

**GS Board Summary**  
**March 11, 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 10-34	PIBD1014C341	<1M	12.3750	13	0.04	3/25/2014										
TBILL 04.02.14	PIBL1213D046	<1M		21	0.06	4/2/2014										
TBILL 04.10.14*	PIBL0613J042	1M		29	0.08	4/10/2014					1.0000	0.8000				
TBILL 05.07.14	PIBL1213E056	2M		56	0.15	5/7/2014						0.8000				
TBILL 06.04.14*	PIBL1213F062	3M		84	0.23	6/4/2014					0.9500					
TBILL 07.02.14	PIBL1213G070	4M		112	0.31	7/2/2014										
FXTN 10-35	PIBD1014G356	4M	12.7500	125	0.34	7/15/2014										
TBILL 08.06.14	PIBL1213H088	5M		147	0.40	8/6/2014						0.9250				
TBILL 09.03.14*	PIBL1213I096	6M		175	0.48	9/3/2014					1.3750	1.0000				
RTB 05-08	PIID0514I080	7M	6.2500	196	0.54	9/24/2014	0.285000	1.2500	12:00:58 PM	1.2500			1.2500	1.2500	1.2500	1.2500
FXTN 07-46	PIBD0714J466	7M	6.5000	206	0.56	10/4/2014	0.200000	0.7000	10:32:11 AM	0.8499			1.0000	1.0000	0.7000	0.7000
TBILL 10.08.14	PIBL1213J102	7M		210	0.58	10/8/2014	0.105000	1.0000	2:46:37 PM	1.0000		1.0000	1.0000	1.0000	1.0000	1.0000
SPTB 10-03	SPTB1014J037	7M	12.2500	216	0.59	10/14/2014										
TBILL 11.05.14	PIBL1213K119	8M		238	0.65	11/5/2014						1.0000				
TBILL 01.07.15	PIBL1214A010	10M		301	0.83	1/7/2015	0.801000	1.0000	3:16:29 PM	1.0000			1.0000	1.0000	1.0000	1.0000
FXTN 10-36	PIBD1015B367	11M	12.3750	349	0.96	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	1Y		357	0.98	3/4/2015	690.698000	1.2500	3:48:17 PM	1.4470	1.8750		1.1000	1.5000	1.1000	1.2500
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	427	1.17	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	436	1.19	5/22/2015										
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	496	1.36	7/21/2015						1.5000				
RTB 05-09	PIID0515H097	1.5Y	5.8750	525	1.44	8/19/2015						1.6500				
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	531	1.45	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	623	1.71	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	643	1.76	12/15/2015						1.7500				
FXTN 10-39	PIBD1016A393	2Y	9.2500	671	1.84	1/12/2016						1.7500				
FXTN 07-48	PIBD0716A488	2Y	7.0000	686	1.88	1/27/2016	725.000000	1.9900	4:14:55 PM	1.9797	2.0000	1.9000	2.0100	2.0100	1.9500	1.9900
RTB 05-10 *	PIID0516C107	2Y	6.0000	722	1.98	3/3/2016	3.878000	2.0000	3:15:53 PM	2.0000	2.2000	1.9250	2.0000	2.0000	2.0000	2.0000
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	749	2.05	3/30/2016						1.9500				
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	775	2.12	4/25/2016	8,285.800000	1.9700	4:14:41 PM	1.9676	2.1250	1.9250	1.9900	2.0000	1.9550	1.9700
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	777	2.13	4/27/2016										
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	907	2.48	9/4/2016	303.000000	2.3000	11:59:13 AM	2.2293	2.5000	2.2500	2.2500	2.3000	2.1250	2.3000
RTB 07-01	PIID0716I018	3Y	7.0000	927	2.54	9/24/2016	2.000000	2.5500	3:36:25 PM	2.4323	2.5500	2.3250	2.3500	2.5500	2.2800	2.5500
FXTN 10-43 *	PIBD1016K436	3Y	6.2500	980	2.68	11/16/2016					2.8500					
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1115	3.05	3/31/2017	500.000000	2.4250	10:25:42 AM	2.4250			2.4250	2.4250	2.4250	2.4250
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1139	3.12	4/24/2017	25.000000	2.8900	2:47:04 PM	2.8900			2.8900	2.8900	2.8900	2.8900
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1211	3.32	7/5/2017						2.6250				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1256	3.44	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1260	3.45	8/23/2017						2.9000				
FXTN 07-50	PIBD0717J502	4Y	5.3750	1326	3.63	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1337	3.66	11/8/2017										
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1421	3.89	1/31/2018	710.000000	2.8500	11:53:10 AM	2.8768	3.0000	2.9100	2.9000	2.9000	2.8500	2.8500
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1533	4.20	5/23/2018	9,150.900000	2.8800	3:54:29 PM	2.8959	3.5000		2.9800	2.9800	2.8600	2.8800
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1620	4.44	8/18/2018	1,385.618000	3.1250	3:44:34 PM	3.0495	3.6250	3.1000	3.1000	3.1750	2.9000	3.1250
FXTN 10-47	PIBD1018K478	5Y	8.8750	1714	4.69	11/20/2018										
FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1805	4.94	2/19/2019	3,438.239940	3.2000	3:19:19 PM	3.2015	3.3850		3.2500	3.2500	3.1900	3.2000
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1871	5.12	4/26/2019	50.000000	3.3000	9:55:25 AM	3.3000			3.3000	3.3000	3.3000	3.3000
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1955	5.35	7/19/2019	800.000000	3.2600	3:28:16 PM	3.2118			3.2000	3.2850	3.1875	3.2600
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1997	5.47	8/30/2019	0.100000	3.3000	10:39:18 AM	3.3000		3.3000	3.3000	3.3000	3.3000	3.3000
FXTN 07-56	PIBD0719K560	6Y	3.8750	2081	5.70	11/22/2019	1,208.000000	3.2750	3:46:01 PM	3.2451			3.2000	3.3000	3.2000	3.2750
FXTN 10-50	PIBD1020B508	6Y	7.7500	2169	5.94	2/18/2020										
RTB 10-01	PIID1020H015	6.5Y	7.2500	2352	6.44	8/19/2020	30.000000	3.4000	3:15:19 PM	3.4000			3.4000	3.4000	3.4000	3.4000
FXTN 10-51	PIBD1020I510	7Y	6.1250	2380	6.52	9/16/2020										
FXTN 10-52	PIBD1020L525	7Y	5.8750	2471	6.77	12/16/2020	100.000000	3.8000	9:15:57 AM	3.8000			3.8000	3.8000	3.8000	3.8000
RTB 10-02 *	PIID1021C027	7Y	7.3750	2548	6.98	3/3/2021	600.000000	3.7500	11:26:19 AM	3.7625	3.8000		3.8000	3.8000	3.7000	3.7500

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FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2604	7.13	4/28/2021	48.260000	3.9000	2:02:13 PM	3.8471			3.8150	3.9000	3.8150	3.9000
RTB 10-03	PIID1021J039	8Y	5.7500	2779	7.61	10/20/2021										
FXTN 10-55	PIBD1021K551	8Y	5.7500	2814	7.70	11/24/2021	250.000000	3.9500	9:15:02 AM	3.9949	4.5000	4.0250	4.0250	4.0250	3.9500	3.9500
FXTN 10-54	PIBD1022G545	8Y	6.3750	2870	7.86	1/19/2022	1,612.000000	4.0000	2:33:12 PM	3.9130	4.5000		4.0000	4.0000	3.8500	4.0000
FXTN 20-02	PIBD2022C021	8.5Y	15.0000	2924	8.01	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3065	8.39	8/2/2022										
FXTN 10-57	PIBD1022I570	9Y	4.7500	3107	8.51	9/13/2022	378.500000	4.0500	11:00:57 AM	4.0367			4.0500	4.0500	3.9500	4.0500
FXTN 20-03	PIBD2022J033	9Y	12.7500	3141	8.60	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3191	8.74	12/6/2022	10.951000	3.9250	3:49:26 PM	3.9422	4.6250	3.9000	4.1250	4.1250	3.9250	3.9250
FXTN 20-04	PIBD2023B048	9Y	13.0000	3267	8.94	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3365	9.21	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3443	9.43	8/15/2023	634.913000	3.9050	3:56:10 PM	3.9066	4.1000	3.9000	3.9750	4.1000	3.5300	3.9050
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3512	9.62	10/23/2023					3.9500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3736	10.23	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3799	10.40	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3897	10.67	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4051	11.09	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4240	11.61	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4280	11.72	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4331	11.86	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4605	12.61	10/20/2026	975.400000	4.7500	3:13:49 PM	4.6033			4.6250	4.7500	4.6000	4.7500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4653	12.74	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4737	12.97	3/1/2027	1,264.700000	4.6300	3:23:01 PM	4.6492			4.6500	4.6500	4.6300	4.6300
FXTN 20-14	PIBD2027I140	14Y	8.6250	4926	13.49	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5381	14.73	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5920	16.21	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5982	16.38	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6164	16.88	1/26/2031										
FXTN 20-17	PIBD2031G171	18Y	8.0000	6338	17.35	7/19/2031	13,607.047000	4.8210	4:07:48 PM	4.8081	4.8500	4.8050	4.8600	4.9000	4.7850	4.8210
FXTN 25-04	PIBD2531J042	18Y	9.3750	6416	17.57	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6536	17.89	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6564	17.97	3/1/2032	791.100000	4.9250	3:20:15 PM	4.9017	5.1250	4.9000	4.9000	5.0000	4.8500	4.9250
FXTN 20-19	PIBD2032I195	19Y	5.7500	6774	18.55	9/27/2032	3.000000	5.2000	3:06:21 PM	5.2000			5.2000	5.2000	5.2000	5.2000
FXTN 25-05	PIBD2532K057	19Y	8.5000	6837	18.72	11/29/2032	50.000000	5.0250	3:03:56 PM	5.0250			5.0250	5.0250	5.0250	5.0250
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6949	19.03	3/21/2033	17.610000	4.9500	3:59:04 PM	4.9547	5.0000	4.9500	5.0000	5.0000	4.7500	4.9500
FXTN 25-06	PIBD2534K062	25Y	9.2500	7543	20.65	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7872	21.55	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7949	21.76	12/16/2035	1,225.800000	5.4500	3:21:24 PM	5.5963	5.8750	5.3750	5.3500	5.6500	5.3500	5.4500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8237	22.55	9/29/2036	100.000000	5.5400	11:02:09 AM	5.5400			5.5400	5.5400	5.5400	5.5400
FXTN 25-10	PIBD2537H103	25Y	5.7500	8558	23.43	8/16/2037	3.750000	5.3000	3:17:56 PM	5.3494			5.2000	5.5500	5.2000	5.3000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8627	23.62	10/24/2037	2,662.581912	5.1500	3:59:17 PM	5.1989	5.3000	5.1500	5.2000	5.3450	5.1250	5.1500