

GS Board Summary
February 18, 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		14	0.04	3/5/2014										
FXTN 10-34	PIBD1014C341	1M	12.3750	34	0.09	3/25/2014	1.000000	1.5000	3:58:04 PM	1.5000			1.5000	1.5000	1.5000	1.5000
TBILL 04.02.14*	PIBL1213D046	1M		42	0.12	4/2/2014					1.5000					
TBILL 04.10.14	PIBL0613J042	2M		50	0.14	4/10/2014						0.6250				
TBILL 05.07.14	PIBL1213E056	2M		77	0.21	5/7/2014	5.006000	0.9500	2:52:13 PM	0.9500			0.9500	0.9500	0.9500	0.9500
TBILL 06.04.14*	PIBL1213F062	3M		105	0.29	6/4/2014					1.0000					
TBILL 07.02.14	PIBL1213G070	5M		133	0.37	7/2/2014										
FXTN 10-35	PIBD1014G356	5M	12.7500	146	0.40	7/15/2014						1.0000				
TBILL 08.06.14	PIBL1213H088	5M		168	0.46	8/6/2014										
TBILL 09.03.14*	PIBL1213I096	6M		196	0.54	9/3/2014					1.5000					
RTB 05-08	PIID0514I080	7M	6.2500	217	0.59	9/24/2014	0.783000	1.2500	2:52:35 PM	1.2500			1.2500	1.2500	1.2500	1.2500
FXTN 07-46	PIBD0714J466	8M	6.5000	227	0.62	10/4/2014										
TBILL 10.08.14	PIBL1213J102	8M		231	0.63	10/8/2014	1.136000	0.8750	3:02:45 PM	0.8750		0.8750	0.8750	0.8750	0.8750	0.8750
SPTB 10-03	SPTB1014J037	8M	12.2500	237	0.65	10/14/2014										
TBILL 11.05.14	PIBL1213K119	9M		259	0.71	11/5/2014										
TBILL 01.07.15*	PIBL1214A010	1Y		322	0.88	1/7/2015					1.7500					
FXTN 10-36	PIBD1015B367	1.5Y	12.3750	370	1.01	2/24/2015										
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	448	1.23	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	457	1.25	5/22/2015						1.5250				
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	517	1.42	7/21/2015						1.5500				
RTB 05-09	PIID0515H097	1.5Y	5.8750	546	1.49	8/19/2015						1.6250				
FXTN 10-37	PIBD1015H370	2Y	11.8750	552	1.51	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	644	1.76	11/25/2015	600.000000	2.2000	11:27:23 AM	2.2125			2.2250	2.2250	2.2000	2.2000
FXTN 10-38	PIBD1015L384	2Y	10.1250	664	1.82	12/15/2015						2.1250				
FXTN 10-39	PIBD1016A393	2Y	9.2500	692	1.89	1/12/2016						2.1250				
FXTN 07-48 *	PIBD0716A488	2Y	7.0000	707	1.94	1/27/2016	142.137000	2.3750	3:10:39 PM	2.1605	2.5000	2.1250	2.1200	2.8750	2.1200	2.3750
RTB 05-10	PIID0516C107	2.5Y	6.0000	743	2.03	3/3/2016	0.705000	2.6500	10:20:26 AM	2.7456		2.1250	2.8750	2.8750	2.6500	2.6500
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	770	2.11	3/30/2016						2.1250				
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	796	2.18	4/25/2016	3.430000	2.2950	12:04:55 PM	2.5950	3.1200		2.6250	2.7500	2.2950	2.2950
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	798	2.18	4/27/2016										
FXTN 10-42	PIBD1016I420	3Y	9.1250	928	2.54	9/4/2016					2.8000	2.5750				
RTB 07-01	PIID0716I018	3Y	7.0000	948	2.60	9/24/2016	8.790000	2.8000	2:59:04 PM	2.7004			2.6250	2.8000	2.6250	2.8000
FXTN 10-43 *	PIBD1016K436	3Y	6.2500	1001	2.74	11/16/2016					3.0000					
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1136	3.11	3/31/2017										
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1160	3.18	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1232	3.37	7/5/2017						2.8750				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1277	3.50	8/19/2017										
FXTN 10-44	PIBD1017H447	4Y	7.7500	1281	3.51	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1347	3.69	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1358	3.72	11/8/2017					3.7500	2.9000				
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1442	3.95	1/31/2018					3.5000	3.1250				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1554	4.25	5/23/2018	5,323.000000	3.5750	3:29:58 PM	3.4964	4.0000	3.2500	3.5150	3.6250	3.3650	3.5750
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1641	4.49	8/18/2018	6.400000	3.3000	11:45:38 AM	3.3000		3.3000	3.3000	3.3000	3.3000	3.3000
FXTN 10-47	PIBD1018K478	5Y	8.8750	1735	4.75	11/20/2018					3.9250					
FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1826	5.00	2/19/2019					3.8000					
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1892	5.18	4/26/2019	36.400000	3.8000	10:22:41 AM	3.8000			3.8000	3.8000	3.8000	3.8000
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1976	5.41	7/19/2019						3.1250				
FXTN 07-55	PIBD0719H555	6Y	4.7500	2018	5.52	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2102	5.75	11/22/2019						3.6500				
FXTN 10-50	PIBD1020B508	6Y	7.7500	2190	6.00	2/18/2020	1.000000	4.0000	3:15:32 PM	4.0000			4.0000	4.0000	4.0000	4.0000
RTB 10-01	PIID1020H015	6.5Y	7.2500	2373	6.50	8/19/2020						3.7500				
FXTN 10-51	PIBD1020I510	7Y	6.1250	2401	6.57	9/16/2020										
FXTN 10-52 *	PIBD1020L525	7Y	5.8750	2492	6.82	12/16/2020					4.0000	3.8750				
RTB 10-02	PIID1021C027	7.5Y	7.3750	2569	7.03	3/3/2021	580.000000	4.1400	4:10:29 PM	4.1408			4.1500	4.1500	4.1400	4.1400

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FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2625	7.19	4/28/2021	150.000000	4.2000	4:10:55 PM	4.2000			4.2000	4.2000	4.2000	4.2000
RTB 10-03	PIID1021J039	8Y	5.7500	2800	7.67	10/20/2021						4.1500				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2835	7.76	11/24/2021	46.000000	4.3750	3:11:44 PM	4.3841		4.2500	4.8000	4.8000	4.3750	4.3750
FXTN 10-54	PIBD1022G545	8Y	6.3750	2891	7.92	1/19/2022	206.100000	4.4000	12:07:31 PM	4.3939		4.3000	4.3750	4.4000	4.3750	4.4000
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2945	8.06	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3086	8.45	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3128	8.56	9/13/2022						4.2500				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3162	8.66	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3212	8.79	12/6/2022	18.275000	4.4275	3:36:42 PM	4.4126		4.3750	4.4250	4.4275	4.3750	4.4275
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3288	9.00	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3386	9.27	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3464	9.48	8/15/2023	84.376057	4.2000	3:56:26 PM	4.2447	4.5000	4.1502	4.5000	4.6000	4.0500	4.2000
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3533	9.67	10/23/2023					4.0500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3757	10.29	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3820	10.46	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3918	10.73	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4072	11.15	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4261	11.67	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4301	11.78	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4352	11.92	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4626	12.67	10/20/2026	17.409000	5.0500	2:11:28 PM	5.0285			5.0250	5.0500	5.0250	5.0500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4674	12.80	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4758	13.03	3/1/2027										
FXTN 20-14	PIBD2027H140	14Y	8.6250	4947	13.54	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5402	14.79	12/4/2028	100.000000	5.2500	3:31:48 PM	5.2500			5.2500	5.2500	5.2500	5.2500
FXTN 20-16	PIBD2030E166	17Y	8.7500	5941	16.27	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6003	16.44	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6185	16.93	1/26/2031						5.0000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6359	17.41	7/19/2031					5.0750	5.0000				
FXTN 25-04	PIBD2531J042	18Y	9.3750	6437	17.62	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6557	17.95	2/2/2032	24.010000	5.5250	3:56:31 PM	5.5250			5.5250	5.5250	5.5250	5.5250
RTB 20-01	PIID2032C014	19Y	5.8750	6585	18.03	3/1/2032	4.500000	5.2750	11:57:25 AM	5.2750	5.6250		5.2750	5.2750	5.2750	5.2750
FXTN 20-19	PIBD2032H195	19Y	5.7500	6795	18.60	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6858	18.78	11/29/2032	31.757100	5.5700	3:09:18 PM	5.5700			5.5700	5.5700	5.5700	5.5700
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6970	19.08	3/21/2033	1.000000	5.1100	3:50:03 PM	5.1100	5.2000	5.1100	5.1100	5.1100	5.1100	5.1100
FXTN 25-06	PIBD2534K062	25Y	9.2500	7564	20.71	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7893	21.61	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7970	21.82	12/16/2035	0.900000	6.4950	2:03:09 PM	5.9049	6.4900	5.8000	5.8350	6.4950	5.8350	6.4950
FXTN 25-09	PIBD2536I097	25Y	7.6250	8258	22.61	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8579	23.49	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8648	23.68	10/24/2037	75.988000	5.6500	3:55:43 PM	5.5663	5.6950	5.5550	5.4900	5.8000	5.4450	5.6500