GS Board Summary
July 24, 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 08.06.14	PIBL1213H088	<1M		12	0.03	8/6/2014										
TBILL 09.03.14*	PIBL1213I096	1M		40	0.11	9/3/2014					1.2500					
RTB 05-08	PIID0514I080	2M	6.2500	61	0.17	9/24/2014	2.000000	2.2500	10:22:50 AM	2.2500		1.2250	2.2500	2.2500	2.2500	2.2500
FXTN 07-46	PIBD0714J466	2M	6.5000	71	0.19	10/4/2014	106.000000	1.2500	9:38:30 AM	1.2500			1.2500	1.2500	1.2500	1.2500
TBILL 10.08.14	PIBL1213J102	2M		75	0.21	10/8/2014	400.510000	0.7250	4:10:26 PM	0.8976			1.0500	1.0700	0.7250	0.7250
SPTB 10-03	SPTB1014J037	2M	12.2500	81	0.22	10/14/2014						1.2000				
TBILL 11.05.14*	PIBL1213K119	3M		103	0.28	11/5/2014	50.200000	1.3500	10:32:17 AM	1.2006	1.2500	1.1253	1.2000	1.3500	1.2000	1.3500
TBILL 12.03.14	PIBL0614F026	5M		131	0.36	12/3/2014	1,000.000000	1.4000	10:20:31 AM	1.4000		1.1250	1.4000	1.4000	1.4000	1.4000
TBILL 01.07.15*	PIBL1214A010	6M		166	0.46	1/7/2015	7.694000	1.4000	3:50:46 PM	1.3828	1.6000	1.4000	1.3750	1.4000	1.3750	1.4000
FXTN 10-36	PIBD1015B367	7M	12.3750	214	0.59	2/24/2015						1.3000				
TBILL 03.04.15	PIBL1214C036	8M		222	0.61	3/4/2015						1.4250				
TBILL 04.08.15	PIBL1214D044	9M		257	0.71	4/8/2015										
FXTN 05-68	PIBD0515E685	10M	6.3750	292	0.80	5/13/2015						1.4750				
FXTN 07-47	PIBD0715E477	10M	8.3750	301	0.82	5/22/2015						1.4750				
TBILL 06.03.15	PIBL1214F060	11M		313	0.86	6/3/2015	1.010000	1.6300	11:51:07 AM	1.6300		1.6250	1.6300	1.6300	1.6300	1.6300
TBILL 07.08.15*	PIBL1214G078	1Y		348	0.96	7/8/2015	706.999000	1.7350	2:32:50 PM	1.7301	1.8000	1.7000	1.6500	1.7350	1.6500	1.7350
FXTN 04-20	PIBD0415G203	1Y	4.8750	361	0.99	7/21/2015						1.6250				
RTB 05-09	PIID0515H097	1.5Y	5.8750	390	1.07	8/19/2015	0.250000	2.0000	11:56:50 AM	2.1996		1.8750	2.5000	2.5000	2.0000	2.0000
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	396	1.08	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	488	1.34	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	508	1.39	12/15/2015						1.8750				
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	536	1.47	1/12/2016						1.9250				
FXTN 07-48	PIBD0716A488	2Y	7.0000	551	1.51	1/27/2016					2.5000					
RTB 05-10	PIID0516C107	2Y	6.0000	587	1.61	3/3/2016						2.1250				
FXTN 10-40	PIBD1016C407	2Y	7.5000	614	1.68	3/30/2016						2.2000				
FXTN 03-20	PIBD0316D206	2Y	1.6250	640	1.75	4/25/2016	7,220.200000	2.3400	4:06:14 PM	2.3315	2.3750	2.3002	2.3150	2.5000	2.2800	2.3400
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	642	1.76	4/27/2016					2.7500	2.3500				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	772	2.11	9/4/2016	206.000000	2.5275	3:32:20 PM	2.5566	2.7500	2.3750	2.5650	2.5650	2.5275	2.5275
RTB 07-01	PIID0716I018	2.5Y	7.0000	792	2.17	9/24/2016						2.5250				
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	845	2.31	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	980	2.68	3/31/2017										
FXTN 20-01	PIBD2017D011	3Y	14.3750	1004	2.75	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	1032	2.83	5/22/2017	551.800000	2.6250	3:26:38 PM	2.6317	2.6750	2.6100	2.6300	2.6375	2.6026	2.6250
FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1076	2.95	7/5/2017					3.0000					
RTB 07-02	PIID0717H026	3.5Y	6.6250	1121	3.07	8/19/2017	10.000000	3.0000	3:09:22 PM	3.0000			3.0000	3.0000	3.0000	3.0000
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1125	3.08	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1191	3.26	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1202	3.29	11/8/2017					3.1250	2.9600				
FXTN 10-45	PIBD1018A451	4Y	5.8750	1286	3.52	1/31/2018					3.5000	2.9600				
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1398	3.83	5/23/2018	120.176000	2.9050	2:55:59 PM	2.9120	2.9950		2.9200	2.9500	2.8500	2.9050
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1485	4.07	8/18/2018	69.800000	3.1500	4:08:19 PM	3.1610	3.1850		3.3000	3.3000	3.0800	3.1500
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1579	4.32	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1670	4.57	2/19/2019					3.5000					
FXTN 07-53	PIBD0719D531	5Y	5.0000	1736	4.75	4/26/2019										
FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1820	4.98	7/19/2019					3.8750					
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1862	5.10	8/30/2019										
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1946	5.33	11/22/2019	900.000000	3.4150	11:38:52 AM	3.4121	3.5000		3.4100	3.4150	3.4100	3.4150
FXTN 10-50	PIBD1020B508	6Y	7.7500	2034	5.57	2/18/2020					3.6750					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2217	6.07	8/19/2020						3.5000				
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2245	6.15	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2336	6.40	12/16/2020	3.004000	3.8000	2:27:35 PM	3.8000			3.8000	3.8000	3.8000	3.8000
RTB 10-02	PIID1021C027	7Y	7.3750	2413	6.61	3/3/2021	1.000000	3.8500	10:41:10 AM	3.8500	3.7000		3.8500	3.8500	3.8500	3.8500
FXTN 07-57	PIBD0721C574	7Y	3.5000	2430	6.65	3/20/2021	6,304.128000	3.6850	4:06:15 PM	3.6862	3.6950	3.6725	3.6950	3.6975	3.6000	3.6850
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2469	6.76	4/28/2021					3.9000					

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RTB 10-03	PIID1021J039	7.5Y	5.7500	2644	7.24	10/20/2021						3.8750				
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2679	7.33	11/24/2021						3.7000				
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2735	7.49	1/19/2022	54.840998	3.7000	4:07:45 PM	3.7000	3.7000	3.6500	3.7000	3.7000	3.7000	3.7000
FXTN 20-02	PIBD2022C021	8Y	15.0000	2789	7.64	3/14/2022						3.9000				
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2930	8.02	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2972	8.14	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3006	8.23	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3056	8.37	12/6/2022						3.7500				
FXTN 20-04	PIBD2023B048	9Y	13.0000	3132	8.57	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3230	8.84	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3308	9.06	8/15/2023	62.537000	3.8750	3:49:50 PM	3.9318	3.9749	3.8750	3.9500	3.9500	3.8500	3.8750
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3377	9.25	10/23/2023										
FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3601	9.86	6/3/2024					4.0000					
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3664	10.03	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3762	10.30	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3916	10.72	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4105	11.24	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4145	11.35	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4196	11.49	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4470	12.24	10/20/2026					4.5750	4.3000				
FXTN 20-13	PIBD2026L139	13Y	8.0000	4518	12.37	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4602	12.60	3/1/2027					4.6000	4.3500				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4791	13.12	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5246	14.36	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5785	15.84	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5847	16.01	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6029	16.51	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6203	16.98	7/19/2031	2,877.000000	4.5150	4:10:34 PM	4.5350	5.0000	4.5250	4.5650	4.5700	4.5050	4.5150
FXTN 25-04	PIBD2531J042	18Y	9.3750	6281	17.20	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6401	17.52	2/2/2032	2.660000	5.0000	3:51:52 PM	5.0000		4.9851	5.0000	5.0000	5.0000	5.0000
RTB 20-01	PIID2032C014	18Y	5.8750	6429	17.60	3/1/2032	103.500000	4.9250	4:11:44 PM	4.9258	4.9750	4.8251	4.9500	4.9500	4.9250	4.9250
FXTN 20-19	PIBD2032I195	19Y	5.7500	6639	18.18	9/27/2032	1.800000	5.0000	3:52:10 PM	5.0000			5.0000	5.0000	5.0000	5.0000
FXTN 25-05	PIBD2532K057	19Y	8.5000	6702	18.35	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6814	18.66	3/21/2033	24.689000	4.9100	11:49:49 AM	5.0305	5.0500	4.9250	5.0600	5.0600	4.9000	4.9100
FXTN 25-06	PIBD2534K062	25Y	9.2500	7408	20.28	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7737	21.18	9/30/2035	3.710000	5.1250	3:52:29 PM	5.1250		5.1250	5.1250	5.1250	5.1250	5.1250
FXTN 25-08	PIBD2535L086	25Y	8.1250	7814	21.39	12/16/2035					5.3750	5.1000				
FXTN 25-09	PIBD2536I097	25Y	7.6250	8102	22.18	9/29/2036	4.327000	5.1000	3:53:24 PM	5.1000		5.1000	5.1000	5.1000	5.1000	5.1000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8423	23.06	8/16/2037	12.405000	5.1500	3:53:10 PM	5.1891			5.2000	5.3750	5.1500	5.1500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8492	23.25	10/24/2037	144.029000	5.1000	4:12:59 PM	5.1084	5.1500	5.0800	5.2000	5.2300	5.0650	5.1000