

GS Board Summary
October 01, 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 10-33	PIBD1013J337	<1M	11.0000	7	0.02	10/9/2013						0.3500				
TBILL 10.30.13	PIBL1212J211	1M		28	0.08	10/30/2013	83.242000	0.7000	3:08:58 PM	0.3759	0.7000	0.1250	0.3750	0.7000	0.3750	0.7000
FXTN 07-45	PIBD0713K457	1M	7.1250	31	0.08	11/2/2013										
TBILL 11.06.13*	PIBL0613E010	1M		35	0.10	11/6/2013	0.336000	0.7500	3:05:25 PM	0.7500	0.5000		0.7500	0.7500	0.7500	0.7500
TBILL 11.13.13	PIBL1212K228	1M		42	0.12	11/13/2013	5.063000	0.4000	2:10:31 PM	0.4000	0.7750	0.4000	0.4000	0.4000	0.4000	0.4000
TBILL 11.27.13	PIBL1212K237	2M		56	0.15	11/27/2013										
TBILL 12.04.13	PIBL0613F028	2M		63	0.17	12/4/2013										
TBILL 12.11.13	PIBL1212L245	2M		70	0.19	12/11/2013	183.000000	0.4500	10:12:31 AM	0.4500		0.2500	0.4500	0.4500	0.4500	0.4500
TBILL 01.02.14*	PIBL0613G036	3M		92	0.25	1/2/2014					0.5250					
TBILL 01.08.14	PIBL1213A012	3M		98	0.27	1/8/2014	410.000000	0.2750	2:21:20 PM	0.4740		0.2750	0.4750	0.4750	0.2750	0.2750
FXTN 05-67	PIBD0514A673	4M	6.2500	117	0.32	1/27/2014	103.901000	0.4000	10:16:59 AM	0.4688	0.9500		0.6000	0.6000	0.4000	0.4000
TBILL 02.05.14	PIBL1213A021	4M		126	0.35	2/5/2014						0.7000				
TBILL 03.05.14	PIBL1213C038	5M		154	0.42	3/5/2014										
FXTN 10-34	PIBD1014C341	5M	12.3750	174	0.48	3/25/2014										
TBILL 04.02.14*	PIBL1213D046	6M		182	0.50	4/2/2014					0.8750					
TBILL 05.07.14	PIBL1213E056	7M		217	0.60	5/7/2014										
TBILL 06.04.14	PIBL1213F062	8M		245	0.67	6/4/2014										
TBILL 07.02.14	PIBL1213G070	9M		273	0.75	7/2/2014						0.8500				
FXTN 10-35	PIBD1014G356	10M	12.7500	286	0.78	7/15/2014										
TBILL 08.06.14	PIBL1213H088	10M		308	0.85	8/6/2014	0.537000	0.8500	3:43:00 PM	0.8500			0.8500	0.8500	0.8500	0.8500
TBILL 09.03.14*	PIBL1213I096	1Y		336	0.92	9/3/2014					1.3500					
RTB 05-08	PIID0514I080	1Y	6.2500	357	0.98	9/24/2014										
FXTN 07-46	PIBD0714J466	1.5Y	6.5000	367	1.00	10/4/2014										
SPTB 10-03	SPTB1014J037	1.5Y	12.2500	377	1.03	10/14/2014										
FXTN 10-36	PIBD1015B367	1.5Y	12.3750	510	1.40	2/24/2015										
FXTN 05-68	PIBD0515E685	2Y	6.3750	588	1.61	5/13/2015	0.832000	2.5000	3:03:40 PM	2.5000	2.5000		2.5000	2.5000	2.5000	2.5000
FXTN 07-47	PIBD0715E477	2Y	8.3750	597	1.63	5/22/2015										
FXTN 04-20	PIBD0415G203	2Y	4.8750	657	1.80	7/21/2015										
RTB 05-09	PIID0515H097	2Y	5.8750	686	1.88	8/19/2015	0.500000	2.6250	11:43:11 AM	2.6250			2.6250	2.6250	2.6250	2.6250
FXTN 10-37 *	PIBD1015H370	2Y	11.8750	692	1.89	8/25/2015					2.6500					
FXTN 05-69	PIBD0515K697	2.5Y	4.6250	784	2.15	11/25/2015										
FXTN 10-38	PIBD1015L384	2.5Y	10.1250	804	2.20	12/15/2015										
FXTN 10-39	PIBD1016A393	2.5Y	9.2500	832	2.28	1/12/2016	41.920000	2.2200	4:12:56 PM	2.2275			2.2350	2.2350	2.2200	2.2200
FXTN 07-48	PIBD0716A488	2.5Y	7.0000	847	2.32	1/27/2016						2.1000				
RTB 05-10	PIID0516C107	2.5Y	6.0000	883	2.42	3/3/2016	0.700000	2.7500	3:01:58 PM	2.7500			2.7500	2.7500	2.7500	2.7500
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	910	2.49	3/30/2016										
FXTN 03-20	PIBD0316D206	3Y	1.6250	936	2.56	4/25/2016						2.0500				
FXTN 10-41	PIBD1016D416	3Y	7.0000	938	2.57	4/27/2016										
FXTN 10-42	PIBD1016I420	3Y	9.1250	1068	2.92	9/4/2016	1.500000	2.2750	8:52:43 AM	2.2750	2.7000	2.1250	2.2750	2.2750	2.2750	2.2750
RTB 07-01 *	PIID0716I018	3Y	7.0000	1088	2.98	9/24/2016					2.8750					
FXTN 10-43	PIBD1016K436	3.5Y	6.2500	1141	3.12	11/16/2016										
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1276	3.49	3/31/2017	1.000000	2.8750	11:34:09 AM	2.8750			2.8750	2.8750	2.8750	2.8750
FXTN 20-01	PIBD2017D011	4Y	14.3750	1300	3.56	4/24/2017										
FXTN 05-70	PIBD0517G705	4Y	4.6250	1372	3.76	7/5/2017					3.2250					
RTB 07-02	PIID0717H026	4Y	6.6250	1417	3.88	8/19/2017										
FXTN 10-44 *	PIBD1017H447	4Y	7.7500	1421	3.89	8/23/2017					3.2500					
FXTN 07-50	PIBD0717J502	4.5Y	5.3750	1487	4.07	10/28/2017	16.000000	2.8750	11:34:32 AM	2.9266			2.9300	2.9300	2.8750	2.8750
FXTN 05-71	PIBD0517K719	4.5Y	4.1250	1498	4.10	11/8/2017										
FXTN 10-45	PIBD1018A451	4.5Y	5.8750	1582	4.33	1/31/2018						2.7500				
FXTN 05-72	PIBD0518E723	5Y	2.1250	1694	4.64	5/23/2018	135.000000	3.0525	3:07:03 PM	3.0136	3.2000	3.0500	3.0000	3.0550	3.0000	3.0525
FXTN 07-51 *	PIBD0718H511	5Y	5.0000	1781	4.88	8/18/2018					3.2500					
FXTN 10-47	PIBD1018K478	5.5Y	8.8750	1875	5.13	11/20/2018										
FXTN 10-48	PIBD1019B485	5.5Y	7.8750	1966	5.38	2/19/2019										
FXTN 07-53	PIBD0719D531	6Y	5.0000	2032	5.56	4/26/2019	12.900000	3.4500	3:32:13 PM	3.4887			3.5000	3.5000	3.4500	3.4500

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FXTN 07-54	PIBD0719G547	6Y	4.7500	2116	5.79	7/19/2019										
FXTN 07-55	PIBD0719H555	6Y	4.7500	2158	5.91	8/30/2019										
FXTN 07-56	PIBD0719K560	6.5Y	3.8750	2242	6.14	11/22/2019	120.000000	3.1000	8:56:45 AM	3.1000			3.1000	3.1000	3.1000	3.1000
FXTN 10-50	PIBD1020B508	6.5Y	7.7500	2330	6.38	2/18/2020										
RTB 10-01	PIID1020H015	7Y	7.2500	2513	6.88	8/19/2020										
FXTN 10-51 *	PIBD1020I510	7Y	6.1250	2541	6.96	9/16/2020					3.5000					
FXTN 10-52	PIBD1020L525	7.5Y	5.8750	2632	7.21	12/16/2020	2.000000	3.0000	11:24:09 AM	3.0000			3.0000	3.0000	3.0000	3.0000
RTB 10-02	PIID1021C027	7.5Y	7.3750	2709	7.42	3/3/2021										
FXTN 10-53	PIBD1021D531	8Y	6.5000	2765	7.57	4/28/2021										
RTB 10-03	PIID1021J039	8.5Y	5.7500	2940	8.05	10/20/2021	0.500000	4.0000	2:15:08 PM	4.0000		3.2750	4.0000	4.0000	4.0000	4.0000
FXTN 10-55	PIBD1021K551	8.5Y	5.7500	2975	8.15	11/24/2021						3.4000				
FXTN 10-54	PIBD1022G545	8.5Y	6.3750	3031	8.30	1/19/2022						3.3750				
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	3085	8.45	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3226	8.83	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3268	8.95	9/13/2022						3.3500				
FXTN 20-03	PIBD2022J033	9.5Y	12.7500	3302	9.04	10/17/2022										
FXTN 10-58	PIBD1022L585	9.5Y	4.0000	3352	9.18	12/6/2022						3.4500				
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3428	9.39	2/20/2023										
FXTN 20-05	PIBD2023E054	10Y	11.8750	3526	9.65	5/29/2023										
RTB 10-04 *	PIID1023H046	10Y	3.2500	3604	9.87	8/15/2023	91.789000	3.4508	3:57:44 PM	3.5115	3.5500	3.4508	3.3200	3.7500	3.2500	3.4508
FXTN 20-06	PIBD2023J068	10.5Y	11.3750	3673	10.06	10/23/2023										
FXTN 20-07	PIBD2024F075	11Y	12.3750	3897	10.67	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3960	10.84	8/5/2024										
FXTN 20-09	PIBD2024K091	12Y	13.7500	4058	11.11	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4212	11.53	4/14/2025										
FXTN 20-11	PIBD2025J116	13Y	12.1250	4401	12.05	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4441	12.16	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4492	12.30	1/19/2026										
RTB 15-01	PIID1526J019	14Y	6.2500	4766	13.05	10/20/2026	18.000000	4.4250	2:49:26 PM	4.4250		4.2500	4.4250	4.4250	4.4250	4.4250
FXTN 20-13	PIBD2026L139	14Y	8.0000	4814	13.18	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4898	13.41	3/1/2027						4.0000				
FXTN 20-14	PIBD2027H140	14Y	8.6250	5087	13.93	9/6/2027										
FXTN 20-15	PIBD2028L151	16Y	9.5000	5542	15.17	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	6081	16.65	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6143	16.82	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6325	17.32	1/26/2031						4.9000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6499	17.79	7/19/2031	36.900000	5.0250	11:32:27 AM	5.0013	5.0000	4.7500	5.0000	5.0250	5.0000	5.0250
FXTN 25-04	PIBD2531J042	19Y	9.3750	6577	18.01	10/5/2031						4.8500				
FXTN 20-18	PIBD2032B183	19Y	5.8750	6697	18.34	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6725	18.41	3/1/2032	55.050000	5.0000	3:09:40 PM	5.2177	5.3500	5.0000	5.2500	5.2500	5.0000	5.0000
FXTN 20-19	PIBD2032H195	19Y	5.7500	6935	18.99	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6998	19.16	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7110	19.47	3/21/2033	27.400000	4.1250	3:26:25 PM	4.6506	4.1250	3.6250	4.8000	5.0500	3.7500	4.1250
FXTN 25-06	PIBD2534K062	25Y	9.2500	7704	21.09	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	8033	21.99	9/30/2035	6.400000	5.7500	11:31:24 AM	5.7500		5.5000	5.7500	5.7500	5.7500	5.7500
FXTN 25-08	PIBD2535L086	25Y	8.1250	8110	22.20	12/16/2035	122.200000	5.2500	10:33:03 AM	5.1532	5.7500		5.0750	5.2500	5.0750	5.2500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8398	22.99	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8719	23.87	8/16/2037	14.200000	5.7500	3:10:10 PM	5.3587	5.7500		5.2500	5.7500	5.2500	5.7500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8788	24.06	10/24/2037	46.485000	5.2000	3:50:32 PM	5.1847	5.3850	5.1890	5.6000	5.6000	5.1300	5.2000