

**GS Board Summary**  
**May 27, 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		7	0.02	6/4/2014										
TBILL 07.02.14*	PIBL1213G070	1M		35	0.10	7/2/2014					1.1250					
TBILL 07.09.14	PIBL0614A012	1M		42	0.12	7/9/2014										
FXTN 10-35	PIBD1014G356	2M	12.7500	48	0.13	7/15/2014						1.2500				
TBILL 08.06.14	PIBL1213H088	2M		70	0.19	8/6/2014						1.0505				
TBILL 09.03.14*	PIBL1213I096	3M		98	0.27	9/3/2014	0.100291	1.2000	10:11:23 AM	1.2000	1.1250	1.1250	1.2000	1.2000	1.2000	1.2000
RTB 05-08	PIID0514I080	4M	6.2500	119	0.33	9/24/2014	4.000000	2.0000	11:13:18 AM	2.0000		1.3750	2.0000	2.0000	2.0000	2.0000
FXTN 07-46	PIBD0714J466	4M	6.5000	129	0.35	10/4/2014										
TBILL 10.08.14	PIBL1213J102	5M		133	0.37	10/8/2014	0.680176	1.2750	10:12:21 AM	1.2750		1.2500	1.2750	1.2750	1.2750	1.2750
SPTB 10-03	SPTB1014J037	5M	12.2500	139	0.38	10/14/2014						1.2500				
TBILL 11.05.14*	PIBL1213K119	6M		161	0.44	11/5/2014					1.7500					
TBILL 01.07.15	PIBL1214A010	8M		224	0.62	1/7/2015										
FXTN 10-36	PIBD1015B367	9M	12.3750	272	0.74	2/24/2015						1.2500				
TBILL 03.04.15	PIBL1214C036	9M		280	0.77	3/4/2015					1.5000					
TBILL 04.08.15*	PIBL1214D044	1Y		315	0.87	4/8/2015					1.9750					
FXTN 05-68	PIBD0515E685	1Y	6.3750	350	0.96	5/13/2015						1.2500				
FXTN 07-47	PIBD0715E477	1Y	8.3750	359	0.98	5/22/2015					2.3750					
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	419	1.15	7/21/2015					2.3750	1.6250				
RTB 05-09	PIID0515H097	1.5Y	5.8750	448	1.23	8/19/2015	0.900000	2.3750	3:50:51 PM	2.3750	2.3750	1.6500	2.3750	2.3750	2.3750	2.3750
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	454	1.24	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	546	1.49	11/25/2015										
FXTN 10-38	PIBD1015L384	2Y	10.1250	566	1.55	12/15/2015						2.0000				
FXTN 10-39	PIBD1016A393	2Y	9.2500	594	1.63	1/12/2016						2.0000				
FXTN 07-48	PIBD0716A488	2Y	7.0000	609	1.67	1/27/2016	1.000000	2.4500	8:47:04 AM	2.4500	2.6250	2.1250	2.4500	2.4500	2.4500	2.4500
RTB 05-10	PIID0516C107	2Y	6.0000	645	1.77	3/3/2016	13.900000	2.2500	3:32:39 PM	2.3060		2.0000	2.4500	2.4500	2.2500	2.2500
FXTN 10-40	PIBD1016C407	2Y	7.5000	672	1.84	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	698	1.91	4/25/2016	8,220.000000	2.3725	3:48:27 PM	2.3767	2.6250	2.3000	2.3800	2.3800	2.3700	2.3725
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	700	1.92	4/27/2016	8.250000	2.6500	3:54:29 PM	2.6500	2.7500		2.6500	2.6500	2.6500	2.6500
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	830	2.27	9/4/2016	6.200000	2.7500	2:05:54 PM	2.5594	2.7000	2.5250	2.4550	2.7500	2.4550	2.7500
RTB 07-01	PIID0716I018	2.5Y	7.0000	850	2.33	9/24/2016										
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	903	2.47	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	1038	2.84	3/31/2017	5.500000	3.0000	2:05:33 PM	3.0000			3.0000	3.0000	3.0000	3.0000
FXTN 20-01	PIBD2017D011	3Y	14.3750	1062	2.91	4/24/2017										
FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1090	2.98	5/22/2017	65.000000	2.6250	2:36:04 PM	2.6728	2.8000	2.6400	2.6750	2.6750	2.6250	2.6250
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1134	3.10	7/5/2017						2.7001				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1179	3.23	8/19/2017	1.501000	3.1500	3:04:22 PM	3.1500	3.1500		3.1500	3.1500	3.1500	3.1500
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1183	3.24	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1249	3.42	10/28/2017	4.600000	3.1250	2:05:10 PM	3.1250		2.8250	3.1250	3.1250	3.1250	3.1250
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1260	3.45	11/8/2017					3.1500	2.8750				
FXTN 10-45	PIBD1018A451	4Y	5.8750	1344	3.68	1/31/2018	5.000000	3.1000	8:47:43 AM	3.1000	3.3750		3.1000	3.1000	3.1000	3.1000
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1456	3.99	5/23/2018	3,307.310000	3.0150	4:13:10 PM	3.0285	3.1250		3.0800	3.5000	3.0100	3.0150
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1543	4.22	8/18/2018	504.600000	3.1800	3:37:16 PM	3.1881	3.2500	3.2000	3.2000	3.2000	3.1800	3.1800
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1637	4.48	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1728	4.73	2/19/2019	381.300000	3.3850	3:31:53 PM	3.3983			3.3000	3.4500	3.3000	3.3850
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1794	4.91	4/26/2019	20.500000	3.4500	11:27:34 AM	3.4500	3.6250		3.4500	3.4500	3.4500	3.4500
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1878	5.14	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1920	5.26	8/30/2019	0.100000	3.2000	3:21:15 PM	3.2000			3.2000	3.2000	3.2000	3.2000
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	2004	5.49	11/22/2019	1,450.000000	3.3500	4:02:50 PM	3.3516	3.5000		3.3500	3.3550	3.3500	3.3500
FXTN 10-50	PIBD1020B508	6Y	7.7500	2092	5.73	2/18/2020										
RTB 10-01	PIID1020H015	6.5Y	7.2500	2275	6.23	8/19/2020										
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2303	6.31	9/16/2020	180.000000	3.5500	11:12:49 AM	3.5386			3.5300	3.5500	3.5250	3.5500
FXTN 10-52	PIBD1020L525	7Y	5.8750	2394	6.55	12/16/2020	0.500000	3.8500	10:43:21 AM	3.8500			3.8500	3.8500	3.8500	3.8500
RTB 10-02	PIID1021C027	7Y	7.3750	2471	6.77	3/3/2021	140.000000	3.4750	3:35:11 PM	3.4764		3.5000	3.4800	3.4800	3.4750	3.4750
FXTN 07-57	PIBD0721C574	7Y	3.5000	2488	6.81	3/20/2021					3.7750	3.5000				

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FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2527	6.92	4/28/2021					3.7000	3.5500				
RTB 10-03	PIID1021J039	7.5Y	5.7500	2702	7.40	10/20/2021					3.5750					
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2737	7.49	11/24/2021					3.8500	3.6000				
FXTN 10-54	PIBD1022G545	8Y	6.3750	2793	7.65	1/19/2022	1,403.800000	3.6400	2:55:25 PM	3.6250	4.0500	3.6000	3.6250	3.6400	3.6250	3.6400
FXTN 20-02	PIBD2022C021	8Y	15.0000	2847	7.79	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2988	8.18	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3030	8.30	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3064	8.39	10/17/2022										
FXTN 10-58	PIBD1022L585	9Y	4.0000	3114	8.53	12/6/2022	5.300000	3.8750	8:48:05 AM	3.8750		3.6250	3.8750	3.8750	3.8750	3.8750
FXTN 20-04	PIBD2023B048	9Y	13.0000	3190	8.73	2/20/2023										
FXTN 20-05	PIBD2023E054	9.5Y	11.8750	3288	9.00	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3366	9.22	8/15/2023	90.010000	3.8000	3:56:14 PM	3.8390	3.8750	3.8000	3.7255	4.1198	3.7255	3.8000
FXTN 20-06 *	PIBD2023J068	10Y	11.3750	3435	9.40	10/23/2023					3.9000					
FXTN 20-07	PIBD2024F075	10.5Y	12.3750	3659	10.02	6/3/2024										
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3722	10.19	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3820	10.46	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3974	10.88	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4163	11.40	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4203	11.51	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4254	11.65	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4528	12.40	10/20/2026	10.000000	4.2500	3:25:20 PM	4.1993		4.0000	4.2500	4.3500	4.0000	4.2500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4576	12.53	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4660	12.76	3/1/2027	4,418.000000	3.8000	3:05:39 PM	3.8015			3.8000	4.2250	3.8000	3.8000
FXTN 20-14	PIBD2027I140	14Y	8.6250	4849	13.28	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5304	14.52	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5843	16.00	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5905	16.17	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6087	16.67	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6261	17.14	7/19/2031	2,572.220000	4.4000	4:07:53 PM	4.4097	4.6250	4.3750	4.4100	4.5000	4.4000	4.4000
FXTN 25-04	PIBD2531J042	18Y	9.3750	6339	17.36	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6459	17.68	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6487	17.76	3/1/2032	7.665000	4.7000	3:35:38 PM	4.6979	4.7750		4.6500	4.8250	4.6500	4.7000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6697	18.34	9/27/2032						4.8000				
FXTN 25-05	PIBD2532K057	19Y	8.5000	6760	18.51	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6872	18.81	3/21/2033	11.957000	4.7000	3:19:20 PM	4.8488	4.8000	4.7000	5.2496	5.2496	4.7000	4.7000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7466	20.44	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7795	21.34	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7872	21.55	12/16/2035	303.400000	4.9670	4:10:39 PM	4.9717	5.3750		4.9750	5.3750	4.9670	4.9670
FXTN 25-09	PIBD2536I097	25Y	7.6250	8160	22.34	9/29/2036	100.000000	5.1000	3:17:47 PM	5.1000		5.0250	5.1000	5.1000	5.1000	5.1000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8481	23.22	8/16/2037	6.516000	5.2500	3:19:30 PM	5.1665		5.0350	5.2500	5.2500	5.0350	5.2500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8550	23.41	10/24/2037	1,767.654500	4.9250	4:08:53 PM	4.9278	5.0000	4.9000	5.0700	5.0700	4.8750	4.9250