

GS Board Summary
March 20, 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 | 4 | 0.01 | 3/25/2014 | | | | | | | | | | |
| TBILL 04.02.14 | PIBL1213D046 | <1M | | 12 | 0.03 | 4/2/2014 | | | | | | | | | | |
| TBILL 04.10.14 | PIBL0613J042 | <1M | | 20 | 0.05 | 4/10/2014 | | | | | | 0.7500 | | | | |
| TBILL 05.07.14* | PIBL1213E056 | 1M | | 47 | 0.13 | 5/7/2014 | 0.300000 | 2.0000 | 11:09:39 AM | 2.0000 | 1.2500 | | 2.0000 | 2.0000 | 2.0000 | 2.0000 |
| TBILL 06.04.14 | PIBL1213F062 | 2M | | 75 | 0.21 | 6/4/2014 | | | | | | | | | | |
| TBILL 07.02.14* | PIBL1213G070 | 3M | | 103 | 0.28 | 7/2/2014 | | | | | 1.1500 | | | | | |
| FXTN 10-35 | PIBD1014G356 | 4M | 12.7500 | 116 | 0.32 | 7/15/2014 | | | | | | 1.0000 | | | | |
| TBILL 08.06.14 | PIBL1213H088 | 5M | | 138 | 0.38 | 8/6/2014 | | | | | | | | | | |
| TBILL 09.03.14* | PIBL1213I096 | 6M | | 166 | 0.46 | 9/3/2014 | | | | | 1.4500 | | | | | |
| RTB 05-08 | PIID0514I080 | 6M | 6.2500 | 187 | 0.51 | 9/24/2014 | 850.000000 | 1.5000 | 3:00:17 PM | 1.4976 | | | 1.5000 | 1.5000 | 1.4500 | 1.5000 |
| FXTN 07-46 | PIBD0714J466 | 7M | 6.5000 | 197 | 0.54 | 10/4/2014 | | | | | | | | | | |
| TBILL 10.08.14 | PIBL1213J102 | 7M | | 201 | 0.55 | 10/8/2014 | | | | | | | | | | |
| SPTB 10-03 | SPTB1014J037 | 7M | 12.2500 | 207 | 0.57 | 10/14/2014 | | | | | | | | | | |
| TBILL 11.05.14 | PIBL1213K119 | 8M | | 229 | 0.63 | 11/5/2014 | | | | | | 1.0000 | | | | |
| TBILL 01.07.15 | PIBL1214A010 | 10M | | 292 | 0.80 | 1/7/2015 | | | | | | | | | | |
| FXTN 10-36 | PIBD1015B367 | 11M | 12.3750 | 340 | 0.93 | 2/24/2015 | | | | | | 1.5000 | | | | |
| TBILL 03.04.15* | PIBL1214C036 | 1Y | | 348 | 0.96 | 3/4/2015 | | | | | 2.0000 | | | | | |
| FXTN 05-68 | PIBD0515E685 | 1.5Y | 6.3750 | 418 | 1.14 | 5/13/2015 | 0.110000 | 1.5000 | 3:27:43 PM | 1.5000 | | 1.5000 | 1.5000 | 1.5000 | 1.5000 | 1.5000 |
| FXTN 07-47 | PIBD0715E477 | 1.5Y | 8.3750 | 427 | 1.17 | 5/22/2015 | | | | | | | | | | |
| FXTN 04-20 | PIBD0415G203 | 1.5Y | 4.8750 | 487 | 1.33 | 7/21/2015 | | | | | | 1.8750 | | | | |
| RTB 05-09 | PIID0515H097 | 1.5Y | 5.8750 | 516 | 1.41 | 8/19/2015 | 178.825800 | 2.2500 | 3:27:50 PM | 2.2500 | | 1.8750 | 2.2500 | 2.2500 | 2.2500 | 2.2500 |
| FXTN 10-37 | PIBD1015H370 | 1.5Y | 11.8750 | 522 | 1.43 | 8/25/2015 | | | | | | | | | | |
| FXTN 05-69 | PIBD0515K697 | 2Y | 4.6250 | 614 | 1.68 | 11/25/2015 | | | | | | | | | | |
| FXTN 10-38 | PIBD1015L384 | 2Y | 10.1250 | 634 | 1.74 | 12/15/2015 | | | | | | | | | | |
| FXTN 10-39 | PIBD1016A393 | 2Y | 9.2500 | 662 | 1.81 | 1/12/2016 | | | | | | | | | | |
| FXTN 07-48 | PIBD0716A488 | 2Y | 7.0000 | 677 | 1.85 | 1/27/2016 | 1.011000 | 3.2450 | 2:15:52 PM | 3.2450 | 2.2500 | 2.0250 | 3.2450 | 3.2450 | 3.2450 | 3.2450 |
| RTB 05-10 * | PIID0516C107 | 2Y | 6.0000 | 713 | 1.95 | 3/3/2016 | 1.300000 | 3.2500 | 3:31:41 PM | 2.8844 | 2.5000 | 2.0000 | 2.8750 | 3.2500 | 2.5000 | 3.2500 |
| FXTN 10-40 | PIBD1016C407 | 2.5Y | 7.5000 | 740 | 2.03 | 3/30/2016 | | | | | | 2.0000 | | | | |
| FXTN 03-20 | PIBD0316D206 | 2.5Y | 1.6250 | 766 | 2.10 | 4/25/2016 | 910.000000 | 2.3500 | 3:32:02 PM | 2.3037 | 3.0000 | 2.0000 | 2.0500 | 2.3500 | 2.0500 | 2.3500 |
| FXTN 10-41 | PIBD1016D416 | 2.5Y | 7.0000 | 768 | 2.10 | 4/27/2016 | | | | | | | | | | |
| FXTN 10-42 | PIBD1016I420 | 2.5Y | 9.1250 | 898 | 2.46 | 9/4/2016 | 1,752.300000 | 2.6250 | 2:41:10 PM | 2.5007 | 3.5000 | 2.2500 | 2.5000 | 2.6250 | 2.5000 | 2.6250 |
| RTB 07-01 | PIID0716I018 | 3Y | 7.0000 | 918 | 2.51 | 9/24/2016 | 400.000000 | 2.6000 | 10:54:06 AM | 2.6000 | 4.0000 | 2.3750 | 2.6000 | 2.6000 | 2.6000 | 2.6000 |
| FXTN 10-43 * | PIBD1016K436 | 3Y | 6.2500 | 971 | 2.66 | 11/16/2016 | | | | | 2.8750 | | | | | |
| FXTN 07-49 | PIBD0717C493 | 3.5Y | 7.0000 | 1106 | 3.03 | 3/31/2017 | 600.000000 | 2.8750 | 3:26:47 PM | 2.8750 | | 2.6500 | 2.8750 | 2.8750 | 2.8750 | 2.8750 |
| FXTN 20-01 | PIBD2017D011 | 3.5Y | 14.3750 | 1130 | 3.09 | 4/24/2017 | | | | | | | | | | |
| FXTN 05-70 | PIBD0517G705 | 3.5Y | 4.6250 | 1202 | 3.29 | 7/5/2017 | | | | | | 2.7500 | | | | |
| RTB 07-02 | PIID0717H026 | 3.5Y | 6.6250 | 1247 | 3.41 | 8/19/2017 | 2.400000 | 2.7000 | 2:54:40 PM | 2.9976 | | | 3.6000 | 3.6000 | 2.7000 | 2.7000 |
| FXTN 10-44 | PIBD1017H447 | 3.5Y | 7.7500 | 1251 | 3.43 | 8/23/2017 | | | | | | | | | | |
| FXTN 07-50 | PIBD0717J502 | 4Y | 5.3750 | 1317 | 3.61 | 10/28/2017 | | | | | | | | | | |
| FXTN 05-71 | PIBD0517K719 | 4Y | 4.1250 | 1328 | 3.64 | 11/8/2017 | | | | | 4.0000 | 2.7750 | | | | |
| FXTN 10-45 * | PIBD1018A451 | 4Y | 5.8750 | 1412 | 3.87 | 1/31/2018 | | | | | 3.0000 | 2.8000 | | | | |
| FXTN 05-72 | PIBD0518E723 | 4.5Y | 2.1250 | 1524 | 4.17 | 5/23/2018 | 1,023.050000 | 3.1800 | 3:12:13 PM | 3.2296 | 3.8750 | 3.0000 | 3.2500 | 3.3250 | 3.1500 | 3.1800 |
| FXTN 07-51 | PIBD0718H511 | 4.5Y | 5.0000 | 1611 | 4.41 | 8/18/2018 | 60.000000 | 3.3000 | 11:22:32 AM | 3.3000 | 4.2500 | 3.0250 | 3.3000 | 3.3000 | 3.3000 | 3.3000 |
| FXTN 10-47 | PIBD1018K478 | 5Y | 8.8750 | 1705 | 4.67 | 11/20/2018 | | | | | | | | | | |
| FXTN 10-48 * | PIBD1019B485 | 5Y | 7.8750 | 1796 | 4.92 | 2/19/2019 | 1,026.000000 | 3.2500 | 9:53:59 AM | 3.1623 | 3.2500 | | 3.1600 | 3.2500 | 3.1600 | 3.2500 |
| FXTN 07-53 | PIBD0719D531 | 5.5Y | 5.0000 | 1862 | 5.10 | 4/26/2019 | | | | | | | | | | |
| FXTN 07-54 | PIBD0719G547 | 5.5Y | 4.7500 | 1946 | 5.33 | 7/19/2019 | | | | | | | | | | |
| FXTN 07-55 | PIBD0719H555 | 5.5Y | 4.7500 | 1988 | 5.44 | 8/30/2019 | | | | | | | | | | |
| FXTN 07-56 | PIBD0719K560 | 6Y | 3.8750 | 2072 | 5.67 | 11/22/2019 | 50.000000 | 3.4500 | 11:20:38 AM | 3.4500 | | 3.3625 | 3.4500 | 3.4500 | 3.4500 | 3.4500 |
| FXTN 10-50 | PIBD1020B508 | 6Y | 7.7500 | 2160 | 5.91 | 2/18/2020 | | | | | | 3.4750 | | | | |
| RTB 10-01 | PIID1020H015 | 6.5Y | 7.2500 | 2343 | 6.41 | 8/19/2020 | 3.520000 | 4.1250 | 11:50:47 AM | 4.1250 | | | 4.1250 | 4.1250 | 4.1250 | 4.1250 |
| FXTN 10-51 | PIBD1020I510 | 6.5Y | 6.1250 | 2371 | 6.49 | 9/16/2020 | | | | | | | | | | |
| FXTN 10-52 | PIBD1020L525 | 7Y | 5.8750 | 2462 | 6.74 | 12/16/2020 | 1.300000 | 3.6500 | 2:42:49 PM | 3.6500 | | | 3.6500 | 3.6500 | 3.6500 | 3.6500 |
| RTB 10-02 | PIID1021C027 | 7Y | 7.3750 | 2539 | 6.95 | 3/3/2021 | 3.340000 | 3.8750 | 3:09:00 PM | 3.9497 | | | 4.0000 | 4.0000 | 3.8750 | 3.8750 |

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|-----------------|--------------|-------|---------|------|-------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| FXTN 07-57 * | PIBD0721C574 | 7Y | 3.5000 | 2556 | 7.00 | 3/20/2021 | 60.000000 | 3.6000 | 12:03:31 PM | 3.5958 | 3.7500 | 3.4803 | 3.4751 | 3.6000 | 3.4751 | 3.6000 |
| FXTN 10-53 | PIBD1021D531 | 7.5Y | 6.5000 | 2595 | 7.10 | 4/28/2021 | 100.000000 | 3.9650 | 3:26:46 PM | 3.9650 | | 3.6750 | 3.9650 | 3.9650 | 3.9650 | 3.9650 |
| RTB 10-03 | PIID1021J039 | 8Y | 5.7500 | 2770 | 7.58 | 10/20/2021 | | | | | | 3.6250 | | | | |
| FXTN 10-55 | PIBD1021K551 | 8Y | 5.7500 | 2805 | 7.68 | 11/24/2021 | | | | | 4.6250 | | | | | |
| FXTN 10-54 | PIBD1022G545 | 8Y | 6.3750 | 2861 | 7.83 | 1/19/2022 | 674.000000 | 4.0050 | 3:05:49 PM | 3.9593 | 4.6250 | 3.8500 | 3.9000 | 4.0050 | 3.9000 | 4.0050 |
| FXTN 20-02 | PIBD2022C021 | 8Y | 15.0000 | 2915 | 7.98 | 3/14/2022 | 180.700000 | 3.7000 | 3:14:22 PM | 3.7000 | | | 3.7000 | 3.7000 | 3.7000 | 3.7000 |
| FXTN 10-56 | PIBD1022H562 | 8.5Y | 4.8750 | 3056 | 8.37 | 8/2/2022 | | | | | | | | | | |
| FXTN 10-57 | PIBD1022I570 | 8.5Y | 4.7500 | 3098 | 8.48 | 9/13/2022 | 200.000000 | 3.9250 | 8:52:26 AM | 3.9250 | | | 3.9250 | 3.9250 | 3.9250 | 3.9250 |
| FXTN 20-03 | PIBD2022J033 | 9Y | 12.7500 | 3132 | 8.57 | 10/17/2022 | | | | | | | | | | |
| FXTN 10-58 | PIBD1022L585 | 9Y | 4.0000 | 3182 | 8.71 | 12/6/2022 | | | | | | | | | | |
| FXTN 20-04 | PIBD2023B048 | 9Y | 13.0000 | 3258 | 8.92 | 2/20/2023 | | | | | | | | | | |
| FXTN 20-05 | PIBD2023E054 | 9.5Y | 11.8750 | 3356 | 9.19 | 5/29/2023 | 66.814000 | 3.9000 | 3:08:25 PM | 3.9000 | | | 3.9000 | 3.9000 | 3.9000 | 3.9000 |
| RTB 10-04 | PIID1023H046 | 9.5Y | 3.2500 | 3434 | 9.40 | 8/15/2023 | 39.600000 | 4.2500 | 3:43:49 PM | 4.1792 | 4.7500 | 3.8801 | 3.8800 | 4.7500 | 3.8800 | 4.2500 |
| FXTN 20-06 * | PIBD2023J068 | 10Y | 11.3750 | 3503 | 9.59 | 10/23/2023 | 108.000000 | 4.0000 | 3:31:14 PM | 4.1601 | 4.3750 | | 4.3000 | 4.3000 | 4.0000 | 4.0000 |
| FXTN 20-07 | PIBD2024F075 | 10.5Y | 12.3750 | 3727 | 10.20 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 10.5Y | 12.8750 | 3790 | 10.38 | 8/5/2024 | | | | | | | | | | |
| FXTN 20-09 | PIBD2024K091 | 11Y | 13.7500 | 3888 | 10.64 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 12Y | 12.1250 | 4042 | 11.07 | 4/14/2025 | | | | | | | | | | |
| FXTN 20-11 | PIBD2025J116 | 12Y | 12.1250 | 4231 | 11.58 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 12Y | 18.2500 | 4271 | 11.69 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 12Y | 10.2500 | 4322 | 11.83 | 1/19/2026 | | | | | | | | | | |
| RTB 15-01 | PIID1526J019 | 13Y | 6.2500 | 4596 | 12.58 | 10/20/2026 | 1.000000 | 4.6250 | 2:49:59 PM | 4.6250 | | | 4.6250 | 4.6250 | 4.6250 | 4.6250 |
| FXTN 20-13 | PIBD2026L139 | 13Y | 8.0000 | 4644 | 12.71 | 12/7/2026 | | | | | | | | | | |
| RTB 15-02 | PIID1527C023 | 13Y | 5.3750 | 4728 | 12.94 | 3/1/2027 | 2.800000 | 4.6000 | 10:23:53 AM | 4.6000 | | | 4.6000 | 4.6000 | 4.6000 | 4.6000 |
| FXTN 20-14 | PIBD2027I140 | 14Y | 8.6250 | 4917 | 13.46 | 9/6/2027 | | | | | | | | | | |
| FXTN 20-15 | PIBD2028L151 | 15Y | 9.5000 | 5372 | 14.71 | 12/4/2028 | | | | | | | | | | |
| FXTN 20-16 | PIBD2030E166 | 17Y | 8.7500 | 5911 | 16.18 | 5/27/2030 | | | | | | | | | | |
| FXTN 25-02 | PIBD2530G029 | 17Y | 12.5000 | 5973 | 16.35 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 | PIBD2531A032 | 17Y | 11.2500 | 6155 | 16.85 | 1/26/2031 | | | | | | 4.8250 | | | | |
| FXTN 20-17 | PIBD2031G171 | 18Y | 8.0000 | 6329 | 17.33 | 7/19/2031 | 684.167000 | 5.0000 | 4:01:55 PM | 4.9782 | 5.3750 | 4.8750 | 4.8550 | 5.0000 | 4.8500 | 5.0000 |
| FXTN 25-04 | PIBD2531J042 | 18Y | 9.3750 | 6407 | 17.54 | 10/5/2031 | | | | | | | | | | |
| FXTN 20-18 | PIBD2032B183 | 18Y | 5.8750 | 6527 | 17.87 | 2/2/2032 | 1.000000 | 5.0000 | 2:51:21 PM | 5.0000 | | | 5.0000 | 5.0000 | 5.0000 | 5.0000 |
| RTB 20-01 | PIID2032C014 | 18Y | 5.8750 | 6555 | 17.95 | 3/1/2032 | 17.280000 | 5.2500 | 3:31:57 PM | 5.1563 | 5.8489 | 4.8750 | 5.2500 | 5.8744 | 4.9500 | 5.2500 |
| FXTN 20-19 | PIBD2032I195 | 19Y | 5.7500 | 6765 | 18.52 | 9/27/2032 | | | | | | | | | | |
| FXTN 25-05 | PIBD2532K057 | 19Y | 8.5000 | 6828 | 18.69 | 11/29/2032 | | | | | | | | | | |
| FXTN 20-20 * | PIBD2033C206 | 20Y | 3.6250 | 6940 | 19.00 | 3/21/2033 | 1.700000 | 4.9500 | 3:32:34 PM | 5.0717 | 5.2000 | 4.9500 | 5.2500 | 5.2500 | 4.9500 | 4.9500 |
| FXTN 25-06 | PIBD2534K062 | 25Y | 9.2500 | 7534 | 20.63 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 25Y | 8.0000 | 7863 | 21.53 | 9/30/2035 | | | | | | | | | | |
| FXTN 25-08 | PIBD2535L086 | 25Y | 8.1250 | 7940 | 21.74 | 12/16/2035 | 1,002.000000 | 5.4750 | 2:47:03 PM | 5.4001 | 6.2500 | 5.4150 | 5.4000 | 5.4750 | 5.4000 | 5.4750 |
| FXTN 25-09 | PIBD2536I097 | 25Y | 7.6250 | 8228 | 22.53 | 9/29/2036 | 110.000000 | 5.2500 | 11:37:25 AM | 5.2500 | | | 5.2500 | 5.2500 | 5.2500 | 5.2500 |
| FXTN 25-10 | PIBD2537H103 | 25Y | 5.7500 | 8549 | 23.41 | 8/16/2037 | | | | | | | | | | |
| RTB 25-01 * | PIID2537J015 | 25Y | 6.1250 | 8618 | 23.59 | 10/24/2037 | 8.600000 | 5.2500 | 3:39:30 PM | 5.3862 | 5.5500 | 5.2501 | 5.9000 | 5.9000 | 5.2500 | 5.2500 |