

GS Board Summary
April 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
TBILL 05.07.14	PIBL1213E056	<1M		23	0.06	5/7/2014										
TBILL 06.04.14*	PIBL1213F062	1M		51	0.14	6/4/2014					1.6250					
TBILL 07.02.14	PIBL1213G070	2M		79	0.22	7/2/2014										
TBILL 07.09.14*	PIBL0614A012	3M		86	0.24	7/9/2014	2,551.109000	1.1500	3:25:28 PM	1.1793	1.2500		1.3000	1.3000	1.1500	1.1500
FXTN 10-35	PIBD1014G356	3M	12.7500	92	0.25	7/15/2014										
TBILL 08.06.14	PIBL1213H088	4M		114	0.31	8/6/2014										
TBILL 09.03.14	PIBL1213I096	5M		142	0.39	9/3/2014										
RTB 05-08	PIID0514I080	5M	6.2500	163	0.45	9/24/2014	2.900000	1.7500	3:29:21 PM	1.7500			1.7500	1.7500	1.7500	1.7500
FXTN 07-46	PIBD0714J466	5M	6.5000	173	0.47	10/4/2014	40.696800	1.7000	11:04:14 AM	1.7000			1.7000	1.7000	1.7000	1.7000
TBILL 10.08.14*	PIBL1213J102	6M		177	0.49	10/8/2014	1,241.204000	1.6000	3:53:12 PM	1.6006	1.8000		1.6250	1.6250	1.6000	1.6000
SPTB 10-03	SPTB1014J037	6M	12.2500	183	0.50	10/14/2014										
TBILL 11.05.14	PIBL1213K119	7M		205	0.56	11/5/2014										
TBILL 01.07.15	PIBL1214A010	9M		268	0.74	1/7/2015										
FXTN 10-36	PIBD1015B367	11M	12.3750	316	0.87	2/24/2015						1.6500				
TBILL 03.04.15	PIBL1214C036	11M		324	0.89	3/4/2015										
TBILL 04.08.15*	PIBL1214D044	1Y		359	0.99	4/8/2015	519.365100	2.0600	3:45:25 PM	2.0577	2.1500	1.9600	1.9500	2.0700	1.9500	2.0600
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	394	1.08	5/13/2015						2.0000				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	403	1.10	5/22/2015										
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	463	1.27	7/21/2015						2.0000				
RTB 05-09	PIID0515H097	1.5Y	5.8750	492	1.35	8/19/2015	0.010000	2.2500	3:41:21 PM	2.2500		1.9500	2.2500	2.2500	2.2500	2.2500
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	498	1.36	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	590	1.62	11/25/2015						2.1000				
FXTN 10-38	PIBD1015L384	2Y	10.1250	610	1.67	12/15/2015										
FXTN 10-39	PIBD1016A393	2Y	9.2500	638	1.75	1/12/2016										
FXTN 07-48	PIBD0716A488	2Y	7.0000	653	1.79	1/27/2016										
RTB 05-10	PIID0516C107	2Y	6.0000	689	1.89	3/3/2016	4.736192	2.8750	3:21:54 PM	2.3241		2.2500	2.3000	2.8750	2.3000	2.8750
FXTN 10-40 *	PIBD1016C407	2Y	7.5000	716	1.96	3/30/2016					2.5250					
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	742	2.03	4/25/2016	3,809.787300	2.5000	4:03:55 PM	2.5015		2.4000	2.4250	2.5050	2.4000	2.5000
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	744	2.04	4/27/2016										
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	874	2.39	9/4/2016	0.931000	2.4000	11:25:49 AM	2.4000			2.4000	2.4000	2.4000	2.4000
RTB 07-01	PIID0716I018	2.5Y	7.0000	894	2.45	9/24/2016						2.4150				
FXTN 10-43	PIBD1016K436	3Y	6.2500	947	2.59	11/16/2016										
FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1082	2.96	3/31/2017	2.000000	2.8500	11:26:39 AM	2.8500	3.1000		2.8500	2.8500	2.8500	2.8500
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1106	3.03	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1178	3.23	7/5/2017						2.7500				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1223	3.35	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1227	3.36	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1293	3.54	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1304	3.57	11/8/2017										
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1388	3.80	1/31/2018					3.3750	3.0000				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1500	4.11	5/23/2018	59.000000	3.4000	3:48:32 PM	3.2907	3.4250	3.1750	3.4000	3.4000	3.2500	3.4000
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1587	4.34	8/18/2018						3.1000				
FXTN 10-47	PIBD1018K478	5Y	8.8750	1681	4.60	11/20/2018										
FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1772	4.85	2/19/2019	25.500000	3.3500	2:47:31 PM	3.3794	3.5000		3.4000	3.4000	3.3500	3.3500
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1838	5.03	4/26/2019										
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1922	5.26	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1964	5.38	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2048	5.61	11/22/2019	12.500000	3.3750	3:22:52 PM	3.3510			3.3500	3.3750	3.3500	3.3750
FXTN 10-50	PIBD1020B508	6Y	7.7500	2136	5.85	2/18/2020						3.4500				
RTB 10-01	PIID1020H015	6.5Y	7.2500	2319	6.35	8/19/2020										
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2347	6.43	9/16/2020										
FXTN 10-52	PIBD1020L525	7Y	5.8750	2438	6.67	12/16/2020						3.5000				
RTB 10-02	PIID1021C027	7Y	7.3750	2515	6.89	3/3/2021										
FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2532	6.93	3/20/2021	3.000000	3.5003	11:32:58 AM	3.5003	3.6500	3.5004	3.5003	3.5003	3.5003	3.5003

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FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2571	7.04	4/28/2021						3.6751				
RTB 10-03	PIID1021J039	8Y	5.7500	2746	7.52	10/20/2021	1.400000	4.0000	10:56:57 AM	4.0000		3.7000	4.0000	4.0000	4.0000	4.0000
FXTN 10-55	PIBD1021K551	8Y	5.7500	2781	7.61	11/24/2021						3.8000				
FXTN 10-54	PIBD1022G545	8Y	6.3750	2837	7.77	1/19/2022	10.398497	3.8250	2:46:02 PM	3.8356		3.8000	3.8500	3.8500	3.8250	3.8250
FXTN 20-02	PIBD2022C021	8Y	15.0000	2891	7.92	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3032	8.30	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3074	8.42	9/13/2022										
FXTN 20-03	PIBD2022J033	9Y	12.7500	3108	8.51	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3158	8.65	12/6/2022										
FXTN 20-04	PIBD2023B048	9Y	13.0000	3234	8.85	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3332	9.12	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3410	9.34	8/15/2023	83.186000	3.9500	3:48:24 PM	4.0172	4.2000	3.9500	3.9500	4.2000	3.8000	3.9500
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3479	9.52	10/23/2023					4.1500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3703	10.14	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3766	10.31	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3864	10.58	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	4018	11.00	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4207	11.52	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4247	11.63	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4298	11.77	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4572	12.52	10/20/2026	3.400000	4.8500	2:59:30 PM	4.8500			4.8500	4.8500	4.8500	4.8500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4620	12.65	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4704	12.88	3/1/2027	0.015000	4.8900	11:01:01 AM	4.8900	4.8900	4.6000	4.8900	4.8900	4.8900	4.8900
FXTN 20-14	PIBD2027I140	14Y	8.6250	4893	13.40	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5348	14.64	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5887	16.12	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5949	16.29	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6131	16.79	1/26/2031						4.8000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6305	17.26	7/19/2031	362.000000	4.8625	3:11:17 PM	4.8647	4.9750	4.8500	4.8850	4.8850	4.8600	4.8625
FXTN 25-04	PIBD2531J042	18Y	9.3750	6383	17.48	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6503	17.80	2/2/2032	7.845000	5.2500	11:21:37 AM	5.2500		5.0000	5.2500	5.2500	5.2500	5.2500
RTB 20-01	PIID2032C014	18Y	5.8750	6531	17.88	3/1/2032	330.000000	4.9500	3:38:12 PM	4.9563	5.7300	5.0000	4.9775	5.0750	4.9000	4.9500
FXTN 20-19	PIBD2032I195	19Y	5.7500	6741	18.46	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6804	18.63	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6916	18.93	3/21/2033	6.200000	5.2500	11:24:53 AM	4.9262	5.1250	5.0000	4.9500	5.2500	4.8750	5.2500
FXTN 25-06	PIBD2534K062	25Y	9.2500	7510	20.56	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7839	21.46	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7916	21.67	12/16/2035	67.925000	5.8000	3:01:40 PM	5.5097		5.4001	5.8000	5.8000	5.4600	5.8000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8204	22.46	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8525	23.34	8/16/2037	6.000000	5.4500	10:50:13 AM	5.4500			5.4500	5.4500	5.4500	5.4500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8594	23.53	10/24/2037	97.850000	5.3050	3:16:16 PM	5.3350	5.3750	5.2650	5.6900	5.6900	5.2500	5.3050