

GS Board Summary
February 10, 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 10-53	PIBD1021D531	7.5Y	6.5000	2633	7.21	4/28/2021						4.1250				
RTB 10-03	PIID1021J039	8Y	5.7500	2808	7.69	10/20/2021						4.1250				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2843	7.78	11/24/2021						4.1250				
FXTN 10-54	PIBD1022G545	8Y	6.3750	2899	7.94	1/19/2022	331.583462	4.3250	11:08:58 AM	4.3363		4.1250	4.3500	4.3500	4.3250	4.3250
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2953	8.08	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3094	8.47	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3136	8.59	9/13/2022						4.1250				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3170	8.68	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3220	8.82	12/6/2022						4.3500				
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3296	9.02	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3394	9.29	5/29/2023										
RTB 10-04	PIID1023H046	10Y	3.2500	3472	9.51	8/15/2023	142.050000	4.1551	3:34:49 PM	4.2917	4.5000	4.1551	4.5500	4.5500	4.1301	4.1551
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3541	9.69	10/23/2023					4.0500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3765	10.31	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3828	10.48	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3926	10.75	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4080	11.17	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4269	11.69	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4309	11.80	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4360	11.94	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4634	12.69	10/20/2026	50.000000	5.0000	3:30:45 PM	5.0000			5.0000	5.0000	5.0000	5.0000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4682	12.82	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4766	13.05	3/1/2027					5.0500	4.7000				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4955	13.57	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5410	14.81	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5949	16.29	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6011	16.46	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6193	16.96	1/26/2031										
FXTN 20-17	PIBD2031G171	18Y	8.0000	6367	17.43	7/19/2031	3,053.800000	5.0950	4:01:21 PM	5.0914	5.2500	5.0750	5.0500	5.2500	5.0495	5.0950
FXTN 25-04	PIBD2531J042	18Y	9.3750	6445	17.65	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6565	17.97	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6593	18.05	3/1/2032	270.180000	5.4250	4:03:42 PM	5.4186	5.8599	5.1750	5.5000	5.5500	5.1500	5.4250
FXTN 20-19	PIBD2032I195	19Y	5.7500	6803	18.63	9/27/2032	5.000000	5.8000	10:30:59 AM	5.8000			5.8000	5.8000	5.8000	5.8000
FXTN 25-05	PIBD2532K057	19Y	8.5000	6866	18.80	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6978	19.10	3/21/2033	12.700000	5.5000	3:02:36 PM	5.4524	5.3500	4.9000	5.3500	5.5000	5.3500	5.5000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7572	20.73	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7901	21.63	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7978	21.84	12/16/2035	622.901000	5.8000	3:34:45 PM	5.7901	6.5000	5.7000	5.8000	6.3750	5.7250	5.8000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8266	22.63	9/29/2036						5.8000				
FXTN 25-10	PIBD2537H103	25Y	5.7500	8587	23.51	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8656	23.70	10/24/2037	146.161000	6.0000	4:03:22 PM	5.7864	5.9000	5.7050	6.0000	6.0000	5.4402	6.0000