GS Board Summary
January 16, 2014

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 05-67	PIBD0514A673	<1M	6.2500	10	0.03	1/27/2014	824.000000	1.2500	10:26:52 AM	1.2500		0.5000	1.2500	1.2500	1.2500	1.2500
TBILL 02.05.14	PIBL1213A021	<1M		19	0.05	2/5/2014						0.5000				
TBILL 03.05.14*	PIBL1213C038	1M		47	0.13	3/5/2014					0.8000					
FXTN 10-34	PIBD1014C341	2M	12.3750	67	0.18	3/25/2014										
TBILL 04.02.14	PIBL1213D046	2M		75	0.21	4/2/2014						0.6250				
TBILL 04.10.14*	PIBL0613J042	3M		83	0.23	4/10/2014	4.000000	1.0000	2:03:49 PM	1.0000	0.8000		1.0000	1.0000	1.0000	1.0000
TBILL 05.07.14	PIBL1213E056	4M		110	0.30	5/7/2014						0.6251				
TBILL 06.04.14	PIBL1213F062	5M		138	0.38	6/4/2014										
TBILL 07.02.14*	PIBL1213G070	6M		166	0.46	7/2/2014					1.6750					
FXTN 10-35	PIBD1014G356	6M	12.7500	179	0.49	7/15/2014										
TBILL 08.06.14	PIBL1213H088	7M		201	0.55	8/6/2014										
TBILL 09.03.14	PIBL1213I096	8M		229	0.63	9/3/2014										
RTB 05-08	PIID0514I080	9M	6.2500	250	0.68	9/24/2014										
FXTN 07-46	PIBD0714J466	9M	6.5000	260	0.71	10/4/2014										
TBILL 10.08.14	PIBL1213J102	9M		264	0.73	10/8/2014						0.7500				
SPTB 10-03	SPTB1014J037	9M	12.2500	270	0.74	10/14/2014						0.7500				
TBILL 11.05.14	PIBL1213K119	10M		292	0.80	11/5/2014						0.8750				
TBILL 01.07.15*	PIBL1214A010	1Y		355	0.98	1/7/2015	0.138000	1.0000	10:51:06 AM	1.0000	1.8500	1.0000	1.0000	1.0000	1.0000	1.0000
FXTN 10-36	PIBD1015B367	1.5Y	12.3750	403	1.10	2/24/2015										
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	481	1.32	5/13/2015	30.000000	1.5000	2:51:14 PM	1.5000		1.0000	1.5000	1.5000	1.5000	1.5000
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	490	1.34	5/22/2015						1.5000				
FXTN 04-20	PIBD0415G203	2Y	4.8750	550	1.51	7/21/2015						1.5000				
RTB 05-09	PIID0515H097	2Y	5.8750	579	1.59	8/19/2015	53.100000	2.2000	2:41:25 PM	2.2886	2.7250		2.2500	2.8125	2.2000	2.2000
FXTN 10-37	PIBD1015H370	2Y	11.8750	585	1.60	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	677	1.85	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	697	1.91	12/15/2015						1.6250				
FXTN 10-39 *	PIBD1016A393	2Y	9.2500	725	1.98	1/12/2016					3.1000	1.6250				
FXTN 07-48	PIBD0716A488	2.5Y	7.0000	740	2.03	1/27/2016	3.000000	1.7500	11:55:52 AM	1.7500		1.6500	1.7500	1.7500	1.7500	1.7500
RTB 05-10	PIID0516C107	2.5Y	6.0000	776	2.12	3/3/2016						1.7500				
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	803	2.20	3/30/2016						1.7500				
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	829	2.27	4/25/2016						1.9750				
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	831	2.28	4/27/2016										
FXTN 10-42	PIBD1016I420	3Y	9.1250	961	2.63	9/4/2016	12.000000	2.2505	11:15:09 AM	2.2505	2.7750	2.3000	2.2505	2.2505	2.2505	2.2505
RTB 07-01	PIID0716I018	3Y	7.0000	981	2.69	9/24/2016										
FXTN 10-43 *	PIBD1016K436	3Y	6.2500	1034	2.83	11/16/2016					3.1250					
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1169	3.20	3/31/2017	3,250.000000	3.2200	2:44:59 PM	3.1916		2.5000	3.1750	3.2200	3.1750	3.2200
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1193	3.27	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1265	3.46	7/5/2017	595.000000	3.0800	4:12:07 PM	3.0948		2.6250	3.1000	3.1000	3.0800	3.0800
RTB 07-02	PIID0717H026	4Y	6.6250	1310	3.59	8/19/2017	1,930.000000	3.2450	3:30:13 PM	3.2450			3.2450	3.2450	3.2450	3.2450
FXTN 10-44	PIBD1017H447	4Y	7.7500	1314	3.60	8/23/2017						2.3750				
FXTN 07-50	PIBD0717J502	4Y	5.3750	1380	3.78	10/28/2017										
FXTN 05-71 *	PIBD0517K719	4Y	4.1250	1391	3.81	11/8/2017					3.5500	2.8750				
FXTN 10-45	PIBD1018A451	4.5Y	5.8750	1475	4.04	1/31/2018						2.8750				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1587	4.34	5/23/2018	42.464600	2.8600	3:31:10 PM	2.8779	3.7500		3.0500	3.0500	2.8000	2.8600
FXTN 07-51	PIBD0718H511	5Y	5.0000	1674	4.58	8/18/2018	58.232000	3.3750	11:08:19 AM	3.3750	3.6000	3.2500	3.3750	3.3750	3.3750	3.3750
FXTN 10-47 *	PIBD1018K478	5Y	8.8750	1768	4.84	11/20/2018					3.8750					
FXTN 10-48	PIBD1019B485	5.5Y	7.8750	1859	5.09	2/19/2019										
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1925	5.27	4/26/2019										
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	2009	5.50	7/19/2019						3.0000				
FXTN 07-55	PIBD0719H555	6Y	4.7500	2051	5.62	8/30/2019						3.2000				
FXTN 07-56	PIBD0719K560	6Y	3.8750	2135	5.85	11/22/2019	300.000000	3.5500	10:52:59 AM	3.5500		3.3000	3.5500	3.5500	3.5500	3.5500
FXTN 10-50	PIBD1020B508	6.5Y	7.7500	2223	6.09	2/18/2020										
RTB 10-01	PIID1020H015	7Y	7.2500	2406	6.59	8/19/2020	30.000000	4.0000	10:32:31 AM	4.0000		3.3500	4.0000	4.0000	4.0000	4.0000
FXTN 10-51	PIBD1020I510	7Y	6.1250	2434	6.66	9/16/2020										

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FXTN 10-52 *	PIBD1020L525	7Y	5.8750	2525	6.91	12/16/2020					3.9500	3.3500				
RTB 10-02	PIID1021C027	7.5Y	7.3750	2602	7.12	3/3/2021	1,400.000000	4.2350	4:14:49 PM	4.2124			4.1000	4.2500	4.1000	4.2350
FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2658	7.28	4/28/2021						3.3750				
RTB 10-03	PIID1021J039	8Y	5.7500	2833	7.76	10/20/2021	1.000000	4.3750	3:19:22 PM	4.3750		3.7500	4.3750	4.3750	4.3750	4.3750
FXTN 10-55	PIBD1021K551	8Y	5.7500	2868	7.85	11/24/2021	370.000000	4.3400	10:35:25 AM	4.2829	5.0000	4.0000	4.1500	4.3400	4.1500	4.3400
FXTN 10-54	PIBD1022G545	8.5Y	6.3750	2924	8.01	1/19/2022	13.000000	4.2750	10:33:46 AM	4.2750	5.0000	4.1000	4.2750	4.2750	4.2750	4.2750
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2978	8.15	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3119	8.54	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3161	8.65	9/13/2022						3.6000				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3195	8.75	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3245	8.88	12/6/2022					5.0000	4.0000				
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3321	9.09	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3419	9.36	5/29/2023										
RTB 10-04	PIID1023H046	10Y	3.2500	3497	9.57	8/15/2023	219.458000	3.9100	2:58:45 PM	3.9170	4.0995	3.9000	3.9250	4.1250	3.8750	3.9100
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3566	9.76	10/23/2023					4.0000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3790	10.38	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3853	10.55	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3951	10.82	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4105	11.24	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4294	11.76	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4334	11.87	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4385	12.01	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4659	12.76	10/20/2026										
FXTN 20-13	PIBD2026L139	13Y	8.0000	4707	12.89	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4791	13.12	3/1/2027						4.5000				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4980	13.63	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5435	14.88	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5974	16.36	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6036	16.53	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6218	17.02	1/26/2031						4.8000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6392	17.50	7/19/2031	372.500000	4.8800	4:06:44 PM	4.8800	4.9000		4.8800	4.8800	4.8800	4.8800
FXTN 25-04	PIBD2531J042	18Y	9.3750	6470	17.71	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6590	18.04	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6618	18.12	3/1/2032	61.325000	5.0500	2:44:20 PM	5.0796	5.5900	4.9300	5.0000	5.6200	5.0000	5.0500
FXTN 20-19	PIBD2032I195	19Y	5.7500	6828	18.69	9/27/2032	2.000000	5.5000	10:19:20 AM	5.5000			5.5000	5.5000	5.5000	5.5000
FXTN 25-05	PIBD2532K057	19Y	8.5000	6891	18.87	11/29/2032						5.0000				
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7003	19.17	3/21/2033	46.740000	4.5000	2:41:13 PM	4.6761	5.0000	4.9000	5.1000	5.1000	4.5000	4.5000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7597	20.80	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7926	21.70	9/30/2035	50.000000	5.6000	3:18:57 PM	5.6000			5.6000	5.6000	5.6000	5.6000
FXTN 25-08	PIBD2535L086	25Y	8.1250	8003	21.91	12/16/2035	300.000000	5.6000	11:29:43 AM	5.6000	6.5000	5.4500	5.6000	5.6000	5.6000	5.6000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8291	22.70	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8612	23.58	8/16/2037	10.000000	5.3000	11:52:28 AM	5.3000			5.3000	5.3000	5.3000	5.3000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8681	23.77	10/24/2037	211.646929	5.5000	3:51:23 PM	5.3373	5.3950	5.3350	5.3125	5.5000	5.3000	5.5000