

GS Board Summary
April 16, 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		16	0.04	5/7/2014										
TBILL 06.04.14*	PIBL1213F062	1M		44	0.12	6/4/2014					1.5000					
TBILL 07.02.14	PIBL1213G070	2M		72	0.20	7/2/2014										
TBILL 07.09.14	PIBL0614A012	2M		79	0.22	7/9/2014										
FXTN 10-35	PIBD1014G356	2M	12.7500	85	0.23	7/15/2014										
TBILL 08.06.14*	PIBL1213H088	3M		107	0.29	8/6/2014					1.3000					
TBILL 09.03.14	PIBL1213I096	5M		135	0.37	9/3/2014	2.900.000000	1.3000	10:07:38 AM	1.3125			1.3250	1.3250	1.3000	1.3000
RTB 05-08	PIID0514I080	5M	6.2500	156	0.43	9/24/2014	0.300000	2.4000	2:31:16 PM	2.4000	2.4000		2.4000	2.4000	2.4000	2.4000
FXTN 07-46	PIBD0714J466	5M	6.5000	166	0.45	10/4/2014										
TBILL 10.08.14	PIBL1213J102	5M		170	0.47	10/8/2014										
SPTB 10-03	SPTB1014J037	5M	12.2500	176	0.48	10/14/2014										
TBILL 11.05.14*	PIBL1213K119	6M		198	0.54	11/5/2014					1.9750					
TBILL 01.07.15	PIBL1214A010	9M		261	0.72	1/7/2015										
FXTN 10-36	PIBD1015B367	10M	12.3750	309	0.85	2/24/2015						1.7000				
TBILL 03.04.15	PIBL1214C036	11M		317	0.87	3/4/2015										
TBILL 04.08.15*	PIBL1214D044	1Y		352	0.97	4/8/2015	104.984000	2.1000	3:19:32 PM	2.0934	2.2250		1.9750	2.1000	1.9750	2.1000
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	387	1.06	5/13/2015										
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	396	1.08	5/22/2015										
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	456	1.25	7/21/2015										
RTB 05-09	PIID0515H097	1.5Y	5.8750	485	1.33	8/19/2015	0.515000	2.0000	10:41:55 AM	2.0000		1.9750	2.0000	2.0000	2.0000	2.0000
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	491	1.34	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	583	1.60	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	603	1.65	12/15/2015										
FXTN 10-39	PIBD1016A393	2Y	9.2500	631	1.73	1/12/2016										
FXTN 07-48	PIBD0716A488	2Y	7.0000	646	1.77	1/27/2016	3.700000	2.5000	11:24:54 AM	2.5000		2.2500	2.5000	2.5000	2.5000	2.5000
RTB 05-10	PIID0516C107	2Y	6.0000	682	1.87	3/3/2016	0.500000	2.7500	3:33:21 PM	2.7500		2.2650	2.7500	2.7500	2.7500	2.7500
FXTN 10-40 *	PIBD1016C407	2Y	7.5000	709	1.94	3/30/2016					2.5750					
FXTN 03-20	PIBD0316D206	2.5Y	1.6250	735	2.01	4/25/2016	55.000000	2.5000	3:18:18 PM	2.5455	2.6000	2.4000	2.5500	2.5500	2.5000	2.5000
FXTN 10-41	PIBD1016D416	2.5Y	7.0000	737	2.02	4/27/2016										
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	867	2.37	9/4/2016	56.000000	2.7000	11:25:30 AM	2.5571		2.5000	2.5400	2.7000	2.5400	2.7000
RTB 07-01	PIID0716I018	2.5Y	7.0000	887	2.43	9/24/2016						2.5000				
FXTN 10-43	PIBD1016K436	3Y	6.2500	940	2.57	11/16/2016										
FXTN 07-49 *	PIBD0717C493	3Y	7.0000	1075	2.94	3/31/2017	4.500000	3.1500	11:26:30 AM	3.1500	3.1000		3.1500	3.1500	3.1500	3.1500
FXTN 20-01	PIBD2017D011	3.5Y	14.3750	1099	3.01	4/24/2017										
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1171	3.21	7/5/2017										
RTB 07-02	PIID0717H026	3.5Y	6.6250	1216	3.33	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1220	3.34	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1286	3.52	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1297	3.55	11/8/2017						3.1750				
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1381	3.78	1/31/2018					3.3750	3.2500				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1493	4.09	5/23/2018	9.000000	3.1500	3:47:29 PM	3.2305			3.2500	3.2500	3.1000	3.1500
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1580	4.33	8/18/2018						3.2750				
FXTN 10-47	PIBD1018K478	5Y	8.8750	1674	4.58	11/20/2018										
FXTN 10-48 *	PIBD1019B485	5Y	7.8750	1765	4.83	2/19/2019	51.000000	3.6250	11:27:04 AM	3.4926	3.5250		3.4900	3.6250	3.4900	3.6250
FXTN 07-53	PIBD0719D531	5.5Y	5.0000	1831	5.01	4/26/2019										
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1915	5.24	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1957	5.36	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2041	5.59	11/22/2019	6.000000	3.4000	3:32:32 PM	3.4000			3.4000	3.4000	3.4000	3.4000
FXTN 10-50	PIBD1020B508	6Y	7.7500	2129	5.83	2/18/2020						3.4500				
RTB 10-01	PIID1020H015	6.5Y	7.2500	2312	6.33	8/19/2020										
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2340	6.41	9/16/2020										
FXTN 10-52	PIBD1020L525	7Y	5.8750	2431	6.66	12/16/2020	250.000000	3.8500	3:43:05 PM	3.8500		3.5000	3.8500	3.8500	3.8500	3.8500
RTB 10-02	PIID1021C027	7Y	7.3750	2508	6.87	3/3/2021	101.500000	3.6650	2:59:37 PM	3.6633		3.5000	3.5500	3.6650	3.5500	3.6650
FXTN 07-57 *	PIBD0721C574	7Y	3.5000	2525	6.91	3/20/2021					3.7000	3.4850				

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FXTN 10-53	PIBD1021D531	7.5Y	6.5000	2564	7.02	4/28/2021						3.5000				
RTB 10-03	PIID1021J039	7.5Y	5.7500	2739	7.50	10/20/2021	0.500000	4.3750	10:52:24 AM	4.3750			4.3750	4.3750	4.3750	4.3750
FXTN 10-55	PIBD1021K551	8Y	5.7500	2774	7.59	11/24/2021						3.8250				
FXTN 10-54	PIBD1022G545	8Y	6.3750	2830	7.75	1/19/2022						3.8250				
FXTN 20-02	PIBD2022C021	8Y	15.0000	2884	7.90	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3025	8.28	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3067	8.40	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3101	8.49	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3151	8.63	12/6/2022	25.300000	3.9500	11:29:45 AM	3.9500			3.9500	3.9500	3.9500	3.9500
FXTN 20-04	PIBD2023B048	9Y	13.0000	3227	8.84	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3325	9.10	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3403	9.32	8/15/2023	107.177000	3.9000	3:58:37 PM	3.9300	3.9600	3.9400	3.9000	4.1500	3.8750	3.9000
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3472	9.51	10/23/2023					4.1500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3696	10.12	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3759	10.29	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3857	10.56	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	4011	10.98	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4200	11.50	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4240	11.61	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4291	11.75	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4565	12.50	10/20/2026										
FXTN 20-13	PIBD2026L139	13Y	8.0000	4613	12.63	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4697	12.86	3/1/2027	11.350000	4.7000	11:22:14 AM	4.7399		4.6500	4.7500	4.7500	4.7000	4.7000
FXTN 20-14	PIBD2027I140	14Y	8.6250	4886	13.38	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5341	14.62	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5880	16.10	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5942	16.27	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6124	16.77	1/26/2031										
FXTN 20-17	PIBD2031G171	18Y	8.0000	6298	17.24	7/19/2031	62.500000	4.8900	3:57:49 PM	4.8900	4.9750	4.8250	4.9300	4.9300	4.8800	4.8900
FXTN 25-04	PIBD2531J042	18Y	9.3750	6376	17.46	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6496	17.79	2/2/2032	0.300000	5.3750	10:21:54 AM	5.3750			5.3750	5.3750	5.3750	5.3750
RTB 20-01	PIID2032C014	18Y	5.8750	6524	17.86	3/1/2032	6.000000	5.0000	9:35:00 AM	5.0000	5.6250	4.8750	5.0000	5.0000	5.0000	5.0000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6734	18.44	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6797	18.61	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6909	18.92	3/21/2033	2.340000	5.1250	2:32:29 PM	5.1260	5.1500		5.0000	5.2000	5.0000	5.1250
FXTN 25-06	PIBD2534K062	25Y	9.2500	7503	20.54	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7832	21.44	9/30/2035						5.2500				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7909	21.65	12/16/2035	584.812000	5.5000	8:46:40 AM	5.5000		5.4000	5.5000	5.5000	5.5000	5.5000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8197	22.44	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8518	23.32	8/16/2037					5.7500					
RTB 25-01 *	PIID2537J015	25Y	6.1250	8587	23.51	10/24/2037	72.595000	5.3752	3:34:03 PM	5.4250	5.4400	5.3850	5.4100	5.4500	5.3750	5.3752