

GS Board Summary
April 04, 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
RTB 10-03	PIID1021J039	8Y	5.7500	2753	7.54	10/20/2021	10.000000	3.8500	11:30:24 AM	3.8500		3.6250	3.8500	3.8500	3.8500	3.8500
FXTN 10-55	PIBD1021K551	8Y	5.7500	2788	7.63	11/24/2021	2.950000	3.9500	2:37:57 PM	3.9500		3.8000	3.9500	3.9500	3.9500	3.9500
FXTN 10-54	PIBD1022G545	8Y	6.3750	2844	7.79	1/19/2022	100.000000	3.8500	10:57:31 AM	3.8500		3.8000	3.8500	3.8500	3.8500	3.8500
FXTN 20-02	PIBD2022C021	8Y	15.0000	2898	7.93	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3039	8.32	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3081	8.44	9/13/2022										
FXTN 20-03	PIBD2022J033	9Y	12.7500	3115	8.53	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3165	8.67	12/6/2022	1.000000	4.0000	3:53:55 PM	4.0000	4.3000	4.0000	4.0000	4.0000	4.0000	4.0000
FXTN 20-04	PIBD2023B048	9Y	13.0000	3241	8.87	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3339	9.14	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3417	9.36	8/15/2023	21.866000	4.0750	3:14:42 PM	4.0331	4.1650	3.9500	4.1250	4.2000	3.9250	4.0750
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3486	9.54	10/23/2023					4.1500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3710	10.16	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3773	10.33	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3871	10.60	11/11/2024										
FXTN 20-10	PIBD2025D103	12Y	12.1250	4025	11.02	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4214	11.54	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4254	11.65	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4305	11.79	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4579	12.54	10/20/2026	1.065000	5.0000	2:36:55 PM	5.0000			5.0000	5.0000	5.0000	5.0000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4627	12.67	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4711	12.90	3/1/2027										
FXTN 20-14	PIBD2027I140	14Y	8.6250	4900	13.42	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5355	14.66	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5894	16.14	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5956	16.31	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6138	16.80	1/26/2031						4.8000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6312	17.28	7/19/2031	2,502.036300	4.8675	4:01:28 PM	4.8697	4.9000	4.8400	4.8475	4.9000	4.8475	4.8675
FXTN 25-04	PIBD2531J042	18Y	9.3750	6390	17.49	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6510	17.82	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6538	17.90	3/1/2032	735.200000	5.1500	2:27:01 PM	4.9279	5.1500	4.9300	4.9250	5.1500	4.9250	5.1500
FXTN 20-19	PIBD2032H195	19Y	5.7500	6748	18.48	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6811	18.65	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6923	18.95	3/21/2033	5.350000	4.8500	2:23:50 PM	5.0898	5.1000		5.1500	5.1500	4.8500	4.8500
FXTN 25-06	PIBD2534K062	25Y	9.2500	7517	20.58	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7846	21.48	9/30/2035	18,002.000000	5.3030	11:54:24 AM	5.3030			5.3030	5.7500	5.3030	5.3030
FXTN 25-08	PIBD2535L086	25Y	8.1250	7923	21.69	12/16/2035	100.000000	5.4750	11:30:46 AM	5.4875	5.9000	5.4000	5.5000	5.5000	5.4750	5.4750
FXTN 25-09	PIBD2536I097	25Y	7.6250	8211	22.48	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8532	23.36	8/16/2037	3.000000	5.7250	2:04:31 PM	5.5942	5.7500		5.5300	5.7250	5.5300	5.7250
RTB 25-01 *	PIID2537J015	25Y	6.1250	8601	23.55	10/24/2037	72.200000	5.4000	4:12:53 PM	5.4497	5.6000		5.3150	5.5750	5.3150	5.4000