

**GS Board Summary**  
**April 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 05.07.14	PIBL1213E056	<1M		9	0.02	5/7/2014										
TBILL 06.04.14*	PIBL1213F062	1M		37	0.10	6/4/2014					1.6150					
TBILL 07.02.14	PIBL1213G070	2M		65	0.18	7/2/2014										
TBILL 07.09.14	PIBL0614A012	2M		72	0.20	7/9/2014						1.2500				
FXTN 10-35	PIBD1014G356	2M	12.7500	78	0.21	7/15/2014										
TBILL 08.06.14*	PIBL1213H088	3M		100	0.27	8/6/2014					1.3000					
TBILL 09.03.14	PIBL1213I096	4M		128	0.35	9/3/2014										
RTB 05-08	PIID0514I080	5M	6.2500	149	0.41	9/24/2014										
FXTN 07-46	PIBD0714J466	5M	6.5000	159	0.44	10/4/2014										
TBILL 10.08.14	PIBL1213J102	5M		163	0.45	10/8/2014	0.300000	1.6000	11:41:51 AM	1.6000			1.6000	1.6000	1.6000	1.6000
SPTB 10-03	SPTB1014J037	5M	12.2500	169	0.46	10/14/2014										
TBILL 11.05.14*	PIBL1213K119	6M		191	0.52	11/5/2014					1.9000	1.6500				
TBILL 01.07.15	PIBL1214A010	9M		254	0.70	1/7/2015						1.7500				
FXTN 10-36	PIBD1015B367	10M	12.3750	302	0.83	2/24/2015						1.7500				
TBILL 03.04.15	PIBL1214C036	10M		310	0.85	3/4/2015										
TBILL 04.08.15*	PIBL1214D044	1Y		345	0.95	4/8/2015	6.628000	1.9500	2:03:33 PM	1.9500	2.2250	1.9500	1.9500	1.9500	1.9500	1.9500
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	380	1.04	5/13/2015						1.8750				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	389	1.07	5/22/2015										
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	449	1.23	7/21/2015						1.9500				
RTB 05-09	PIID0515H097	1.5Y	5.8750	478	1.31	8/19/2015	0.300000	2.2500	11:11:00 AM	2.2500		1.9500	2.2500	2.2500	2.2500	2.2500
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	484	1.33	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	576	1.58	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	596	1.63	12/15/2015						2.1250				
FXTN 10-39	PIBD1016A393	2Y	9.2500	624	1.71	1/12/2016						2.1250				
FXTN 07-48	PIBD0716A488	2Y	7.0000	639	1.75	1/27/2016					3.0000	2.2500				
RTB 05-10	PIID0516C107	2Y	6.0000	675	1.85	3/3/2016	0.500000	2.7500	11:54:46 AM	2.7500	2.7500	2.3000	2.7500	2.7500	2.7500	2.7500
FXTN 10-40	PIBD1016C407	2Y	7.5000	702	1.92	3/30/2016						2.3750				
FXTN 03-20	PIBD0316D206	2Y	1.6250	728	1.99	4/25/2016	541.578000	2.6850	3:35:32 PM	2.6769	2.7750	2.6500	2.6825	2.6950	2.6250	2.6850
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	730	2.00	4/27/2016					2.8000					
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	860	2.35	9/4/2016						2.6000				
RTB 07-01	PIID0716I018	2.5Y	7.0000	880	2.41	9/24/2016						2.6250				
FXTN 10-43	PIBD1016K436	3Y	6.2500	933	2.55	11/16/2016						2.9500				
FXTN 07-49	PIBD0717C493	3Y	7.0000	1068	2.92	3/31/2017	200.000000	3.1500	3:35:20 PM	3.1500			3.1500	3.1500	3.1500	3.1500
FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1092	2.99	4/24/2017					3.2500					
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1164	3.19	7/5/2017						2.7500				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1209	3.31	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1213	3.32	8/23/2017										
FXTN 07-50	PIBD0717J502	4Y	5.3750	1279	3.50	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1290	3.53	11/8/2017						3.0000				
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1374	3.76	1/31/2018					3.3500	3.5000				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1486	4.07	5/23/2018	20.700000	3.3000	3:06:47 PM	3.3603			3.3650	3.3650	3.2000	3.3000
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1573	4.31	8/18/2018						3.3150				
FXTN 10-47	PIBD1018K478	5Y	8.8750	1667	4.56	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1758	4.81	2/19/2019	200.000000	3.6300	3:34:54 PM	3.6300			3.6300	3.6300	3.6300	3.6300
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1824	4.99	4/26/2019					3.8250					
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1908	5.22	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1950	5.34	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2034	5.57	11/22/2019	5.000000	3.6000	11:33:54 AM	3.6000		3.4750	3.6000	3.6000	3.6000	3.6000
FXTN 10-50	PIBD1020B508	6Y	7.7500	2122	5.81	2/18/2020						3.5500				
RTB 10-01	PIID1020H015	6.5Y	7.2500	2305	6.31	8/19/2020										
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2333	6.39	9/16/2020						3.5750				
FXTN 10-52	PIBD1020L525	7Y	5.8750	2424	6.64	12/16/2020						3.6500				
RTB 10-02	PIID1021C027	7Y	7.3750	2501	6.85	3/3/2021						3.6650				
FXTN 07-57	PIBD0721C574	7Y	3.5000	2518	6.89	3/20/2021						3.6750				

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FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2557	7.00	4/28/2021					3.8000	3.6750				
RTB 10-03	PIID1021J039	7.5Y	5.7500	2732	7.48	10/20/2021						3.7000				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2767	7.58	11/24/2021						3.8250				
FXTN 10-54	PIBD1022G545	8Y	6.3750	2823	7.73	1/19/2022						3.8500				
FXTN 20-02	PIBD2022C021	8Y	15.0000	2877	7.88	3/14/2022						3.8500				
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3018	8.26	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3060	8.38	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3094	8.47	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3144	8.61	12/6/2022	5.000000	3.9500	2:51:28 PM	3.9500	4.2500		3.9500	3.9500	3.9500	3.9500
FXTN 20-04	PIBD2023B048	9Y	13.0000	3220	8.82	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3318	9.08	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3396	9.30	8/15/2023	38.550000	4.2225	3:40:38 PM	4.0757	4.2225	4.0000	4.1500	4.2225	3.8000	4.2225
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3465	9.49	10/23/2023					4.1000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3689	10.10	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3752	10.27	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3850	10.54	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	4004	10.96	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4193	11.48	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4233	11.59	11/29/2025						4.3500				
FXTN 20-12	PIBD2026A122	12Y	10.2500	4284	11.73	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4558	12.48	10/20/2026	0.500000	4.9000	12:00:21 PM	4.9000	4.9000		4.9000	4.9000	4.9000	4.9000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4606	12.61	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4690	12.84	3/1/2027					4.9500	4.7850				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4879	13.36	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5334	14.60	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5873	16.08	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5935	16.25	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6117	16.75	1/26/2031						4.8000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6291	17.22	7/19/2031	1.000000	4.9000	12:00:14 PM	4.9000	4.9500	4.8550	4.9000	4.9000	4.9000	4.9000
FXTN 25-04	PIBD2531J042	18Y	9.3750	6369	17.44	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6489	17.77	2/2/2032	3.000000	5.4750	3:33:58 PM	5.4750		5.0255	5.4750	5.4750	5.4750	5.4750
RTB 20-01	PIID2032C014	18Y	5.8750	6517	17.84	3/1/2032	1.000000	5.1250	10:49:35 AM	5.1250	5.1999	5.0000	5.1250	5.1250	5.1250	5.1250
FXTN 20-19	PIBD2032I195	19Y	5.7500	6727	18.42	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6790	18.59	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6902	18.90	3/21/2033	12.680000	5.1000	2:18:25 PM	4.8448	5.0500	4.8751	4.8000	5.1000	4.8000	5.1000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7496	20.52	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7825	21.42	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7902	21.63	12/16/2035	13.860000	5.5750	3:14:26 PM	5.7790	6.0000		5.8750	5.8750	5.5750	5.5750
FXTN 25-09	PIBD2536I097	25Y	7.6250	8190	22.42	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8511	23.30	8/16/2037	0.850000	5.8000	2:20:49 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8580	23.49	10/24/2037	656.541000	5.4999	3:58:21 PM	5.4310	5.4999	5.4255	5.4150	5.6000	5.4000	5.4999