

GS Board Summary
December 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
RTB 10-01	PIID1020H015	7Y	7.2500	2445	6.69	8/19/2020					3.4000					
FXTN 10-51 *	PIBD1020I510	7Y	6.1250	2473	6.77	9/16/2020	50.000000	3.3000	2:49:31 PM	3.3000	3.4000		3.3000	3.3000	3.3000	3.3000
FXTN 10-52	PIBD1020L525	7.5Y	5.8750	2564	7.02	12/16/2020	2.300000	3.1250	10:08:27 AM	3.1250			3.1250	3.1250	3.1250	3.1250
RTB 10-02	PIID1021C027	7.5Y	7.3750	2641	7.23	3/3/2021	1.000000	3.6000	2:57:55 PM	3.6000	3.6000		3.6000	3.6000	3.6000	3.6000
FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2697	7.38	4/28/2021					3.6000	3.2750				
RTB 10-03	PIID1021J039	8Y	5.7500	2872	7.86	10/20/2021					3.8500	3.3250				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2907	7.96	11/24/2021					3.8500	3.3500				
FXTN 10-54	PIBD1022G545	8.5Y	6.3750	2963	8.11	1/19/2022	100.000000	3.4525	10:20:11 AM	3.4537	3.8500	3.3250	3.4550	3.4550	3.4525	3.4525
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	3017	8.26	3/14/2022						3.4000				
FXTN 10-56	PIBD1022H562	9Y	4.8750	3158	8.65	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3200	8.76	9/13/2022					3.8500	3.3250				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3234	8.85	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3284	8.99	12/6/2022	0.500000	3.6000	9:33:03 AM	3.6000	3.7500	3.3250	3.6000	3.6000	3.6000	3.6000
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3360	9.20	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3458	9.47	5/29/2023										
RTB 10-04	PIID1023H046	10Y	3.2500	3536	9.68	8/15/2023	113.138000	3.4200	3:32:28 PM	3.4589	3.5735	3.4000	3.3450	3.5745	3.3450	3.4200
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3605	9.87	10/23/2023					3.4000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3829	10.48	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3892	10.66	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3990	10.92	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4144	11.35	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4333	11.86	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4373	11.97	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4424	12.11	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4698	12.86	10/20/2026	130.068000	3.9700	10:44:40 AM	3.9664	4.3500		3.9600	4.1250	3.9600	3.9700
FXTN 20-13	PIBD2026L139	13Y	8.0000	4746	12.99	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4830	13.22	3/1/2027	33.500000	4.1000	3:40:34 PM	3.9995	4.4500		4.1250	4.1250	3.9950	4.1000
FXTN 20-14	PIBD2027I140	14Y	8.6250	5019	13.74	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5474	14.99	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	6013	16.46	5/27/2030					5.0000	4.5000				
FXTN 25-02	PIBD2530G029	17Y	12.5000	6075	16.63	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6257	17.13	1/26/2031						4.5000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6431	17.61	7/19/2031	1,702.100000	4.6750	4:09:13 PM	4.7055	4.7200	4.4750	4.6200	4.7500	4.6200	4.6750
FXTN 25-04	PIBD2531J042	18Y	9.3750	6509	17.82	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6629	18.15	2/2/2032					5.2500					
RTB 20-01	PIID2032C014	19Y	5.8750	6657	18.23	3/1/2032	6.930000	4.8500	3:42:13 PM	4.8500	5.5000	4.5650	4.8500	4.8500	4.8500	4.8500
FXTN 20-19	PIBD2032I195	19Y	5.7500	6867	18.80	9/27/2032					5.2500					
FXTN 25-05	PIBD2532K057	19Y	8.5000	6930	18.97	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7042	19.28	3/21/2033	102.750000	4.2750	3:26:07 PM	4.4209	4.5000	4.2750	4.4250	4.4250	4.2750	4.2750
FXTN 25-06	PIBD2534K062	25Y	9.2500	7636	20.91	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7965	21.81	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8042	22.02	12/16/2035	232.625000	5.1500	3:22:52 PM	5.0962		5.1000	5.0500	5.1500	5.0500	5.1500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8330	22.81	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8651	23.69	8/16/2037	25.500000	5.2500	11:19:45 AM	5.1810			5.2500	5.2500	5.1250	5.2500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8720	23.87	10/24/2037	428.240000	5.0000	4:04:52 PM	5.0064	5.0500	4.9500	5.0000	5.1499	4.9400	5.0000