

GS Board Summary
May 08, 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 06.04.14*	PIBL1213F062	1M		26	0.07	6/4/2014					1.5000					
TBILL 07.02.14	PIBL1213G070	2M		54	0.15	7/2/2014										
TBILL 07.09.14	PIBL0614A012	2M		61	0.17	7/9/2014										
FXTN 10-35	PIBD1014G356	2M	12.7500	67	0.18	7/15/2014										
TBILL 08.06.14*	PIBL1213H088	3M		89	0.24	8/6/2014	392.447000	1.0250	3:48:45 PM	1.1224	1.2500	1.0250	1.0300	1.1255	1.0000	1.0250
TBILL 09.03.14	PIBL1213I096	4M		117	0.32	9/3/2014						1.0000				
RTB 05-08	PIID0514I080	5M	6.2500	138	0.38	9/24/2014	3.000000	2.2500	2:19:26 PM	2.2500		1.5000	2.2500	2.2500	2.2500	2.2500
FXTN 07-46	PIBD0714J466	5M	6.5000	148	0.41	10/4/2014										
TBILL 10.08.14	PIBL1213J102	5M		152	0.42	10/8/2014	582.100770	1.5000	11:03:36 AM	1.4988		1.0000	1.5000	1.5000	1.2500	1.5000
SPTB 10-03	SPTB1014J037	5M	12.2500	158	0.43	10/14/2014										
TBILL 11.05.14*	PIBL1213K119	6M		180	0.49	11/5/2014					1.8750					
TBILL 01.07.15	PIBL1214A010	8M		243	0.67	1/7/2015	2.391900	1.6250	11:02:39 AM	1.6250			1.6250	1.6250	1.6250	1.6250
FXTN 10-36	PIBD1015B367	10M	12.3750	291	0.80	2/24/2015						1.6500				
TBILL 03.04.15	PIBL1214C036	10M		299	0.82	3/4/2015										
TBILL 04.08.15*	PIBL1214D044	1Y		334	0.92	4/8/2015	1.864000	1.8000	2:46:08 PM	1.7760	2.0750	1.8600	1.7500	1.8000	1.7500	1.8000
FXTN 05-68	PIBD0515E685	1.5Y	6.3750	369	1.01	5/13/2015						1.6500				
FXTN 07-47	PIBD0715E477	1.5Y	8.3750	378	1.03	5/22/2015										
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	438	1.20	7/21/2015					2.3750	1.7500				
RTB 05-09	PIID0515H097	1.5Y	5.8750	467	1.28	8/19/2015	1.509000	2.0000	2:21:36 PM	2.0000	2.5000	2.0000	2.0000	2.0000	2.0000	2.0000
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	473	1.30	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	565	1.55	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	585	1.60	12/15/2015										
FXTN 10-39	PIBD1016A393	2Y	9.2500	613	1.68	1/12/2016										
FXTN 07-48	PIBD0716A488	2Y	7.0000	628	1.72	1/27/2016					2.6750	2.1250				
RTB 05-10	PIID0516C107	2Y	6.0000	664	1.82	3/3/2016										
FXTN 10-40	PIBD1016C407	2Y	7.5000	691	1.89	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	717	1.96	4/25/2016	1,067.890000	2.6600	4:14:47 PM	2.6680	2.6749	2.6550	2.6775	2.6849	2.6600	2.6600
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	719	1.97	4/27/2016					2.8750					
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	849	2.32	9/4/2016	7.000000	2.9000	10:56:20 AM	2.9000	2.9000	2.6500	2.9000	2.9000	2.9000	2.9000
RTB 07-01	PIID0716I018	2.5Y	7.0000	869	2.38	9/24/2016					3.3750	2.6500				
FXTN 10-43	PIBD1016K436	3Y	6.2500	922	2.52	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	1057	2.89	3/31/2017										
FXTN 20-01 *	PIBD2017D011	3Y	14.3750	1081	2.96	4/24/2017					3.1250					
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1153	3.16	7/5/2017						2.8750				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1198	3.28	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1202	3.29	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1268	3.47	10/28/2017										
FXTN 05-71	PIBD0517K719	4Y	4.1250	1279	3.50	11/8/2017						2.8750				
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1363	3.73	1/31/2018					3.3650	3.1250				
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1475	4.04	5/23/2018	3.321000	3.3050	10:37:13 AM	3.2867	3.3250	3.2900	3.2500	3.3050	3.2500	3.3050
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1562	4.28	8/18/2018	200.000000	3.4250	3:51:32 PM	3.4175	3.5250	3.1250	3.3850	3.4300	3.3850	3.4250
FXTN 10-47	PIBD1018K478	5Y	8.8750	1656	4.53	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1747	4.78	2/19/2019										
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1813	4.96	4/26/2019	2.000000	3.9000	2:17:17 PM	3.9000	3.8500		3.9000	3.9000	3.9000	3.9000
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1897	5.19	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1939	5.31	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2023	5.54	11/22/2019	100.000000	3.4250	3:08:35 PM	3.5100			3.7100	3.7100	3.4250	3.4250
FXTN 10-50	PIBD1020B508	6Y	7.7500	2111	5.78	2/18/2020						3.5000				
RTB 10-01	PIID1020H015	6.5Y	7.2500	2294	6.28	8/19/2020	7.000000	3.8250	2:29:38 PM	3.8250			3.8250	3.8250	3.8250	3.8250
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2322	6.36	9/16/2020										
FXTN 10-52	PIBD1020L525	7Y	5.8750	2413	6.61	12/16/2020	13.200000	3.5500	10:56:53 AM	3.5500			3.5500	3.5500	3.5500	3.5500
RTB 10-02	PIID1021C027	7Y	7.3750	2490	6.82	3/3/2021	7.350000	3.7950	3:59:04 PM	3.7950			3.7950	3.7950	3.7950	3.7950
FXTN 07-57	PIBD0721C574	7Y	3.5000	2507	6.86	3/20/2021	1,450.000000	3.7725	11:11:12 AM	3.7728	3.8000	3.7000	3.7700	3.7775	3.7700	3.7725
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2546	6.97	4/28/2021	43.713000	3.8950	10:37:59 AM	3.8896	3.9500	3.5500	3.8850	3.8950	3.8850	3.8950

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RTB 10-03	PIID1021J039	7.5Y	5.7500	2721	7.45	10/20/2021						3.8000				
FXTN 10-55	PIBD1021K551	8Y	5.7500	2756	7.55	11/24/2021	1.000000	3.9500	2:11:32 PM	3.9500	4.1250	3.8000	3.9500	3.9500	3.9500	3.9500
FXTN 10-54	PIBD1022G545	8Y	6.3750	2812	7.70	1/19/2022	120.987223	3.8750	3:52:06 PM	3.8824	3.9000	3.8000	3.9000	3.9000	3.8750	3.8750
FXTN 20-02	PIBD2022C021	8Y	15.0000	2866	7.85	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	3007	8.23	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3049	8.35	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3083	8.44	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3133	8.58	12/6/2022										
FXTN 20-04	PIBD2023B048	9Y	13.0000	3209	8.79	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3307	9.05	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3385	9.27	8/15/2023	6.500000	4.0648	2:41:28 PM	4.0375	4.0648	4.0010	4.0000	4.0850	3.9500	4.0648
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3454	9.46	10/23/2023					4.1000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3678	10.07	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3741	10.24	8/5/2024										
FXTN 20-09	PIBD2024K091	11Y	13.7500	3839	10.51	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3993	10.93	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4182	11.45	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4222	11.56	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4273	11.70	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4547	12.45	10/20/2026	2.800000	4.8500	11:52:10 AM	4.8500	4.8500		4.8500	4.8500	4.8500	4.8500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4595	12.58	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4679	12.81	3/1/2027	0.500000	4.7500	11:21:32 AM	4.7500	4.8750		4.7500	4.7500	4.7500	4.7500
FXTN 20-14	PIBD2027I140	14Y	8.6250	4868	13.33	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5323	14.57	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5862	16.05	5/27/2030	43.000000	5.0000	3:13:36 PM	4.8604			4.8500	5.0000	4.8500	5.0000
FXTN 25-02	PIBD2530G029	17Y	12.5000	5924	16.22	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6106	16.72	1/26/2031						4.8000				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6280	17.19	7/19/2031	5,476.562543	4.7500	4:14:29 PM	4.7700	4.8500		4.7700	4.7950	4.7450	4.7500
FXTN 25-04	PIBD2531J042	18Y	9.3750	6358	17.41	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6478	17.74	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6506	17.81	3/1/2032	167.718000	5.0150	3:07:51 PM	4.9083	5.0150	4.9150	5.0000	5.0150	4.9000	5.0150
FXTN 20-19	PIBD2032H195	19Y	5.7500	6716	18.39	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6779	18.56	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6891	18.87	3/21/2033	5.407000	5.3500	11:49:33 AM	5.1445	5.1500	5.0000	5.0750	5.3500	5.0750	5.3500
FXTN 25-06	PIBD2534K062	25Y	9.2500	7485	20.49	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7814	21.39	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7891	21.60	12/16/2035	250.000000	5.2850	3:52:46 PM	5.2935	5.8750		5.2850	5.3100	5.2775	5.2850
FXTN 25-09	PIBD2536I097	25Y	7.6250	8179	22.39	9/29/2036	0.402000	5.5000	10:06:05 AM	5.5000			5.5000	5.5000	5.5000	5.5000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8500	23.27	8/16/2037	137.922000	5.2500	2:06:46 PM	5.2616			5.3500	5.3500	5.2500	5.2500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8569	23.46	10/24/2037	759.495000	5.2500	3:52:17 PM	5.2553	5.2899	5.2400	5.2550	5.3499	5.2250	5.2500