

GS Board Summary
February 14, 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 03.05.14	PIBL1213C038	<1M		16	0.04	3/5/2014										
FXTN 10-34	PIBD1014C341	1M	12.3750	36	0.10	3/25/2014										
TBILL 04.02.14*	PIBL1213D046	1M		44	0.12	4/2/2014					1.5000					
TBILL 04.10.14	PIBL0613J042	2M		52	0.14	4/10/2014						0.7500				
TBILL 05.07.14	PIBL1213E056	2M		79	0.22	5/7/2014										
TBILL 06.04.14*	PIBL1213F062	3M		107	0.29	6/4/2014					1.0000					
TBILL 07.02.14	PIBL1213G070	5M		135	0.37	7/2/2014										
FXTN 10-35	PIBD1014G356	5M	12.7500	148	0.41	7/15/2014						1.0000				
TBILL 08.06.14	PIBL1213H088	5M		170	0.47	8/6/2014						0.9500				
TBILL 09.03.14*	PIBL1213I096	6M		198	0.54	9/3/2014					1.5000					
RTB 05-08	PIID0514I080	7M	6.2500	219	0.60	9/24/2014	207.315000	1.6500	3:18:25 PM	1.0072			1.0000	1.6500	1.0000	1.6500
FXTN 07-46	PIBD0714J466	8M	6.5000	229	0.63	10/4/2014										
TBILL 10.08.14	PIBL1213J102	8M		233	0.64	10/8/2014	1.447000	1.0000	11:03:00 AM	1.0000		1.0000	1.0000	1.0000	1.0000	1.0000
SPTB 10-03	SPTB1014J037	8M	12.2500	239	0.65	10/14/2014	100.000000	1.0000	10:56:47 AM	1.0000			1.0000	1.0000	1.0000	1.0000
TBILL 11.05.14	PIBL1213K119	9M		261	0.72	11/5/2014										
TBILL 01.07.15*	PIBL1214A010	1Y		324	0.89	1/7/2015	0.217000	1.0000	11:50:20 AM	1.0000	1.7500	1.0000	1.0000	1.0000	1.0000	1.0000
FXTN 10-36	PIBD1015B367	1.5Y	12.3750	372	1.02	2/24/2015										
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	450	1.23	5/13/2015						1.2500				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	459	1.26	5/22/2015	300.000000	1.7500	10:44:12 AM	1.7500		1.5000	1.7500	1.7500	1.7500	1.7500
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	519	1.42	7/21/2015						1.2500				
RTB 05-09	PIID0515H097	2Y	5.8750	548	1.50	8/19/2015	360.000000	2.3000	3:22:19 PM	2.0083			2.0000	2.3000	2.0000	2.3000
FXTN 10-37	PIBD1015H370	2Y	11.8750	554	1.52	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	646	1.77	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	666	1.82	12/15/2015						2.0000				
FXTN 10-39	PIBD1016A393	2Y	9.2500	694	1.90	1/12/2016						2.0000				
FXTN 07-48 *	PIBD0716A488	2Y	7.0000	709	1.94	1/27/2016	141.300000	2.4000	3:30:02 PM	2.3870	2.5500	2.2500	2.3000	2.6250	2.3000	2.4000
RTB 05-10	PIID0516C107	2.5Y	6.0000	745	2.04	3/3/2016	22.000000	2.7500	9:48:42 AM	2.7500		2.1250	2.7500	2.7500	2.7500	2.7500
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	772	2.11	3/30/2016						2.1250				
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	798	2.18	4/25/2016	53.500000	2.4350	2:28:11 PM	2.4537	3.5000		2.4550	2.4550	2.4350	2.4350
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	800	2.19	4/27/2016										
FXTN 10-42	PIBD1016I420	3Y	9.1250	930	2.55	9/4/2016	371.000000	2.6750	2:46:20 PM	2.6348	2.8500	2.5500	2.6750	2.7500	2.6000	2.6750
RTB 07-01	PIID0716I018	3Y	7.0000	950	2.60	9/24/2016										
FXTN 10-43 *	PIBD1016K436	3Y	6.2500	1003	2.75	11/16/2016					3.0000					
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1138	3.12	3/31/2017	581.942000	2.8750	11:49:22 AM	2.8966			2.9000	2.9000	2.8750	2.8750
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1162	3.18	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1234	3.38	7/5/2017						2.7500				
RTB 07-02	PIID0717H026	4Y	6.6250	1279	3.50	8/19/2017										
FXTN 10-44	PIBD1017H447	4Y	7.7500	1283	3.51	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1349	3.69	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1360	3.72	11/8/2017	150.000000	3.2000	10:15:08 AM	3.2000	3.5750	2.8750	3.2000	3.2000	3.2000	3.2000
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1444	3.95	1/31/2018	1.100000	3.6250	11:55:09 AM	3.6250	3.7500	3.1250	3.6250	3.6250	3.6250	3.6250
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1556	4.26	5/23/2018						3.1000				
FXTN 07-51	PIBD0718H511	5Y	5.0000	1643	4.50	8/18/2018					3.7000	3.2750				
FXTN 10-47 *	PIBD1018K478	5Y	8.8750	1737	4.76	11/20/2018					4.0000					
FXTN 10-48	PIBD1019B485	5.5Y	7.8750	1828	5.00	2/19/2019	1.000000	3.7500	11:54:40 AM	3.7500			3.7500	3.7500	3.7500	3.7500
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1894	5.19	4/26/2019										
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1978	5.42	7/19/2019						3.0000				
FXTN 07-55	PIBD0719H555	6Y	4.7500	2020	5.53	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2104	5.76	11/22/2019										
FXTN 10-50	PIBD1020B508	6Y	7.7500	2192	6.00	2/18/2020										
RTB 10-01	PIID1020H015	7Y	7.2500	2375	6.50	8/19/2020						3.7500				
FXTN 10-51	PIBD1020I510	7Y	6.1250	2403	6.58	9/16/2020										
FXTN 10-52 *	PIBD1020L525	7Y	5.8750	2494	6.83	12/16/2020	2.700000	3.9000	12:04:06 PM	3.9000	4.0000	3.7500	3.9000	3.9000	3.9000	3.9000
RTB 10-02	PIID1021C027	7.5Y	7.3750	2571	7.04	3/3/2021	1.520000	4.7350	10:19:36 AM	4.7350			4.7350	4.7350	4.7350	4.7350

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FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2627	7.19	4/28/2021						4.2000				
RTB 10-03	PIID1021J039	8Y	5.7500	2802	7.67	10/20/2021						4.1250				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2837	7.77	11/24/2021						4.2000				
FXTN 10-54	PIBD1022G545	8Y	6.3750	2893	7.92	1/19/2022	110.000000	4.3750	3:47:32 PM	4.3750		4.3500	4.3750	4.3750	4.3750	4.3750
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2947	8.07	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3088	8.45	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3130	8.57	9/13/2022						4.2500				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3164	8.66	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3214	8.80	12/6/2022	28.910000	4.4050	3:34:55 PM	4.4072		4.4000	4.4000	4.4250	4.4000	4.4050
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3290	9.01	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3388	9.28	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3466	9.49	8/15/2023	50.500000	4.5000	3:48:55 PM	4.2498	4.5000	4.1301	4.0500	4.5000	4.0500	4.5000
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3535	9.68	10/23/2023					4.0500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3759	10.29	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3822	10.46	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3920	10.73	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4074	11.15	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4263	11.67	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4303	11.78	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4354	11.92	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4628	12.67	10/20/2026	4.824000	5.0500	3:38:19 PM	4.9869			4.9750	5.0500	4.9750	5.0500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4676	12.80	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4760	13.03	3/1/2027										
FXTN 20-14	PIBD2027I140	14Y	8.6250	4949	13.55	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5404	14.80	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5943	16.27	5/27/2030	50.000000	5.2500	8:46:07 AM	5.2500			5.2500	5.2500	5.2500	5.2500
FXTN 25-02	PIBD2530G029	17Y	12.5000	6005	16.44	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6187	16.94	1/26/2031						5.0000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6361	17.42	7/19/2031	1,167.845000	5.0675	3:43:57 PM	5.0696	5.2500	4.9000	5.0675	5.0750	5.0650	5.0675
FXTN 25-04	PIBD2531J042	18Y	9.3750	6439	17.63	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6559	17.96	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6587	18.03	3/1/2032	19.910000	5.2000	3:36:22 PM	5.2580	5.5000		5.2800	5.7500	5.2000	5.2000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6797	18.61	9/27/2032	5.626000	5.5100	11:56:08 AM	5.5144			5.5500	5.5500	5.5100	5.5100
FXTN 25-05	PIBD2532K057	19Y	8.5000	6860	18.78	11/29/2032	50.000000	5.2500	3:43:53 PM	5.2500			5.2500	5.2500	5.2500	5.2500
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6972	19.09	3/21/2033	17.460000	5.2000	12:09:53 PM	5.1384	5.3500	4.9750	4.8500	5.2000	4.8500	5.2000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7566	20.71	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7895	21.62	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7972	21.83	12/16/2035	50.000000	5.8750	3:53:20 PM	5.8750	6.5000	5.7750	5.8750	5.8750	5.8750	5.8750
FXTN 25-09	PIBD2536I097	25Y	7.6250	8260	22.61	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8581	23.49	8/16/2037	22.958000	5.8750	3:24:31 PM	5.8378	6.0000		5.8750	5.8750	5.7750	5.8750
RTB 25-01 *	PIID2537J015	25Y	6.1250	8650	23.68	10/24/2037	90.767000	5.7200	3:23:53 PM	5.7956	5.7500	5.5500	5.5700	5.9000	5.5550	5.7200