

**GS Board Summary**  
**March 25, 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 04.02.14	PIBL1213D046	<1M		7	0.02	4/2/2014										
TBILL 04.10.14	PIBL0613J042	<1M		15	0.04	4/10/2014						1.0000				
TBILL 05.07.14*	PIBL1213E056	1M		42	0.12	5/7/2014	360.100000	1.3500	3:33:15 PM	1.4023	1.6250	1.0000	1.4000	2.2500	1.3500	1.3500
TBILL 06.04.14	PIBL1213F062	2M		70	0.19	6/4/2014										
TBILL 07.02.14*	PIBL1213G070	3M		98	0.27	7/2/2014					1.6250					
FXTN 10-35	PIBD1014G356	4M	12.7500	111	0.30	7/15/2014						1.2500				
TBILL 08.06.14	PIBL1213H088	5M		133	0.37	8/6/2014						1.1250				
TBILL 09.03.14	PIBL1213I096	5M		161	0.44	9/3/2014										
RTB 05-08	PIID0514I080	6M	6.2500	182	0.50	9/24/2014										
FXTN 07-46	PIBD0714J466	7M	6.5000	192	0.53	10/4/2014										
TBILL 10.08.14*	PIBL1213J102	6M		196	0.54	10/8/2014					1.8750	1.2500				
SPTB 10-03	SPTB1014J037	7M	12.2500	202	0.55	10/14/2014										
TBILL 11.05.14	PIBL1213K119	8M		224	0.62	11/5/2014	0.990000	2.5000	10:35:37 AM	2.5000		1.2750	2.5000	2.5000	2.5000	2.5000
TBILL 01.07.15	PIBL1214A010	10M		287	0.79	1/7/2015										
FXTN 10-36	PIBD1015B367	11M	12.3750	335	0.92	2/24/2015						1.5000				
TBILL 03.04.15*	PIBL1214C036	1Y		343	0.94	3/4/2015					2.2500					
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	413	1.13	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	422	1.16	5/22/2015										
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	482	1.32	7/21/2015						1.7750				
RTB 05-09	PIID0515H097	1.5Y	5.8750	511	1.40	8/19/2015						1.7750				
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	517	1.42	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	609	1.67	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	629	1.72	12/15/2015						1.8750				
FXTN 10-39	PIBD1016A393	2Y	9.2500	657	1.80	1/12/2016						1.8750				
FXTN 07-48	PIBD0716A488	2Y	7.0000	672	1.84	1/27/2016	77.300000	2.5250	10:52:49 AM	2.5603	2.5250	2.2500	2.6250	2.6250	2.5250	2.5250
RTB 05-10 *	PIID0516C107	2Y	6.0000	708	1.94	3/3/2016	6.000000	2.7500	2:53:57 PM	2.7500	2.6250	1.9750	2.7500	2.7500	2.7500	2.7500
FXTN 10-40	PIBD1016C407	2.5Y	7.5000	735	2.01	3/30/2016						2.0000				
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	761	2.08	4/25/2016	196.100000	2.4000	3:39:33 PM	2.3999	3.1250	2.3750	2.4000	2.4000	2.3750	2.4000
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	763	2.09	4/27/2016										
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	893	2.44	9/4/2016	175.000000	2.5500	10:30:36 AM	2.5521	3.2500	2.2500	2.6250	2.6250	2.5500	2.5500
RTB 07-01	PIID0716I018	3Y	7.0000	913	2.50	9/24/2016	5.000000	3.5000	11:21:38 AM	3.5000	2.9000	2.4000	3.5000	3.5000	3.5000	3.5000
FXTN 10-43 *	PIBD1016K436	3Y	6.2500	966	2.64	11/16/2016	220.000000	2.8850	10:06:10 AM	2.8850	3.0000		2.8850	2.8850	2.8850	2.8850
FXTN 07-49	PIBD0717C493	3.5Y	7.0000	1101	3.01	3/31/2017	4.400000	2.8750	10:21:38 AM	2.8750			2.8750	2.8750	2.8750	2.8750
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1125	3.08	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1197	3.28	7/5/2017						2.8000				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1242	3.40	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1246	3.41	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1312	3.59	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1323	3.62	11/8/2017					4.0000	2.8000				
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1407	3.85	1/31/2018					3.1000	2.8750				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1519	4.16	5/23/2018	315.950000	3.3500	3:55:58 PM	3.2892	3.8750		3.2500	3.3500	3.1975	3.3500
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1606	4.40	8/18/2018					4.0000	3.1000				
FXTN 10-47	PIBD1018K478	5Y	8.8750	1700	4.65	11/20/2018	50.000000	3.3000	9:01:34 AM	3.3000			3.3000	3.3000	3.3000	3.3000
FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1791	4.90	2/19/2019					3.6250					
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1857	5.08	4/26/2019										
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1941	5.31	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1983	5.43	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2067	5.66	11/22/2019										
FXTN 10-50	PIBD1020B508	6Y	7.7500	2155	5.90	2/18/2020					4.7500	3.4750				
RTB 10-01	PIID1020H015	6.5Y	7.2500	2338	6.40	8/19/2020	19.260000	3.7500	3:31:33 PM	3.8018			3.8500	3.8500	3.7500	3.7500
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2366	6.48	9/16/2020										
FXTN 10-52	PIBD1020L525	7Y	5.8750	2457	6.73	12/16/2020						3.5500				
RTB 10-02	PIID1021C027	7Y	7.3750	2534	6.94	3/3/2021	0.600000	4.2000	11:49:27 AM	3.9496			3.9000	4.2000	3.9000	4.2000
FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2551	6.98	3/20/2021					3.6250	3.6000				

**GS Board Summary**  
**March 25, 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 10-53	PIBD1021D531	7.5Y	6.5000	2590	7.09	4/28/2021						3.7000				
RTB 10-03	PIID1021J039	8Y	5.7500	2765	7.57	10/20/2021						4.0000				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2800	7.67	11/24/2021										
FXTN 10-54	PIBD1022G545	8Y	6.3750	2856	7.82	1/19/2022	575.000000	4.0250	3:54:22 PM	4.0228		3.8750	4.0500	4.0500	4.0000	4.0250
FXTN 20-02	PIBD2022C021	8Y	15.0000	2910	7.97	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3051	8.35	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3093	8.47	9/13/2022										
FXTN 20-03	PIBD2022J033	9Y	12.7500	3127	8.56	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3177	8.70	12/6/2022										
FXTN 20-04	PIBD2023B048	9Y	13.0000	3253	8.91	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3351	9.17	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3429	9.39	8/15/2023	94.727000	3.9750	3:57:36 PM	4.1073	4.2150	3.8760	4.2500	4.2748	3.8500	3.9750
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3498	9.58	10/23/2023					4.1500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3722	10.19	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3785	10.36	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3883	10.63	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4037	11.05	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4226	11.57	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4266	11.68	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4317	11.82	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4591	12.57	10/20/2026	3.353000	4.9500	3:33:29 PM	4.9500			4.9500	4.9500	4.9500	4.9500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4639	12.70	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4723	12.93	3/1/2027	1.565000	4.7500	10:59:21 AM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 20-14	PIBD2027I140	14Y	8.6250	4912	13.45	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5367	14.69	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5906	16.17	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5968	16.34	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6150	16.84	1/26/2031						5.0000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6324	17.31	7/19/2031	1,276.000000	4.9925	3:52:17 PM	4.9998	5.0750	4.8750	5.0250	5.0250	4.9800	4.9925
FXTN 25-04	PIBD2531J042	18Y	9.3750	6402	17.53	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6522	17.86	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6550	17.93	3/1/2032	231.018000	5.2250	3:37:27 PM	5.1583	5.2495	5.0250	5.2400	5.5000	5.0000	5.2250
FXTN 20-19	PIBD2032I195	19Y	5.7500	6760	18.51	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6823	18.68	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6935	18.99	3/21/2033	37.200000	5.0000	3:53:38 PM	5.1270	5.2500	5.0500	5.0500	5.4750	5.0000	5.0000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7529	20.61	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7858	21.51	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7935	21.72	12/16/2035	26.000000	5.7000	3:31:19 PM	5.6952	6.0000	5.4000	5.6950	5.7000	5.6950	5.7000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8223	22.51	9/29/2036	1,400.000000	5.7500	3:04:40 PM	5.7475			5.7500	5.7500	5.7450	5.7500
FXTN 25-10	PIBD2537H103	25Y	5.7500	8544	23.39	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8613	23.58	10/24/2037	3,414.200000	5.2500	3:07:50 PM	5.5012	5.6000	5.2500	5.5000	5.6250	5.2500	5.2500