

GS Board Summary
September 24, 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 07-53	PIBD0719D531	6Y	5.0000	2039	5.58	4/26/2019										
FXTN 07-54	PIBD0719G547	6Y	4.7500	2123	5.81	7/19/2019										
FXTN 07-55	PIBD0719H555	6Y	4.7500	2165	5.93	8/30/2019										
FXTN 07-56	PIBD0719K560	6.5Y	3.8750	2249	6.16	11/22/2019	0.470000	3.5000	3:56:09 PM	3.5000			3.5000	3.5000	3.5000	3.5000
FXTN 10-50	PIBD1020B508	6.5Y	7.7500	2337	6.40	2/18/2020										
RTB 10-01	PIID1020H015	7Y	7.2500	2520	6.90	8/19/2020	8.982000	3.5250	2:58:24 PM	3.5133			3.3750	3.5250	3.3750	3.5250
FXTN 10-51 *	PIBD1020I510	7Y	6.1250	2548	6.98	9/16/2020					3.4750					
FXTN 10-52	PIBD1020L525	7.5Y	5.8750	2639	7.23	12/16/2020										
RTB 10-02	PIID1021C027	7.5Y	7.3750	2716	7.44	3/3/2021	2.000000	3.1500	3:37:58 PM	3.1500			3.1500	3.1500	3.1500	3.1500
FXTN 10-53	PIBD1021D531	8Y	6.5000	2772	7.59	4/28/2021										
RTB 10-03	PIID1021J039	8.5Y	5.7500	2947	8.07	10/20/2021	1.450000	3.6000	2:54:00 PM	3.8745		3.2500	4.0000	4.0000	3.6000	3.6000
FXTN 10-55	PIBD1021K551	8.5Y	5.7500	2982	8.16	11/24/2021						3.3500				
FXTN 10-54	PIBD1022G545	8.5Y	6.3750	3038	8.32	1/19/2022	6.000000	3.5500	3:44:46 PM	3.5500			3.5500	3.5500	3.5500	3.5500
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	3092	8.47	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3233	8.85	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3275	8.97	9/13/2022										
FXTN 20-03	PIBD2022J033	9.5Y	12.7500	3309	9.06	10/17/2022										
FXTN 10-58	PIBD1022L585	9.5Y	4.0000	3359	9.20	12/6/2022	2.000000	3.6000	3:11:33 PM	3.6000		3.3500	3.6000	3.6000	3.6000	3.6000
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3435	9.40	2/20/2023										
FXTN 20-05	PIBD2023E054	10Y	11.8750	3533	9.67	5/29/2023										
RTB 10-04 *	PIID1023H046	10Y	3.2500	3611	9.89	8/15/2023	264.005471	3.5000	3:29:33 PM	3.4248	3.5000	3.4056	3.2500	3.6250	3.2500	3.5000
FXTN 20-06	PIBD2023J068	10.5Y	11.3750	3680	10.08	10/23/2023										
FXTN 20-07	PIBD2024F075	11Y	12.3750	3904	10.69	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3967	10.86	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4065	11.13	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4219	11.55	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4408	12.07	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4448	12.18	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4499	12.32	1/19/2026	100.000000	5.0250	12:00:04 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RTB 15-01	PIID1526J019	14Y	6.2500	4773	13.07	10/20/2026	33.300000	4.0000	3:39:19 PM	4.1041		3.9000	4.5000	4.5000	4.0000	4.0000
FXTN 20-13	PIBD2026L139	14Y	8.0000	4821	13.20	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4905	13.43	3/1/2027										
FXTN 20-14	PIBD2027I140	14Y	8.6250	5094	13.95	9/6/2027										
FXTN 20-15	PIBD2028L151	16Y	9.5000	5549	15.19	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	6088	16.67	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6150	16.84	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6332	17.34	1/26/2031						4.8000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6506	17.81	7/19/2031	2,004.000000	4.8000	3:45:35 PM	4.7783		4.6100	4.7500	4.8400	4.7500	4.8000
FXTN 25-04	PIBD2531J042	19Y	9.3750	6584	18.03	10/5/2031						4.8000				
FXTN 20-18	PIBD2032B183	19Y	5.8750	6704	18.35	2/2/2032						5.0000				
RTB 20-01	PIID2032C014	19Y	5.8750	6732	18.43	3/1/2032	9.000000	5.0000	2:19:48 PM	5.0000	5.1250	4.4000	5.0000	5.0000	5.0000	5.0000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6942	19.01	9/27/2032						5.0000				
FXTN 25-05	PIBD2532K057	19Y	8.5000	7005	19.18	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7117	19.49	3/21/2033	18.000000	4.0000	2:30:45 PM	4.0000	4.0000	3.6250	4.0000	4.0000	4.0000	4.0000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7711	21.11	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8040	22.01	9/30/2035					5.3500					
FXTN 25-08	PIBD2535L086	25Y	8.1250	8117	22.22	12/16/2035	0.288000	4.9750	2:30:38 PM	4.9750		4.9750	4.9750	4.9750	4.9750	4.9750
FXTN 25-09	PIBD2536I097	25Y	7.6250	8405	23.01	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8726	23.89	8/16/2037	5.375000	5.0500	3:24:10 PM	5.0500		5.0000	5.0500	5.0500	5.0500	5.0500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8795	24.08	10/24/2037	186.445822	5.1950	3:48:53 PM	5.0215	5.1950	5.0000	4.9750	5.3000	4.9500	5.1950