

GS Board Summary
January 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 10-52 *	PIBD1020L525	7Y	5.8750	2529	6.92	12/16/2020					3.9000	3.3000				
RTB 10-02	PIID1021C027	7.5Y	7.3750	2606	7.13	3/3/2021	1.000000	4.0000	11:51:21 AM	4.0000			4.0000	4.0000	4.0000	4.0000
FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2662	7.29	4/28/2021						3.3500				
RTB 10-03	PIID1021J039	8Y	5.7500	2837	7.77	10/20/2021						3.3750				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2872	7.86	11/24/2021	750.000000	4.2500	3:54:04 PM	4.2900	4.4500	3.9500	4.3000	4.3500	4.2500	4.2500
FXTN 10-54	PIBD1022G545	8.5Y	6.3750	2928	8.02	1/19/2022	100.000000	4.1500	9:19:29 AM	4.1500	4.4500	3.9500	4.1500	4.1500	4.1500	4.1500
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2982	8.16	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3123	8.55	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3165	8.67	9/13/2022						3.6000				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3199	8.76	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3249	8.90	12/6/2022						4.0500				
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3325	9.10	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3423	9.37	5/29/2023										
RTB 10-04	PIID1023H046	10Y	3.2500	3501	9.59	8/15/2023	92.161119	3.8650	3:57:04 PM	3.8541	4.0000	3.8701	3.6800	4.0000	3.5500	3.8650
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3570	9.77	10/23/2023					3.9500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3794	10.39	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3857	10.56	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3955	10.83	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4109	11.25	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4298	11.77	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4338	11.88	11/29/2025										
FXTN 20-12	PIBD2026A122	13Y	10.2500	4389	12.02	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4663	12.77	10/20/2026	10.000000	4.6500	11:11:54 AM	4.6500		4.3000	4.6500	4.6500	4.6500	4.6500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4711	12.90	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4795	13.13	3/1/2027	4.150000	4.7000	11:11:23 AM	4.8539	4.7000		4.9250	4.9250	4.7000	4.7000
FXTN 20-14	PIBD2027I140	14Y	8.6250	4984	13.65	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5439	14.89	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5978	16.37	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6040	16.54	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6222	17.03	1/26/2031						4.8000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6396	17.51	7/19/2031	3,737.920000	4.9150	3:48:01 PM	4.9001	5.1250	4.6250	4.8650	5.1000	4.8250	4.9150
FXTN 25-04	PIBD2531J042	18Y	9.3750	6474	17.72	10/5/2031										
FXTN 20-18	PIBD2032B183	19Y	5.8750	6594	18.05	2/2/2032										
RTB 20-01	PIID2032C014	19Y	5.8750	6622	18.13	3/1/2032	508.500000	4.9500	3:08:36 PM	5.0005	5.3749	5.0000	5.0500	5.1000	4.9500	4.9500
FXTN 20-19	PIBD2032I195	19Y	5.7500	6832	18.70	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6895	18.88	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	7007	19.18	3/21/2033	18.500000	4.8500	3:02:16 PM	4.7687	5.1000	4.5000	5.1000	5.1000	4.5000	4.8500
FXTN 25-06	PIBD2534K062	25Y	9.2500	7601	20.81	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7930	21.71	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	8007	21.92	12/16/2035	150.301000	5.5000	12:02:49 PM	5.4800	6.8750	5.2500	5.5000	5.5000	5.4750	5.5000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8295	22.71	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8616	23.59	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8685	23.78	10/24/2037	1,133.061353	5.3600	3:42:06 PM	5.3693	5.4000	5.3551	5.3200	5.4100	5.3150	5.3600