

**GS Board Summary**  
**May 05, 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		1	0.00	5/7/2014										
TBILL 06.04.14*	PIBL1213F062	1M		29	0.08	6/4/2014					1.6150					
TBILL 07.02.14	PIBL1213G070	2M		57	0.16	7/2/2014										
TBILL 07.09.14	PIBL0614A012	2M		64	0.18	7/9/2014	12.683000	1.0000	3:47:43 PM	1.0290			1.5500	1.5500	1.0000	1.0000
FXTN 10-35	PIBD1014G356	2M	12.7500	70	0.19	7/15/2014						1.3000				
TBILL 08.06.14*	PIBL1213H088	3M		92	0.25	8/6/2014					1.3950	1.0000				
TBILL 09.03.14	PIBL1213I096	4M		120	0.33	9/3/2014						1.0000				
RTB 05-08	PIID0514I080	5M	6.2500	141	0.39	9/24/2014						1.3750				
FXTN 07-46	PIBD0714J466	5M	6.5000	151	0.41	10/4/2014										
TBILL 10.08.14	PIBL1213J102	5M		155	0.43	10/8/2014						1.5000				
SPTB 10-03	SPTB1014J037	5M	12.2500	161	0.44	10/14/2014										
TBILL 11.05.14*	PIBL1213K119	6M		183	0.50	11/5/2014					1.9750	1.5000				
TBILL 01.07.15	PIBL1214A010	8M		246	0.68	1/7/2015						1.6000				
FXTN 10-36	PIBD1015B367	10M	12.3750	294	0.80	2/24/2015						1.7500				
TBILL 03.04.15	PIBL1214C036	10M		302	0.83	3/4/2015						1.7000				
TBILL 04.08.15*	PIBL1214D044	1Y		337	0.93	4/8/2015	10.554000	1.9000	2:30:56 PM	1.9474	2.2000	1.9500	1.9500	1.9500	1.9000	1.9000
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	372	1.02	5/13/2015						2.0500				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	381	1.04	5/22/2015										
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	441	1.21	7/21/2015	1.900000	2.0000	3:23:39 PM	2.0000		1.9000	2.0000	2.0000	2.0000	2.0000
RTB 05-09	PIID0515H097	1.5Y	5.8750	470	1.29	8/19/2015						2.0000				
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	476	1.30	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	568	1.56	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	588	1.61	12/15/2015						2.0500				
FXTN 10-39	PIBD1016A393	2Y	9.2500	616	1.69	1/12/2016						2.1000				
FXTN 07-48	PIBD0716A488	2Y	7.0000	631	1.73	1/27/2016	8.000000	2.8750	2:20:14 PM	2.6593	2.7000	2.2500	2.7000	2.8750	2.6000	2.8750
RTB 05-10	PIID0516C107	2Y	6.0000	667	1.83	3/3/2016						2.5000				
FXTN 10-40	PIBD1016C407	2Y	7.5000	694	1.90	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	720	1.97	4/25/2016	1,236.055000	2.6800	4:11:08 PM	2.6840	2.7150	2.6700	2.7000	2.7000	2.6500	2.6800
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	722	1.98	4/27/2016					2.8750					
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	852	2.33	9/4/2016					3.5000	2.7000				
RTB 07-01	PIID0716I018	2.5Y	7.0000	872	2.39	9/24/2016						2.7000				
FXTN 10-43	PIBD1016K436	3Y	6.2500	925	2.53	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	1060	2.90	3/31/2017	1.000000	3.5000	2:20:42 PM	3.5000		2.8500	3.5000	3.5000	3.5000	3.5000
FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1084	2.97	4/24/2017	93.530000	2.9100	9:11:01 AM	2.9100	3.1250		2.9100	2.9100	2.9100	2.9100
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1156	3.16	7/5/2017						2.7500				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1201	3.29	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1205	3.30	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1271	3.48	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1282	3.51	11/8/2017	40.000000	3.1850	4:13:14 PM	3.1800		2.8750	3.1750	3.1850	3.1750	3.1850
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1366	3.74	1/31/2018	1.000000	3.8500	2:23:01 PM	3.8500	3.3750	3.0000	3.8500	3.8500	3.8500	3.8500
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1478	4.05	5/23/2018	1.000000	3.3000	3:01:40 PM	3.3000	3.4500		3.3000	3.3000	3.3000	3.3000
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1565	4.28	8/18/2018					3.5750					
FXTN 10-47	PIBD1018K478	5Y	8.8750	1659	4.54	11/20/2018						3.4000				
FXTN 10-48	PIBD1019B485	5Y	7.8750	1750	4.79	2/19/2019	1.000000	3.9000	2:21:08 PM	3.9000		3.4000	3.9000	3.9000	3.9000	3.9000
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1816	4.97	4/26/2019					3.8500	3.4750				
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1900	5.20	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1942	5.32	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2026	5.55	11/22/2019										
FXTN 10-50	PIBD1020B508	6Y	7.7500	2114	5.79	2/18/2020						3.5000				
RTB 10-01	PIID1020H015	6.5Y	7.2500	2297	6.29	8/19/2020	2.000000	3.8000	10:58:00 AM	3.8000		3.4500	3.8000	3.8000	3.8000	3.8000
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2325	6.37	9/16/2020						3.5500				
FXTN 10-52	PIBD1020L525	7Y	5.8750	2416	6.61	12/16/2020						3.6500				
RTB 10-02	PIID1021C027	7Y	7.3750	2493	6.83	3/3/2021	54.500000	3.7150	3:28:38 PM	3.7156		3.6250	3.8750	3.8750	3.6250	3.7150
FXTN 07-57	PIBD0721C574	7Y	3.5000	2510	6.87	3/20/2021	600.000000	3.7500	2:48:32 PM	3.7583	3.8750	3.6250	3.8000	3.8000	3.7500	3.7500

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FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2549	6.98	4/28/2021					4.0000	3.7000				
RTB 10-03	PIID1021J039	7.5Y	5.7500	2724	7.46	10/20/2021					3.8000					
FXTN 10-55	PIBD1021K551	8Y	5.7500	2759	7.55	11/24/2021	350.000000	3.9500	2:47:24 PM	3.9500	4.2500	3.7500	3.9500	3.9500	3.9500	3.9500
FXTN 10-54	PIBD1022G545	8Y	6.3750	2815	7.71	1/19/2022	888.000000	3.9600	4:01:21 PM	3.9849	4.2500	3.7500	4.0000	4.0250	3.9500	3.9600
FXTN 20-02	PIBD2022C021	8Y	15.0000	2869	7.85	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3010	8.24	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3052	8.36	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3086	8.45	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3136	8.59	12/6/2022										
FXTN 20-04	PIBD2023B048	9Y	13.0000	3212	8.79	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3310	9.06	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3388	9.28	8/15/2023	67.222000	4.0950	3:41:22 PM	4.0072	4.0990	3.9850	4.0015	4.1499	3.9250	4.0950
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3457	9.46	10/23/2023					4.1500					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3681	10.08	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3744	10.25	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3842	10.52	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3996	10.94	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4185	11.46	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4225	11.57	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4276	11.71	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4550	12.46	10/20/2026					4.8750	4.7000				
FXTN 20-13	PIBD2026L139	13Y	8.0000	4598	12.59	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4682	12.82	3/1/2027	4.000000	4.8900	3:59:00 PM	4.8925	4.8950	4.7500	4.8950	4.8950	4.8900	4.8900
FXTN 20-14	PIBD2027I140	14Y	8.6250	4871	13.34	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5326	14.58	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5865	16.06	5/27/2030	200.000000	4.8500	12:07:48 PM	4.8625			4.8750	4.8750	4.8500	4.8500
FXTN 25-02	PIBD2530G029	17Y	12.5000	5927	16.23	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6109	16.73	1/26/2031										
FXTN 20-17	PIBD2031G171	18Y	8.0000	6283	17.20	7/19/2031	1,855.867220	4.7750	3:41:34 PM	4.7931	4.9500	4.7650	4.8300	4.8300	4.7650	4.7750
FXTN 25-04	PIBD2531J042	18Y	9.3750	6361	17.42	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6481	17.74	2/2/2032	1.000000	5.2500	10:50:40 AM	5.2500			5.2500	5.2500	5.2500	5.2500
RTB 20-01	PIID2032C014	18Y	5.8750	6509	17.82	3/1/2032	129.600000	5.0000	3:51:18 PM	4.9141	5.0999	4.9250	5.0250	5.0250	4.8750	5.0000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6719	18.40	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6782	18.57	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6894	18.87	3/21/2033	2.200000	4.8750	3:24:35 PM	4.8750	5.1500	4.8750	4.8750	4.8750	4.8750	4.8750
FXTN 25-06	PIBD2534K062	25Y	9.2500	7488	20.50	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7817	21.40	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7894	21.61	12/16/2035					5.7500					
FXTN 25-09	PIBD2536I097	25Y	7.6250	8182	22.40	9/29/2036	15.540000	5.6500	2:49:27 PM	5.7461			5.8000	5.8000	5.6500	5.6500
FXTN 25-10	PIBD2537H103	25Y	5.7500	8503	23.28	8/16/2037					5.7000					
RTB 25-01 *	PIID2537J015	25Y	6.1250	8572	23.47	10/24/2037	1,263.394000	5.2885	3:46:38 PM	5.2857	5.3994	5.2500	5.3001	5.3900	5.2500	5.2885