

GS Board Summary
May 21, 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		13	0.04	6/4/2014										
TBILL 07.02.14*	PIBL1213G070	1M		41	0.11	7/2/2014					1.5500					
TBILL 07.09.14	PIBL0614A012	2M		48	0.13	7/9/2014	2,400.000000	1.4500	3:54:15 PM	1.4750			1.5000	1.5000	1.4500	1.4500
FXTN 10-35	PIBD1014G356	2M	12.7500	54	0.15	7/15/2014						1.2500				
TBILL 08.06.14	PIBL1213H088	2M		76	0.21	8/6/2014	47.000000	1.0500	11:38:12 AM	1.0500		1.0250	1.0500	1.0500	1.0500	1.0500
TBILL 09.03.14*	PIBL1213I096	3M		104	0.29	9/3/2014	0.100000	0.9000	3:01:42 PM	0.9000	1.1250		0.9000	0.9000	0.9000	0.9000
RTB 05-08	PIID0514I080	4M	6.2500	125	0.34	9/24/2014										
FXTN 07-46	PIBD0714J466	5M	6.5000	135	0.37	10/4/2014										
TBILL 10.08.14	PIBL1213J102	5M		139	0.38	10/8/2014										
SPTB 10-03	SPTB1014J037	5M	12.2500	145	0.40	10/14/2014						1.3750				
TBILL 11.05.14*	PIBL1213K119	6M		167	0.46	11/5/2014					1.8200					
TBILL 01.07.15	PIBL1214A010	8M		230	0.63	1/7/2015										
FXTN 10-36	PIBD1015B367	9M	12.3750	278	0.76	2/24/2015	6.550000	1.3750	3:47:15 PM	1.3750	1.9000	1.3750	1.3750	1.3750	1.3750	1.3750
TBILL 03.04.15	PIBL1214C036	10M		286	0.79	3/4/2015										
TBILL 04.08.15*	PIBL1214D044	1Y		321	0.88	4/8/2015					2.0000					
FXTN 05-68	PIBD0515E685	1Y	6.3750	356	0.97	5/13/2015					2.5000	1.5000				
FXTN 07-47	PIBD0715E477	1Y	8.3750	365	1.00	5/22/2015					2.2900					
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	425	1.16	7/21/2015					2.3750					
RTB 05-09	PIID0515H097	1.5Y	5.8750	454	1.24	8/19/2015	102.479000	2.0000	3:20:12 PM	1.7554	2.3750	1.6250	2.5500	2.5500	1.6250	2.0000
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	460	1.26	8/25/2015										
FXTN 05-69	PIBD0515K697	2Y	4.6250	552	1.51	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	572	1.57	12/15/2015					2.0000					
FXTN 10-39	PIBD1016A393	2Y	9.2500	600	1.64	1/12/2016										
FXTN 07-48	PIBD0716A488	2Y	7.0000	615	1.68	1/27/2016	29.000000	2.5000	9:02:40 AM	2.5000	2.5450	2.1250	2.5000	2.5000	2.5000	2.5000
RTB 05-10	PIID0516C107	2Y	6.0000	651	1.78	3/3/2016	2.035000	2.4500	3:41:02 PM	2.4500			2.4500	2.4500	2.4500	2.4500
FXTN 10-40	PIBD1016C407	2Y	7.5000	678	1.86	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	704	1.93	4/25/2016	4,308.500000	2.4725	4:07:41 PM	2.4723	2.6250	2.4500	2.4700	2.4800	2.3750	2.4725
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	706	1.93	4/27/2016	5.750000	2.6500	11:01:28 AM	2.6500	2.8000	2.6500	2.6500	2.6500	2.6500	2.6500
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	836	2.29	9/4/2016	400.000000	2.5500	4:00:21 PM	2.5875	2.7500	2.5500	2.6500	2.6500	2.5500	2.5500
RTB 07-01	PIID0716I018	2.5Y	7.0000	856	2.34	9/24/2016					2.9750	2.5500				
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	909	2.49	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	1044	2.86	3/31/2017					3.2000					
FXTN 20-01	PIBD2017D011	3Y	14.3750	1068	2.92	4/24/2017										
FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1096	3.00	5/22/2017	4,854.975000	2.7500	4:11:50 PM	2.8457	2.8500	2.7501	2.8750	2.8750	2.7500	2.7500
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1140	3.12	7/5/2017	8.900000	2.8500	11:18:32 AM	2.8500		2.7500	2.8500	2.8500	2.8500	2.8500
RTB 07-02	PIID0717H026	3.5Y	6.6250	1185	3.24	8/19/2017					3.2000	2.9500				
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1189	3.26	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1255	3.44	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1266	3.47	11/8/2017					3.2000	2.9000				
FXTN 10-45 *	PIBD1018A451	4Y	5.8750	1350	3.70	1/31/2018	94.000000	3.1400	9:03:10 AM	3.1400	3.2500		3.1400	3.1400	3.1400	3.1400
FXTN 05-72	PIBD0518E723	4.5Y	2.1250	1462	4.00	5/23/2018	1,720.000000	3.1000	12:03:32 PM	3.0834			3.0950	3.1000	3.0750	3.1000
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1549	4.24	8/18/2018	1,320.077000	3.2250	3:28:36 PM	3.1867			3.1500	3.2500	3.1500	3.2250
FXTN 10-47	PIBD1018K478	5Y	8.8750	1643	4.50	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1734	4.75	2/19/2019	191.660000	3.3750	10:10:38 AM	3.4024	3.6000		3.4100	3.4100	3.3750	3.3750
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1800	4.93	4/26/2019					3.8500					
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1884	5.16	7/19/2019	27.600000	3.3000	11:54:33 AM	3.3000	3.4500		3.3000	3.3000	3.3000	3.3000
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1926	5.27	8/30/2019										
FXTN 07-56	PIBD0719K560	6Y	3.8750	2010	5.50	11/22/2019	592.000000	3.4000	12:30:16 PM	3.5148			3.6000	3.6000	3.3000	3.4000
FXTN 10-50	PIBD1020B508	6Y	7.7500	2098	5.74	2/18/2020	20.000000	3.5500	10:53:25 AM	3.5500			3.5500	3.5500	3.5500	3.5500
RTB 10-01	PIID1020H015	6.5Y	7.2500	2281	6.25	8/19/2020	49.000000	3.6500	3:50:39 PM	3.6204			3.6000	3.6500	3.6000	3.6500
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2309	6.32	9/16/2020	150.000000	3.6900	2:57:31 PM	3.6432			3.5500	3.6900	3.5500	3.6900
FXTN 10-52	PIBD1020L525	7Y	5.8750	2400	6.57	12/16/2020										
RTB 10-02	PIID1021C027	7Y	7.3750	2477	6.78	3/3/2021	650.000000	3.5000	10:12:27 AM	3.5173		3.5000	3.5500	3.5500	3.5000	3.5000
FXTN 07-57	PIBD0721C574	7Y	3.5000	2494	6.83	3/20/2021	1,309.832000	3.5900	3:58:50 PM	3.5992	3.7250		3.6000	3.6000	3.5900	3.5900

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FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2533	6.93	4/28/2021	1,470.505000	3.6500	4:01:00 PM	3.6789	3.7250		3.6500	3.7000	3.6500	3.6500
RTB 10-03	PIID1021J039	7.5Y	5.7500	2708	7.41	10/20/2021										
FXTN 10-55	PIBD1021K551	8Y	5.7500	2743	7.51	11/24/2021	102.000000	3.7000	4:07:13 PM	3.7000	3.8500		3.7000	3.7000	3.7000	3.7000
FXTN 10-54	PIBD1022G545	8Y	6.3750	2799	7.66	1/19/2022	3,220.535000	3.6250	4:14:39 PM	3.6389	4.0000	3.6000	3.7000	3.7000	3.6250	3.6250
FXTN 20-02	PIBD2022C021	8Y	15.0000	2853	7.81	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2994	8.20	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3036	8.31	9/13/2022	200.000000	3.8125	11:27:21 AM	3.8125			3.8125	3.8125	3.8125	3.8125
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3070	8.41	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3120	8.54	12/6/2022	23.700000	3.9200	3:54:07 PM	3.9200		3.6000	3.9200	3.9200	3.9200	3.9200
FXTN 20-04	PIBD2023B048	9Y	13.0000	3196	8.75	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3294	9.02	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3372	9.23	8/15/2023	296.079000	3.8000	4:07:16 PM	3.8104	3.9000	3.7800	3.8000	3.8750	3.7501	3.8000
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3441	9.42	10/23/2023					4.0000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3665	10.03	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3728	10.21	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3826	10.48	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3980	10.90	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4169	11.41	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4209	11.52	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4260	11.66	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4534	12.41	10/20/2026					4.7500	4.2000				
FXTN 20-13	PIBD2026L139	13Y	8.0000	4582	12.54	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4666	12.77	3/1/2027	84.330000	4.3750	3:45:26 PM	4.3355	4.8000		4.3000	4.3750	4.3000	4.3750
FXTN 20-14	PIBD2027I140	14Y	8.6250	4855	13.29	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5310	14.54	12/4/2028										
FXTN 20-16	PIBD2030E166	17Y	8.7500	5849	16.01	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5911	16.18	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6093	16.68	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6267	17.16	7/19/2031	23,275.200000	4.4450	4:11:34 PM	4.4743	4.5500	4.4500	4.5250	4.5300	4.4375	4.4450
FXTN 25-04	PIBD2531J042	18Y	9.3750	6345	17.37	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6465	17.70	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6493	17.78	3/1/2032	265.985000	4.7000	2:53:09 PM	4.7602	5.1000		4.8000	4.8250	4.7000	4.7000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6703	18.35	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6766	18.52	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6878	18.83	3/21/2033	5.000000	4.9000	2:28:21 PM	4.9482	4.9000		5.1250	5.1250	4.8501	4.9000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7472	20.46	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7801	21.36	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7878	21.57	12/16/2035	999.400000	5.0250	4:08:01 PM	5.0589	5.1500	5.0250	5.1000	5.2500	5.0250	5.0250
FXTN 25-09	PIBD2536I097	25Y	7.6250	8166	22.36	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8487	23.24	8/16/2037	27.750000	4.9500	2:37:55 PM	5.0144			5.2500	5.2500	4.9500	4.9500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8556	23.43	10/24/2037	6,139.625339	4.9000	4:06:08 PM	4.9466	4.9201		5.0150	5.0450	4.8900	4.9000