



GS Board Summary  
January 22, 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	2519	6.90	12/16/2020					3.9500	3.3750				
RTB 10-02	PIID1021C027	7.5Y	7.3750	2596	7.11	3/3/2021	667.300000	4.1850	3:21:48 PM	4.1843			4.1800	4.3000	4.0000	4.1850
FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2652	7.26	4/28/2021						4.1000				
RTB 10-03	PIID1021J039	8Y	5.7500	2827	7.74	10/20/2021	3.676000	4.4950	2:47:44 PM	4.5520	4.6000	3.7500	4.6000	4.6000	4.4950	4.4950
FXTN 10-55	PIBD1021K551	8Y	5.7500	2862	7.84	11/24/2021	100.000000	4.3400	3:20:19 PM	4.3400		4.2000	4.3400	4.3400	4.3400	4.3400
FXTN 10-54	PIBD1022G545	8Y	6.3750	2918	7.99	1/19/2022	1,750.000000	4.3250	12:11:06 PM	4.3198	5.3750	4.1250	4.3000	4.3750	4.2500	4.3250
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2972	8.14	3/14/2022										
FXTN 10-56	PIBD1022H562	9Y	4.8750	3113	8.52	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3155	8.64	9/13/2022						3.7500				
FXTN 20-03	PIBD2022J033	9Y	12.7500	3189	8.73	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3239	8.87	12/6/2022						4.2000				
FXTN 20-04	PIBD2023B048	9.5Y	13.0000	3315	9.08	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3413	9.34	5/29/2023										
RTB 10-04	PIID1023H046	10Y	3.2500	3491	9.56	8/15/2023	1,696.818000	4.1000	4:09:07 PM	4.0672	4.2500	3.8700	3.8100	4.1000	3.6500	4.1000
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3560	9.75	10/23/2023					4.0000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3784	10.36	6/3/2024										
FXTN 20-08	PIBD2024H086	11Y	12.8750	3847	10.53	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3945	10.80	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4099	11.22	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4288	11.74	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4328	11.85	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4379	11.99	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4653	12.74	10/20/2026	3.900000	4.7500	2:24:05 PM	4.7166			4.7000	4.8000	4.7000	4.7500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4701	12.87	12/7/2026										
RTB 15-02	PIID1527C023	14Y	5.3750	4785	13.10	3/1/2027	3.500000	4.6750	4:06:48 PM	4.7068	4.8000		4.9000	4.9000	4.6750	4.6750
FXTN 20-14	PIBD2027I140	14Y	8.6250	4974	13.62	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5429	14.86	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5968	16.34	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	6030	16.51	7/28/2030										
FXTN 25-03	PIBD2531A032	18Y	11.2500	6212	17.01	1/26/2031						5.0000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6386	17.48	7/19/2031	3,250.000000	4.9250	3:55:58 PM	4.9280	4.9850		4.8950	4.9400	4.8925	4.9250
FXTN 25-04	PIBD2531J042	18Y	9.3750	6464	17.70	10/5/2031						5.0000				
FXTN 20-18	PIBD2032B183	19Y	5.8750	6584	18.03	2/2/2032						5.1000				
RTB 20-01	PIID2032C014	19Y	5.8750	6612	18.10	3/1/2032	500.000000	5.1000	11:55:06 AM	5.1000	6.1000	5.0250	5.1000	5.1000	5.1000	5.1000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6822	18.68	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6885	18.85	11/29/2032						5.0000				
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6997	19.16	3/21/2033	46.083000	4.8250	3:38:26 PM	4.9523	5.1000	4.5000	5.0000	5.0500	4.5500	4.8250
FXTN 25-06	PIBD2534K062	25Y	9.2500	7591	20.78	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7920	21.68	9/30/2035						5.0000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7997	21.89	12/16/2035	1,252.000000	5.7500	2:14:24 PM	5.6679	6.2500	5.5000	5.6850	5.7500	5.6250	5.7500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8285	22.68	9/29/2036	250.000000	6.0000	11:00:55 AM	6.0000			6.0000	6.0000	6.0000	6.0000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8606	23.56	8/16/2037					6.1000	5.0000				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8675	23.75	10/24/2037	939.171000	5.4050	3:54:55 PM	5.4458	5.5500	5.4000	5.3400	5.4500	5.3400	5.4050