GS Board Summary
January 27, 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
TBILL 02.05.14	PIBL1213A021	<1M		8	0.02	2/5/2014	265.000000	0.8750	3:00:30 PM	0.8750			0.8750	0.8750	0.8750	0.8750
TBILL 03.05.14*	PIBL1213C038	1M		36	0.10	3/5/2014					1.5000					
FXTN 10-34	PIBD1014C341	2M	12.3750	56	0.15	3/25/2014										
TBILL 04.02.14	PIBL1213D046	2M		64	0.18	4/2/2014	0.500000	0.6000	3:03:42 PM	0.6000		0.6000	0.6000	0.6000	0.6000	0.6000
TBILL 04.10.14	PIBL0613J042	2M		72	0.20	4/10/2014						0.8000				
TBILL 05.07.14*	PIBL1213E056	3M		99	0.27	5/7/2014	1,165.920000	2.5000	3:41:00 PM	2.1354	1.2000	0.7500	0.7600	2.5000	0.7600	2.5000
TBILL 06.04.14	PIBL1213F062	4M		127	0.35	6/4/2014										
TBILL 07.02.14	PIBL1213G070	5M		155	0.43	7/2/2014										
FXTN 10-35	PIBD1014G356	5M	12.7500	168	0.46	7/15/2014						0.7500				
TBILL 08.06.14*	PIBL1213H088	6M		190	0.52	8/6/2014	50.000000	2.5000	9:20:39 AM	2.5000	1.9000		2.5000	2.5000	2.5000	2.5000
TBILL 09.03.14	PIBL1213I096	7M		218	0.60	9/3/2014										
RTB 05-08	PIID0514I080	8M	6.2500	239	0.65	9/24/2014	158.507000	1.4000	3:55:26 PM	1.3905		1.4000	1.4350	1.4350	1.3000	1.4000
FXTN 07-46	PIBD0714J466	8M	6.5000	249	0.68	10/4/2014	116.800000	1.8000	12:04:12 PM	1.6801		1.3750	1.6250	1.8000	1.6250	1.8000
TBILL 10.08.14	PIBL1213J102	9M		253	0.70	10/8/2014						0.7500				
SPTB 10-03	SPTB1014J037	9M	12.2500	259	0.71	10/14/2014						0.8750				
TBILL 11.05.14	PIBL1213K119	9M		281	0.77	11/5/2014										
TBILL 01.07.15*	PIBL1214A010	1Y		344	0.95	1/7/2015	12.400000	1.3000	3:00:39 PM	1.1934	2.0000	1.0000	1.0000	1.3000	1.0000	1.3000
FXTN 10-36	PIBD1015B367	1.5Y	12.3750	392	1.07	2/24/2015	0.350000	1.9000	9:55:10 AM	1.9000			1.9000	1.9000	1.9000	1.9000
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	470	1.29	5/13/2015						1.1250				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	479	1.31	5/22/2015	0.100000	1.8000	4:00:10 PM	1.8000			1.8000	1.8000	1.8000	1.8000
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	539	1.48	7/21/2015						1.1250				
RTB 05-09	PIID0515H097	2Y	5.8750	568	1.56	8/19/2015	630.200000	2.7500	11:23:09 AM	2.1459			2.1050	2.7500	2.1050	2.7500
FXTN 10-37	PIBD1015H370	2Y	11.8750	574	1.57	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	666	1.82	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	686	1.88	12/15/2015										
FXTN 10-39	PIBD1016A393	2Y	9.2500	714	1.95	1/12/2016						1.8750				
FXTN 07-48 *	PIBD0716A488	2Y	7.0000	729	2.00	1/27/2016	21.376000	2.3500	4:00:54 PM	2.0458	3.0000	1.8750	2.0000	2.3500	2.0000	2.3500
RTB 05-10	PIID0516C107	2.5Y	6.0000	765	2.09	3/3/2016	2.100000	2.7500	11:45:43 AM	2.7760		2.2500	3.3000	3.3000	2.7500	2.7500
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	792	2.17	3/30/2016						1.8750				
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	818	2.24	4/25/2016	1,129.490000	2.5000	3:33:03 PM	2.5071	3.0000		2.5000	2.5250	2.4750	2.5000
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	820	2.25	4/27/2016										
FXTN 10-42	PIBD1016I420	3Y	9.1250	950	2.60	9/4/2016	51.000000	2.6500	11:17:50 AM	2.5520	3.1250	2.5000	2.5500	2.6500	2.5500	2.6500
RTB 07-01	PIID0716I018	3Y	7.0000	970	2.66	9/24/2016	100.000000	2.6100	9:11:06 AM	2.6100			2.6100	2.6100	2.6100	2.6100
FXTN 10-43 *	PIBD1016K436	3Y	6.2500	1023	2.80	11/16/2016					3.2500					
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1158	3.17	3/31/2017	459.920000	3.0000	12:15:24 PM	2.9478			2.8500	3.0000	2.8500	3.0000
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1182	3.24	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1254	3.43	7/5/2017						2.6250				
RTB 07-02	PIID0717H026	4Y	6.6250	1299	3.56	8/19/2017										
FXTN 10-44	PIBD1017H447	4Y	7.7500	1303	3.57	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1369	3.75	10/28/2017										
FXTN 05-71 *	PIBD0517K719	4Y	4.1250	1380	3.78	11/8/2017	3.330000	3.0500	8:53:47 AM	3.0500	3.6250	2.6250	3.0500	3.0500	3.0500	3.0500
FXTN 10-45	PIBD1018A451	4.5Y	5.8750	1464	4.01	1/31/2018						2.7500				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1576	4.31	5/23/2018	355.830000	2.9000	3:45:40 PM	3.2739	3.0500		3.2000	3.2900	2.8500	2.9000
FXTN 07-51	PIBD0718H511	5Y	5.0000	1663	4.55	8/18/2018	650.000000	3.2700	12:12:16 PM	3.2572	3.8500		3.3750	3.3750	3.1750	3.2700
FXTN 10-47 *	PIBD1018K478	5Y	8.8750	1757	4.81	11/20/2018					4.1000					
FXTN 10-48	PIBD1019B485	5.5Y	7.8750	1848	5.06	2/19/2019	300.018000	3.8000	2:38:11 PM	3.6767		3.6000	3.5950	3.8000	3.5950	3.8000
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1914	5.24	4/26/2019										
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1998	5.47	7/19/2019						2.8750				
FXTN 07-55	PIBD0719H555	6Y	4.7500	2040	5.59	8/30/2019	77.200000	3.5000	9:10:14 AM	3.5000			3.5000	3.5000	3.5000	3.5000
FXTN 07-56	PIBD0719K560	6Y	3.8750	2124	5.82	11/22/2019	82.003000	3.5250	2:33:05 PM	3.3028		3.5250	3.3000	3.5250	3.3000	3.5250
FXTN 10-50	PIBD1020B508	6.5Y	7.7500	2212	6.06	2/18/2020										
RTB 10-01	PIID1020H015	7Y	7.2500	2395	6.56	8/19/2020	4.000000	4.2250	2:40:03 PM	4.2250		3.3750	4.2250	4.2250	4.2250	4.2250
FXTN 10-51	PIBD1020I510	7Y	6.1250	2423	6.63	9/16/2020										
FXTN 10-52 *	PIBD1020L525	7Y	5.8750	2514	6.88	12/16/2020					3.9500	3.5000				

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RTB 10-02	PIID1021C027	7.5Y	7.3750	2591	7.09	3/3/2021	1.400000	4.0000	11:18:18 AM	4.0355			4.2500	4.2500	4.0000	4.0000
FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2647	7.25	4/28/2021						4.0000				
RTB 10-03	PIID1021J039	8Y	5.7500	2822	7.73	10/20/2021	19.750000	4.5000	2:39:05 PM	4.3101		3.5000	4.5000	4.5000	4.3000	4.5000
FXTN 10-55	PIBD1021K551	8Y	5.7500	2857	7.82	11/24/2021	265.600000	4.3000	3:44:27 PM	4.3342		4.0000	4.3750	4.3750	4.3000	4.3000
FXTN 10-54	PIBD1022G545	8Y	6.3750	2913	7.98	1/19/2022	640.000000	4.3000	3:36:40 PM	4.3148		4.0000	4.3000	4.3500	4.3000	4.3000
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2967	8.12	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3108	8.51	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3150	8.62	9/13/2022						4.0000				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3184	8.72	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3234	8.85	12/6/2022	0.150000	4.1850	3:07:05 PM	4.1850		4.0500	4.1850	4.1850	4.1850	4.1850
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3310	9.06	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3408	9.33	5/29/2023										
RTB 10-04	PIID1023H046	10Y	3.2500	3486	9.54	8/15/2023	110.714000	4.0851	3:27:53 PM	4.0814	4.2500	4.0850	4.0500	4.5000	3.9250	4.0851
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3555	9.73	10/23/2023					4.0000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3779	10.35	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3842	10.52	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3940	10.79	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4094	11.21	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4283	11.73	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4323	11.84	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4374	11.98	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4648	12.73	10/20/2026	202.800000	4.7500	2:44:37 PM	4.7480			4.8000	4.8000	4.7475	4.7500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4696	12.86	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4780	13.09	3/1/2027	300.000000	4.7475	11:58:24 AM	4.7492	4.8000	4.6000	4.7500	4.7500	4.7475	4.7475
FXTN 20-14	PIBD2027I140	14Y	8.6250	4969	13.60	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5424	14.85	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5963	16.33	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6025	16.50	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6207	16.99	1/26/2031										
FXTN 20-17	PIBD2031G171	18Y	8.0000	6381	17.47	7/19/2031	578.200000	4.9000	3:36:33 PM	4.8967	4.9850	4.8750	4.8750	4.9750	4.8500	4.9000
FXTN 25-04	PIBD2531J042	18Y	9.3750	6459	17.68	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6579	18.01	2/2/2032	0.500000	5.4500	3:01:47 PM	5.4500			5.4500	5.4500	5.4500	5.4500
RTB 20-01	PIID2032C014	19Y	5.8750	6607	18.09	3/1/2032	2,561.800000	5.0300	3:54:33 PM	5.0182	5.1450	4.9250	5.0400	5.1500	5.0000	5.0300
FXTN 20-19	PIBD2032I195	19Y	5.7500	6817	18.66	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6880	18.84	11/29/2032						5.0000				
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6992	19.14	3/21/2033	405.500000	5.1250	3:38:26 PM	5.0511	5.1250	4.6000	5.2000	5.2000	5.0500	5.1250
FXTN 25-06	PIBD2534K062	25Y	9.2500	7586	20.77	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7915	21.67	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7992	21.88	12/16/2035	5.900000	5.7000	11:47:30 AM	5.7000	6.2500	5.4500	5.7000	5.7000	5.7000	5.7000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8280	22.67	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8601	23.55	8/16/2037	52.500000	5.5000	3:39:02 PM	5.5847	5.9000		5.6000	5.6000	5.5000	5.5000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8670	23.74	10/24/2037	239.765300	5.4150	3:59:55 PM	5.4036	5.4500	5.3830	5.3875	5.4500	5.3828	5.4150