

GS Board Summary  
July 03, 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 07.10.13	PIBL1212G143	<1M		6	0.02	7/10/2013						0.8750				
TBILL 07.24.13	PIBL1212G152	<1M		20	0.05	7/24/2013						1.0000				
RTB 05-07	PIID0513G075	1M	9.0000	27	0.07	7/31/2013						1.5000				
TBILL 08.07.13*	PIBL1212H160	1M		34	0.09	8/7/2013					1.1250	1.0000				
TBILL 08.22.13	PIBL1212H179	2M		49	0.13	8/22/2013										
TBILL 09.04.13	PIBL1212I187	2M		62	0.17	9/4/2013						1.0000				
TBILL 09.18.13	PIBL1212I196	2M		76	0.21	9/18/2013						0.8750				
TBILL 10.02.13*	PIBL1212J202	3M		90	0.25	10/2/2013	30.000000	0.5000	2:25:50 PM	0.5000	1.1250		0.5000	0.5000	0.5000	0.5000
FXTN 10-33	PIBD1013J337	3M	11.0000	97	0.27	10/9/2013						1.5000				
TBILL 10.30.13	PIBL1212J211	4M		118	0.32	10/30/2013						0.9500				
FXTN 07-45	PIBD0713K457	4M	7.1250	121	0.33	11/2/2013						1.5000				
TBILL 11.06.13	PIBL0613E010	4M		125	0.34	11/6/2013										
TBILL 11.13.13	PIBL1212K228	5M		132	0.36	11/13/2013	0.653700	0.6000	2:15:30 PM	0.6000			0.6000	0.6000	0.6000	0.6000
TBILL 11.27.13	PIBL1212K237	5M		146	0.40	11/27/2013						0.8750				
TBILL 12.04.13	PIBL0613F028	5M		153	0.42	12/4/2013										
TBILL 12.11.13	PIBL1212L245	5M		160	0.44	12/11/2013						1.0000				
TBILL 01.02.14*	PIBL0613G036	6M		182	0.50	1/2/2014	102.000000	0.8500	2:08:40 PM	0.8500	1.2500		0.8500	0.8500	0.8500	0.8500
TBILL 01.08.14	PIBL1213A012	6M		188	0.52	1/8/2014	5.657000	1.1250	11:07:46 AM	1.1250		1.1250	1.1250	1.1250	1.1250	1.1250
FXTN 05-67	PIBD0514A673	7M	6.2500	207	0.57	1/27/2014	1,000.000000	2.2500	9:32:14 AM	2.2600	3.0000	1.3750	2.2700	2.2700	2.2500	2.2500
TBILL 02.05.14	PIBL1213A021	7M		216	0.59	2/5/2014										
TBILL 03.05.14	PIBL1213C038	8M		244	0.67	3/5/2014										
FXTN 10-34	PIBD1014C341	9M	12.3750	264	0.72	3/25/2014										
TBILL 04.02.14	PIBL1213D046	9M		272	0.75	4/2/2014										
TBILL 05.07.14	PIBL1213E056	10M		307	0.84	5/7/2014	0.100000	1.1000	11:20:40 AM	1.1000		0.9750	1.1000	1.1000	1.1000	1.1000
TBILL 06.04.14	PIBL1213F062	11M		335	0.92	6/4/2014										
TBILL 07.02.14*	PIBL1213G070	1Y		363	1.00	7/2/2014					1.3750					
FXTN 10-35	PIBD1014G356	1.5Y	12.7500	376	1.03	7/15/2014										
RTB 05-08	PIID0514I080	1.5Y	6.2500	447	1.22	9/24/2014						2.0000				
FXTN 07-46	PIBD0714J466	1.5Y	6.5000	457	1.25	10/4/2014						1.8750				
SPTB 10-03	SPTB1014J037	1.5Y	12.2500	467	1.28	10/14/2014										
FXTN 10-36	PIBD1015B367	2Y	12.3750	600	1.64	2/24/2015										
FXTN 05-68	PIBD0515E685	2Y	6.3750	678	1.86	5/13/2015						1.8750				
FXTN 07-47 *	PIBD0715E477	2Y	8.3750	687	1.88	5/22/2015					2.5000	2.0000				
FXTN 04-20	PIBD0415G203	2.5Y	4.8750	747	2.05	7/21/2015										
RTB 05-09	PIID0515H097	2.5Y	5.8750	776	2.12	8/19/2015	4.000000	2.3500	11:27:49 AM	2.3500		2.3500	2.3500	2.3500	2.3500	2.3500
FXTN 10-37	PIBD1015H370	2.5Y	11.8750	782	2.14	8/25/2015										
FXTN 05-69	PIBD0515K697	2.5Y	4.6250	874	2.39	11/25/2015										
FXTN 10-38	PIBD1015L384	2.5Y	10.1250	894	2.45	12/15/2015						2.0000				
FXTN 10-39	PIBD1016A393	3Y	9.2500	922	2.52	1/12/2016						2.1250				
FXTN 07-48	PIBD0716A488	3Y	7.0000	937	2.57	1/27/2016					3.2500	2.2500				
RTB 05-10	PIID0516C107	3Y	6.0000	973	2.66	3/3/2016	11.000000	3.2500	11:18:41 AM	3.2500		2.6000	3.2500	3.2500	3.2500	3.2500
FXTN 10-40	PIBD1016C407	3Y	7.5000	1000	2.74	3/30/2016						2.5000				
FXTN 03-20	PIBD0316D206	3Y	1.6250	1026	2.81	4/25/2016					2.6750	2.0000				
FXTN 10-41 *	PIBD1016D416	3Y	7.0000	1028	2.81	4/27/2016					2.8750					
FXTN 10-42	PIBD1016I420	3.5Y	9.1250	1158	3.17	9/4/2016	200.000000	2.9500	11:59:16 AM	2.9375	3.5000	2.5000	2.9500	2.9500	2.9000	2.9500
RTB 07-01	PIID0716I018	3.5Y	7.0000	1178	3.23	9/24/2016						2.5000				
FXTN 10-43	PIBD1016K436	3.5Y	6.2500	1231	3.37	11/16/2016										
FXTN 07-49	PIBD0717C493	4Y	7.0000	1366	3.74	3/31/2017	290.000000	3.1500	9:19:20 AM	3.1500		2.6250	3.1500	3.1500	3.1500	3.1500
FXTN 20-01 *	PIBD2017D011	4Y	14.3750	1390	3.81	4/24/2017					3.5000					
FXTN 05-70	PIBD0517G705	4.5Y	4.6250	1462	4.00	7/5/2017						2.6250				
RTB 07-02	PIID0717H026	4.5Y	6.6250	1507	4.13	8/19/2017						2.6250				
FXTN 10-44	PIBD1017H447	4.5Y	7.7500	1511	4.14	8/23/2017						2.6250				



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FXTN 25-10	PIBD2537H103	25Y	5.7500	8809	24.12	8/16/2037	18.922000	5.2000	3:27:36 PM	5.2026		5.2000	5.2000	5.2100	5.2000	5.2000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8878	24.31	10/24/2037	119.675000	5.1800	3:50:24 PM	5.1679	5.3925	5.1756	5.0000	5.2000	5.0000	5.1800