

GS Board Summary  
August 06, 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 08.22.13	PIBL1212H179	<1M		15	0.04	8/22/2013										
TBILL 09.04.13	PIBL1212I187	1M		28	0.08	9/4/2013						1.0000				
TBILL 09.18.13*	PIBL1212I196	1M		42	0.12	9/18/2013					1.0000	0.6250				
TBILL 10.02.13	PIBL1212J202	2M		56	0.15	10/2/2013										
FXTN 10-33	PIBD1013J337	2M	11.0000	63	0.17	10/9/2013						0.7500				
TBILL 10.30.13	PIBL1212J211	3M		84	0.23	10/30/2013						0.8500				
FXTN 07-45	PIBD0713K457	3M	7.1250	87	0.24	11/2/2013						0.7500				
TBILL 11.06.13*	PIBL0613E010	3M		91	0.25	11/6/2013	6.762000	0.4750	9:44:52 AM	0.4750	1.0000	0.5270	0.4750	0.4750	0.4750	0.4750
TBILL 11.13.13	PIBL1212K228	3M		98	0.27	11/13/2013										
TBILL 11.27.13	PIBL1212K237	4M		112	0.31	11/27/2013										
TBILL 12.04.13	PIBL0613F028	4M		119	0.33	12/4/2013										
TBILL 12.11.13	PIBL1212L245	4M		126	0.35	12/11/2013										
TBILL 01.02.14	PIBL0613G036	5M		148	0.41	1/2/2014										
TBILL 01.08.14	PIBL1213A012	5M		154	0.42	1/8/2014						1.0000				
FXTN 05-67	PIBD0514A673	5M	6.2500	173	0.47	1/27/2014	2,400.000000	0.8250	11:50:18 AM	0.8375		0.7500	0.8250	0.9000	0.8250	0.8250
TBILL 02.05.14*	PIBL1213A021	6M		182	0.50	2/5/2014	1,279.800000	0.7850	3:44:55 PM	0.8407	1.0000	0.7850	0.8500	0.8500	0.7501	0.7850
TBILL 03.05.14	PIBL1213C038	7M		210	0.58	3/5/2014										
FXTN 10-34	PIBD1014C341	8M	12.3750	230	0.63	3/25/2014										
TBILL 04.02.14	PIBL1213D046	8M		238	0.65	4/2/2014	17.347000	0.9000	10:13:39 AM	0.9000			0.9000	0.9000	0.9000	0.9000
TBILL 05.07.14	PIBL1213E056	9M		273	0.75	5/7/2014										
TBILL 06.04.14	PIBL1213F062	10M		301	0.83	6/4/2014										
TBILL 07.02.14	PIBL1213G070	11M		329	0.90	7/2/2014	0.010000	0.9000	2:58:04 PM	0.9000		0.9000	0.9000	0.9000	0.9000	0.9000
FXTN 10-35	PIBD1014G356	11M	12.7500	342	0.94	7/15/2014						0.8750				
TBILL 08.06.14*	PIBL1213H088	1Y		364	1.00	8/6/2014	8.984000	0.9016	2:45:17 PM	0.8576	1.2500	0.9026	0.8500	0.9016	0.8500	0.9016
RTB 05-08	PIID0514I080	1.5Y	6.2500	413	1.13	9/24/2014	64.663000	2.0000	2:09:50 PM	1.4194		1.0000	1.2500	2.0000	1.2500	2.0000
FXTN 07-46	PIBD0714J466	1.5Y	6.5000	423	1.16	10/4/2014	50.000000	1.2500	11:16:34 AM	1.2500		1.0000	1.2500	1.2500	1.2500	1.2500
SPTB 10-03	SPTB1014J037	1.5Y	12.2500	433	1.19	10/14/2014										
FXTN 10-36	PIBD1015B367	2Y	12.3750	566	1.55	2/24/2015	100.000000	2.0000	10:48:27 AM	2.0000			2.0000	2.0000	2.0000	2.0000
FXTN 05-68	PIBD0515E685	2Y	6.3750	644	1.76	5/13/2015	1.781000	2.0000	2:08:03 PM	2.0000		1.0000	2.0000	2.0000	2.0000	2.0000
FXTN 07-47	PIBD0715E477	2Y	8.3750	653	1.79	5/22/2015						1.0000				
FXTN 04-20 *	PIBD0415G203	2Y	4.8750	713	1.95	7/21/2015					2.0000					
RTB 05-09	PIID0515H097	2.5Y	5.8750	742	2.03	8/19/2015						1.8500				
FXTN 10-37	PIBD1015H370	2.5Y	11.8750	748	2.05	8/25/2015										
FXTN 05-69	PIBD0515K697	2.5Y	4.6250	840	2.30	11/25/2015										
FXTN 10-38	PIBD1015L384	2.5Y	10.1250	860	2.35	12/15/2015						1.3750				
FXTN 10-39	PIBD1016A393	2.5Y	9.2500	888	2.43	1/12/2016	20.000000	2.2500	2:07:27 PM	2.2500			2.2500	2.2500	2.2500	2.2500
FXTN 07-48	PIBD0716A488	2.5Y	7.0000	903	2.47	1/27/2016	100.000000	2.0000	10:43:27 AM	2.0000	2.7500		2.0000	2.0000	2.0000	2.0000
RTB 05-10	PIID0516C107	3Y	6.0000	939	2.57	3/3/2016	9.210000	2.2500	3:28:53 PM	2.2500	2.2500	2.0500	2.2500	2.2500	2.2500	2.2500
FXTN 10-40	PIBD1016C407	3Y	7.5000	966	2.64	3/30/2016						2.0500				
FXTN 03-20	PIBD0316D206	3Y	1.6250	992	2.72	4/25/2016	1,350.000000	2.0600	11:50:29 AM	2.0563	2.1250	2.0400	2.1000	2.1000	2.0500	2.0600
FXTN 10-41 *	PIBD1016D416	3Y	7.0000	994	2.72	4/27/2016					2.2500					
FXTN 10-42	PIBD1016I420	3.5Y	9.1250	1124	3.08	9/4/2016	1,000.987280	2.2000	2:27:58 PM	2.1076	2.2000		2.1150	2.2000	2.1000	2.2000
RTB 07-01	PIID0716I018	3.5Y	7.0000	1144	3.13	9/24/2016					2.6000	2.3750				
FXTN 10-43	PIBD1016K436	3.5Y	6.2500	1197	3.28	11/16/2016										
FXTN 07-49	PIBD0717C493	4Y	7.0000	1332	3.65	3/31/2017	5,151.000000	2.5000	2:22:39 PM	2.3283			2.4500	2.5000	2.3000	2.5000
FXTN 20-01	PIBD2017D011	4Y	14.3750	1356	3.71	4/24/2017						2.3500				
FXTN 05-70 *	PIBD0517G705	4Y	4.6250	1428	3.91	7/5/2017					2.4000	2.3750				
RTB 07-02	PIID0717H026	4.5Y	6.6250	1473	4.03	8/19/2017						2.5000				
FXTN 10-44	PIBD1017H447	4.5Y	7.7500	1477	4.04	8/23/2017	50.000000	2.8000	2:08:52 PM	2.8000		2.7000	2.8000	2.8000	2.8000	2.8000
FXTN 07-50	PIBD0717J502	4.5Y	5.3750	1543	4.22	10/28/2017										
FXTN 05-71	PIBD0517K719	4.5Y	4.1250	1554	4.25	11/8/2017						2.5500				
FXTN 10-45	PIBD1018A451	4.5Y	5.8750	1638	4.48	1/31/2018						2.5500				

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FXTN 05-72 *	PIBD0518E723	5Y	2.1250	1750	4.79	5/23/2018	15.200000	2.1500	11:54:06 AM	2.1250	2.4000		2.1000	2.1500	2.1000	2.1500
FXTN 07-51	PIBD0718H511	5.5Y	5.0000	1837	5.03	8/18/2018	50.000000	2.6700	11:20:11 AM	2.6700			2.6700	2.6700	2.6700	2.6700
FXTN 10-47	PIBD1018K478	5.5Y	8.8750	1931	5.29	11/20/2018										
FXTN 10-48	PIBD1019B485	6Y	7.8750	2022	5.54	2/19/2019						2.6500				
FXTN 07-53	PIBD0719D531	6Y	5.0000	2088	5.72	4/26/2019										
FXTN 07-54	PIBD0719G547	6Y	4.7500	2172	5.95	7/19/2019						2.6500				
FXTN 07-55	PIBD0719H555	6.5Y	4.7500	2214	6.06	8/30/2019										
FXTN 07-56	PIBD0719K560	6.5Y	3.8750	2298	6.29	11/22/2019	505.000000	3.2000	11:19:25 AM	2.9277		2.7500	2.9250	3.2000	2.9250	3.2000
FXTN 10-50 *	PIBD1020B508	7Y	7.7500	2386	6.53	2/18/2020	0.677426	3.1500	2:06:29 PM	3.1500	3.0000		3.1500	3.1500	3.1500	3.1500
RTB 10-01	PIID1020H015	7.5Y	7.2500	2569	7.03	8/19/2020	1.555600	3.1500	2:06:05 PM	3.1500		2.8750	3.1500	3.1500	3.1500	3.1500
FXTN 10-51	PIBD1020I510	7.5Y	6.1250	2597	7.11	9/16/2020	58.000000	3.1750	11:40:45 AM	3.1750			3.1750	3.1750	3.1750	3.1750
FXTN 10-52	PIBD1020L525	7.5Y	5.8750	2688	7.36	12/16/2020	0.473000	3.2500	11:37:42 AM	3.2500			3.2500	3.2500	3.2500	3.2500
RTB 10-02	PIID1021C027	8Y	7.3750	2765	7.57	3/3/2021	1.615000	3.2000	2:05:10 PM	3.2000		2.9750	3.2000	3.2000	3.2000	3.2000
FXTN 10-53	PIBD1021D531	8Y	6.5000	2821	7.72	4/28/2021						3.1250				
RTB 10-03	PIID1021J039	8.5Y	5.7500	2996	8.20	10/20/2021	1.000000	3.5000	3:29:03 PM	3.5000		3.1250	3.5000	3.5000	3.5000	3.5000
FXTN 10-55	PIBD1021K551	8.5Y	5.7500	3031	8.30	11/24/2021					3.5999	3.1250				
FXTN 10-54	PIBD1022G545	8.5Y	6.3750	3087	8.45	1/19/2022					3.5999	3.1250				
FXTN 20-02	PIBD2022C021	9Y	15.0000	3141	8.60	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3282	8.99	8/2/2022										
FXTN 10-57	PIBD1022I570	9.5Y	4.7500	3324	9.10	9/13/2022						3.2000				
FXTN 20-03	PIBD2022J033	9.5Y	12.7500	3358	9.19	10/17/2022										
FXTN 10-58	PIBD1022L585	9.5Y	4.0000	3408	9.33	12/6/2022	264.446000	3.3000	3:22:57 PM	3.3752	3.5999	3.3250	3.3850	3.3850	3.3000	3.3000
FXTN 20-04	PIBD2023B048	10Y	13.0000	3484	9.54	2/20/2023										
FXTN 20-05 *	PIBD2023E054	10Y	11.8750	3582	9.81	5/29/2023					3.4250					
FXTN 20-06	PIBD2023J068	10.5Y	11.3750	3729	10.21	10/23/2023										
FXTN 20-07	PIBD2024F075	11Y	12.3750	3953	10.82	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	4016	11.00	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4114	11.26	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4268	11.69	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4457	12.20	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4497	12.31	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4548	12.45	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	4822	13.20	10/20/2026	22.215000	4.1250	3:44:45 PM	3.8532		3.6250	4.1250	4.1250	3.8000	4.1250
FXTN 20-13	PIBD2026L139	14Y	8.0000	4870	13.33	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4954	13.56	3/1/2027	13.500000	4.2500	3:18:29 PM	4.1579			4.1500	4.3250	4.1500	4.2500
FXTN 20-14	PIBD2027H140	15Y	8.6250	5143	14.08	9/6/2027						4.0000				
FXTN 20-15	PIBD2028L151	16Y	9.5000	5598	15.33	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	6137	16.80	5/27/2030	131.538377	4.4250	2:56:28 PM	4.4900			4.7000	4.7000	4.4250	4.4250
FXTN 25-02	PIBD2530G029	17Y	12.5000	6199	16.97	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6381	17.47	1/26/2031						4.5000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6555	17.95	7/19/2031	5,069.129000	4.3000	3:48:23 PM	4.2708	4.3249	4.2050	4.2000	4.3250	4.2000	4.3000
FXTN 25-04	PIBD2531J042	19Y	9.3750	6633	18.16	10/5/2031						4.3000				
FXTN 20-18	PIBD2032B183	19Y	5.8750	6753	18.49	2/2/2032	0.550000	4.7000	9:28:45 AM	4.7000			4.7000	4.7000	4.7000	4.7000
RTB 20-01	PIID2032C014	19Y	5.8750	6781	18.57	3/1/2032	726.806000	4.3500	4:06:22 PM	4.3613	4.4500	4.2501	4.3500	4.5000	4.2000	4.3500
FXTN 20-19	PIBD2032H195	19Y	5.7500	6991	19.14	9/27/2032	1.000000	4.7500	3:19:17 PM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 25-05	PIBD2532K057	19Y	8.5000	7054	19.31	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7166	19.62	3/21/2033	30.500000	3.7000	3:44:04 PM	3.7303	3.8500		3.7500	3.7500	3.7000	3.7000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7760	21.25	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8089	22.15	9/30/2035						4.5000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	8166	22.36	12/16/2035	290.500000	4.7000	10:43:25 AM	4.7327	5.0000		4.7500	4.7500	4.7000	4.7000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8454	23.15	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8775	24.02	8/16/2037	2.000000	4.8250	3:05:49 PM	4.8250			4.8250	4.8250	4.8250	4.8250

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RTB 25-01 *	PIID2537J015	25Y	6.1250	8844	24.21	10/24/2037	1,032.184000	4.5200	4:02:58 PM	4.5048	4.6250	4.5351	4.6000	4.7500	4.3500	4.5200