

GS Board Summary
November 19, 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 07-56	PIBD0719K560	6.5Y	3.8750	2193	6.00	11/22/2019	1,146.808000	3.0000	2:29:20 PM	2.9455	3.2500		2.9850	3.0500	2.9150	3.0000
FXTN 10-50	PIBD1020B508	6.5Y	7.7500	2281	6.25	2/18/2020										
RTB 10-01	PIID1020H015	7Y	7.2500	2464	6.75	8/19/2020					3.1250	2.8750				
FXTN 10-51 *	PIBD1020I510	7Y	6.1250	2492	6.82	9/16/2020					3.1750					
FXTN 10-52	PIBD1020L525	7.5Y	5.8750	2583	7.07	12/16/2020	2.000000	2.9500	11:01:50 AM	2.9500		3.0000	2.9500	2.9500	2.9500	2.9500
RTB 10-02	PIID1021C027	7.5Y	7.3750	2660	7.28	3/3/2021	122.700000	3.1250	11:58:20 AM	3.1250			3.1250	3.1250	3.1250	3.1250
FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2716	7.44	4/28/2021	92.000000	3.2000	2:02:00 PM	3.2076		3.1750	3.2200	3.2200	3.2000	3.2000
RTB 10-03	PIID1021J039	8Y	5.7500	2891	7.92	10/20/2021						3.1250				
FXTN 10-55	PIBD1021K551	8.5Y	5.7500	2926	8.01	11/24/2021						3.2500				
FXTN 10-54	PIBD1022G545	8.5Y	6.3750	2982	8.16	1/19/2022	173.197149	3.3250	11:55:20 AM	3.3323		3.2500	3.4000	3.4000	3.3250	3.3250
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	3036	8.31	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3177	8.70	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3219	8.81	9/13/2022						3.2500				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3253	8.91	10/17/2022										
FXTN 10-58	PIBD1022L585	9.5Y	4.0000	3303	9.04	12/6/2022	5.000000	3.4000	3:30:19 PM	3.4000		3.3000	3.4000	3.4000	3.4000	3.4000
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3379	9.25	2/20/2023										
FXTN 20-05	PIBD2023E054	10Y	11.8750	3477	9.52	5/29/2023										
RTB 10-04	PIID1023H046	10Y	3.2500	3555	9.73	8/15/2023	897.293529	3.3200	3:33:17 PM	3.3028	3.3245	3.2506	3.3060	3.3750	3.2506	3.3200
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3624	9.92	10/23/2023					3.3250					
FXTN 20-07	PIBD2024F075	11Y	12.3750	3848	10.54	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3911	10.71	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	4009	10.98	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4163	11.40	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4352	11.92	10/20/2025										
FXTN 25-01	PIBD2525K015	13Y	18.2500	4392	12.02	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4443	12.16	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4717	12.91	10/20/2026	713.530000	3.8600	3:58:01 PM	3.8614			3.8750	4.0500	3.8500	3.8600
FXTN 20-13	PIBD2026L139	14Y	8.0000	4765	13.05	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4849	13.28	3/1/2027	118.240000	4.0500	3:39:22 PM	3.8756			3.8500	4.0700	3.8500	4.0500
FXTN 20-14	PIBD2027I140	14Y	8.6250	5038	13.79	9/6/2027										
FXTN 20-15	PIBD2028L151	16Y	9.5000	5493	15.04	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	6032	16.51	5/27/2030						4.5000				
FXTN 25-02	PIBD2530G029	17Y	12.5000	6094	16.68	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6276	17.18	1/26/2031						4.3750				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6450	17.66	7/19/2031	22,254.195251	4.2425	4:14:35 PM	4.2314	4.2750	4.2350	4.2425	4.3300	4.2150	4.2425
FXTN 25-04	PIBD2531J042	18Y	9.3750	6528	17.87	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6648	18.20	2/2/2032	9.388000	4.4250	11:27:17 AM	4.4553			4.5000	4.5000	4.4250	4.4250
RTB 20-01	PIID2032C014	19Y	5.8750	6676	18.28	3/1/2032	175.775000	4.3150	4:07:11 PM	4.3201	4.4250		4.3000	4.4250	4.3000	4.3150
FXTN 20-19	PIBD2032H195	19Y	5.7500	6886	18.85	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6949	19.03	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7061	19.33	3/21/2033	217.109000	4.0850	3:25:51 PM	4.0996	4.2500	4.0850	4.1000	4.2500	4.0850	4.0850
FXTN 25-06	PIBD2534K062	25Y	9.2500	7655	20.96	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7984	21.86	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8061	22.07	12/16/2035	765.140000	4.8500	3:51:47 PM	4.8534	4.9000	4.7500	4.8550	4.8950	4.8500	4.8500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8349	22.86	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8670	23.74	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8739	23.93	10/24/2037	1,910.965525	4.6700	4:05:50 PM	4.6611	4.6850	4.6250	4.6575	4.7850	4.6500	4.6700