GS Board Summary
March 19, 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 10-34	PIBD1014C341	<1M	12.3750	5	0.01	3/25/2014										
TBILL 04.02.14	PIBL1213D046	<1M		13	0.04	4/2/2014										
TBILL 04.10.14	PIBL0613J042	<1M		21	0.06	4/10/2014						0.8750				
TBILL 05.07.14*	PIBL1213E056	1M		48	0.13	5/7/2014					1.0000					
TBILL 06.04.14	PIBL1213F062	2M		76	0.21	6/4/2014										
TBILL 07.02.14*	PIBL1213G070	3M		104	0.29	7/2/2014					0.9500					
FXTN 10-35	PIBD1014G356	4M	12.7500	117	0.32	7/15/2014										
TBILL 08.06.14	PIBL1213H088	5M		139	0.38	8/6/2014	0.111000	1.0000	10:37:37 AM	1.0000		1.0000	1.0000	1.0000	1.0000	1.0000
TBILL 09.03.14*	PIBL1213I096	6M		167	0.46	9/3/2014					1.3750					
RTB 05-08	PIID0514I080	6M	6.2500	188	0.51	9/24/2014	180.000000	1.4500	3:00:16 PM	1.4500			1.4500	1.4500	1.4500	1.4500
FXTN 07-46	PIBD0714J466	7M	6.5000	198	0.54	10/4/2014										
TBILL 10.08.14	PIBL1213J102	7M		202	0.55	10/8/2014	43.820000	1.5000	10:28:29 AM	1.5000			1.5000	1.5000	1.5000	1.5000
SPTB 10-03	SPTB1014J037	7M	12.2500	208	0.57	10/14/2014										
TBILL 11.05.14	PIBL1213K119	8M		230	0.63	11/5/2014						1.0000				
TBILL 01.07.15	PIBL1214A010	10M		293	0.80	1/7/2015										
FXTN 10-36	PIBD1015B367	11M	12.3750	341	0.93	2/24/2015						1.5000				
TBILL 03.04.15*	PIBL1214C036	1Y		349	0.96	3/4/2015	15.240000	1.3000	11:52:04 AM	1.3000	1.8750		1.3000	1.3000	1.3000	1.3000
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	419	1.15	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	428	1.17	5/22/2015	200.000000	1.6900	3:47:41 PM	1.6900			1.6900	1.6900	1.6900	1.6900
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	488	1.34	7/21/2015	0.100000	1.7000	2:34:41 PM	1.7000		1.7000	1.7000	1.7000	1.7000	1.7000
RTB 05-09	PIID0515H097	1.5Y	5.8750	517	1.42	8/19/2015	0.200000	2.3500	3:05:43 PM	2.3500		1.6250	2.3500	2.3500	2.3500	2.3500
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	523	1.43	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	615	1.68	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	635	1.74	12/15/2015						1.7500				
FXTN 10-39	PIBD1016A393	2Y	9.2500	663	1.82	1/12/2016						1.7500				
FXTN 07-48	PIBD0716A488	2Y	7.0000	678	1.86	1/27/2016	100.000000	2.0000	11:19:36 AM	2.0000	2.0500	2.0000	2.0000	2.0000	2.0000	2.0000
RTB 05-10 *	PIID0516C107	2Y	6.0000	714	1.95	3/3/2016	4.500000	2.0000	3:10:41 PM	2.0000	2.1250	1.9750	2.0000	2.0000	2.0000	2.0000
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	741	2.03	3/30/2016						1.9750				
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	767	2.10	4/25/2016	144.500000	2.0500	3:48:52 PM	2.0483	2.3750	2.0000	1.9200	2.0500	1.9200	2.0500
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	769	2.11	4/27/2016										
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	899	2.46	9/4/2016					2.8750	2.2250				
RTB 07-01	PIID0716I018	3Y	7.0000	919	2.52	9/24/2016	18.374000	2.8750	3:27:42 PM	2.8233	2.7850	2.3750	2.8750	2.8750	2.7800	2.8750
FXTN 10-43 *	PIBD1016K436	3Y	6.2500	972	2.66	11/16/2016	200.000000	2.7500	4:02:48 PM	2.7500	2.8750		2.7500	2.7500	2.7500	2.7500
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1107	3.03	3/31/2017										
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1131	3.10	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1203	3.29	7/5/2017						2.7500				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1248	3.42	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1252	3.43	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1318	3.61	10/28/2017	20.000000	3.0000	2:55:30 PM	3.0000			3.0000	3.0000	3.0000	3.0000
FXTN 05-71	PIBD0517K719	4Y	4.1250	1329	3.64	11/8/2017					3.6250	2.7500				
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1413	3.87	1/31/2018					3.0000	2.8750				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1525	4.18	5/23/2018					3.6250	2.8850				
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1612	4.41	8/18/2018					3.6250	3.0266				
FXTN 10-47	PIBD1018K478	5Y	8.8750	1706	4.67	11/20/2018										
FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1797	4.92	2/19/2019	370.000000	3.1500	2:49:50 PM	3.1454	3.2500		3.1400	3.1500	3.1400	3.1500
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1863	5.10	4/26/2019										
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1947	5.33	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1989	5.45	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2073	5.68	11/22/2019	150.000000	3.3000	11:56:03 AM	3.3000			3.3000	3.3000	3.3000	3.3000
FXTN 10-50	PIBD1020B508	6Y	7.7500	2161	5.92	2/18/2020					3.8750	3.4000				
RTB 10-01	PIID1020H015	6.5Y	7.2500	2344	6.42	8/19/2020										
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2372	6.49	9/16/2020										
FXTN 10-52	PIBD1020L525	7Y	5.8750	2463	6.74	12/16/2020										
RTB 10-02	PIID1021C027	7Y	7.3750	2540	6.95	3/3/2021	450.000000	3.6400	11:57:59 AM	3.6311			3.6300	3.6400	3.6300	3.6400

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FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2557	7.00	3/20/2021	3,969.266500	3.5000	2:43:16 PM	3.5184	3.5500	3.4858	3.5000	3.5700	3.4750	3.5000
FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2596	7.11	4/28/2021						3.6850				
RTB 10-03	PIID1021J039	8Y	5.7500	2771	7.59	10/20/2021						3.7000				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2806	7.68	11/24/2021	15.000000	3.7000	4:04:00 PM	3.7000	4.5000		3.7000	3.7000	3.7000	3.7000
FXTN 10-54	PIBD1022G545	8Y	6.3750	2862	7.84	1/19/2022	988.602000	3.9250	4:14:53 PM	3.8624	4.5000	3.7500	3.7500	3.9250	3.7500	3.9250
FXTN 20-02	PIBD2022C021	8Y	15.0000	2916	7.98	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3057	8.37	8/2/2022	192.000000	3.8500	11:07:19 AM	3.8500			3.8500	3.8500	3.8500	3.8500
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3099	8.48	9/13/2022	195.000000	3.9250	11:33:24 AM	3.8884			3.8500	3.9250	3.8500	3.9250
FXTN 20-03	PIBD2022J033	9Y	12.7500	3133	8.58	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3183	8.71	12/6/2022	3.317000	3.9000	2:53:25 PM	3.9035	4.6250		4.0000	4.0000	3.9000	3.9000
FXTN 20-04	PIBD2023B048	9Y	13.0000	3259	8.92	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3357	9.19	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3435	9.40	8/15/2023	104.046000	3.9500	3:42:23 PM	3.9500	4.2000	3.8512	4.0000	4.2000	3.8501	3.9500
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3504	9.59	10/23/2023					3.9500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3728	10.21	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3791	10.38	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3889	10.65	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4043	11.07	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4232	11.59	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4272	11.70	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4323	11.84	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4597	12.59	10/20/2026										
FXTN 20-13	PIBD2026L139	13Y	8.0000	4645	12.72	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4729	12.95	3/1/2027	1.700000	4.8750	3:47:47 PM	4.9553		4.6000	5.1000	5.1000	4.8750	4.8750
FXTN 20-14	PIBD2027I140	14Y	8.6250	4918	13.46	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5373	14.71	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5912	16.19	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5974	16.36	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6156	16.85	1/26/2031						4.8250				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6330	17.33	7/19/2031	8,158.000000	4.8500	4:08:09 PM	4.8128	4.8750	4.8000	4.7626	4.8900	4.7626	4.8500
FXTN 25-04	PIBD2531J042	18Y	9.3750	6408	17.54	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6528	17.87	2/2/2032	1.700000	5.2500	3:28:11 PM	5.2500			5.2500	5.2500	5.2500	5.2500
RTB 20-01	PIID2032C014	18Y	5.8750	6556	17.95	3/1/2032	30.355000	4.9000	3:50:03 PM	4.9807	5.3100	4.8750	5.0000	5.3599	4.8500	4.9000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6766	18.52	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6829	18.70	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6941	19.00	3/21/2033	0.200000	5.1000	10:58:00 AM	5.1000	5.0000	4.9000	5.1000	5.1000	5.1000	5.1000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7535	20.63	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7864	21.53	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7941	21.74	12/16/2035					5.8750	5.3250				
FXTN 25-09	PIBD2536I097	25Y	7.6250	8229	22.53	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8550	23.41	8/16/2037	15.000000	5.5000	2:28:36 PM	5.5000	5.5000		5.5000	5.5000	5.5000	5.5000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8619	23.60	10/24/2037	88.307000	5.3500	3:54:06 PM	5.2698	5.4000	5.2600	5.3000	5.4750	5.2250	5.3500