2014										
TBILL 05.07.14	PIBL1213E056	10M		288	0.79	5/7/2014										
TBILL 06.04.14	PIBL1213F062	11M		316	0.87	6/4/2014										
TBILL 07.02.14*	PIBL1213G070	1Y		344	0.95	7/2/2014					1.3500					
FXTN 10-35	PIBD1014G356	1Y	12.7500	357	0.98	7/15/2014						1.2500				
RTB 05-08	PIID0514I080	1.5Y	6.2500	428	1.17	9/24/2014	0.500000	1.9500	2:24:48 PM	1.9500		1.2500	1.9500	1.9500	1.9500	1.9500
FXTN 07-46	PIBD0714J466	1.5Y	6.5000	438	1.20	10/4/2014						1.2500				
SPTB 10-03	SPTB1014J037	1.5Y	12.2500	448	1.23	10/14/2014										
FXTN 10-36	PIBD1015B367	2Y	12.3750	581	1.59	2/24/2015										
FXTN 05-68	PIBD0515E685	2Y	6.3750	659	1.80	5/13/2015										
FXTN 07-47	PIBD0715E477	2Y	8.3750	668	1.83	5/22/2015						1.5000				
FXTN 04-20 *	PIBD0415G203	2Y	4.8750	728	1.99	7/21/2015					2.2500					
RTB 05-09	PIID0515H097	2.5Y	5.8750	757	2.07	8/19/2015	3.100000	2.5000	11:17:59 AM	2.2333		1.7500	2.2150	2.5000	2.2150	2.5000
FXTN 10-37	PIBD1015H370	2.5Y	11.8750	763	2.09	8/25/2015										
FXTN 05-69	PIBD0515K697	2.5Y	4.6250	855	2.34	11/25/2015										
FXTN 10-38	PIBD1015L384	2.5Y	10.1250	875	2.40	12/15/2015						1.8750				
FXTN 10-39	PIBD1016A393	2.5Y	9.2500	903	2.47	1/12/2016						1.8750				
FXTN 07-48	PIBD0716A488	3Y	7.0000	918	2.51	1/27/2016	20.000000	2.1725	8:49:55 AM	2.1725	3.0000	2.0000	2.1725	2.1725	2.1725	2.1725
RTB 05-10	PIID0516C107	3Y	6.0000	954	2.61	3/3/2016						2.1000				
FXTN 10-40	PIBD1016C407	3Y	7.5000	981	2.69	3/30/2016						2.1250				
FXTN 03-20	PIBD0316D206	3Y	1.6250	1007	2.76	4/25/2016	40.550000	1.9000	3:35:42 PM	1.9542	2.1250	2.0000	2.0000	2.0000	1.9000	1.9000
FXTN 10-41 *	PIBD1016D416	3Y	7.0000	1009	2.76	4/27/2016					2.3750					
FXTN 10-42	PIBD1016I420	3.5Y	9.1250	1139	3.12	9/4/2016	1.000000	2.2500	2:50:20 PM	2.2500	3.2500		2.2500	2.2500	2.2500	2.2500
RTB 07-01	PIID0716I018	3.5Y	7.0000	1159	3.17	9/24/2016	0.250000	2.7500	2:29:52 PM	2.7500		2.2500	2.7500	2.7500	2.7500	2.7500
FXTN 10-43	PIBD1016K436	3.5Y	6.2500	1212	3.32	11/16/2016										
FXTN 07-49	PIBD0717C493	4Y	7.0000	1347	3.69	3/31/2017										
FXTN 20-01	PIBD2017D011	4Y	14.3750	1371	3.75	4/24/2017										
FXTN 05-70 *	PIBD0517G705	4Y	4.6250	1443	3.95	7/5/2017					2.6250	2.3750				
RTB 07-02	PIID0717H026	4.5Y	6.6250	1488	4.07	8/19/2017	4.000000	2.7500	11:53:05 AM	2.7500		2.3750	2.7500	2.7500	2.7500	2.7500
FXTN 10-44	PIBD1017H447	4.5Y	7.7500	1492	4.08	8/23/2017	30.500000	2.6000	3:36:45 PM	2.5951			2.3000	2.6000	2.3000	2.6000
FXTN 07-50	PIBD0717J502	4.5Y	5.3750	1558	4.27	10/28/2017	0.700000	2.6000	3:23:37 PM	2.6000			2.6000	2.6000	2.6000	2.6000

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RTB 25-01 *	PIID2537J015	25Y	6.1250	8859	24.25	10/24/2037	971.840000	4.8650	4:00:48 PM	4.8731	4.9150	4.7500	4.7500	5.0450	4.7500	4.8650