GS Board Summary
June 17, 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 07.02.14	PIBL1213G070	<1M		14	0.04	7/2/2014										
TBILL 07.09.14	PIBL0614A012	<1M		21	0.06	7/9/2014										
FXTN 10-35	PIBD1014G356	<1M	12.7500	27	0.07	7/15/2014						1.2500				
TBILL 08.06.14*	PIBL1213H088	1M		49	0.13	8/6/2014					1.2500	1.0500				
TBILL 09.03.14*	PIBL1213I096	3M		77	0.21	9/3/2014	1.000000	1.0150	3:31:50 PM	1.0150	1.1000		1.0150	1.0150	1.0150	1.0150
RTB 05-08	PIID0514I080	3M	6.2500	98	0.27	9/24/2014						1.2500				
FXTN 07-46	PIBD0714J466	4M	6.5000	108	0.30	10/4/2014										
TBILL 10.08.14	PIBL1213J102	4M		112	0.31	10/8/2014	5.009000	1.0500	10:21:26 AM	1.1249		1.0500	1.1250	1.1250	1.0500	1.0500
SPTB 10-03	SPTB1014J037	4M	12.2500	118	0.32	10/14/2014						1.2500				
TBILL 11.05.14	PIBL1213K119	5M		140	0.38	11/5/2014										
TBILL 12.03.14*	PIBL0614F026	6M		168	0.46	12/3/2014	900.000000	1.2250	11:30:00 AM	1.2389	1.2750	1.2250	1.2500	1.2500	1.2250	1.2250
TBILL 01.07.15	PIBL1214A010	7M		203	0.56	1/7/2015										
FXTN 10-36	PIBD1015B367	8M	12.3750	251	0.69	2/24/2015						1.3750				
TBILL 03.04.15	PIBL1214C036	9M		259	0.71	3/4/2015										
TBILL 04.08.15	PIBL1214D044	10M		294	0.81	4/8/2015										
FXTN 05-68	PIBD0515E685	11M	6.3750	329	0.90	5/13/2015					2.5000	1.5000				
FXTN 07-47	PIBD0715E477	11M	8.3750	338	0.93	5/22/2015					2.0000					
TBILL 06.03.15*	PIBL1214F060	1Y		350	0.96	6/3/2015	51.350000	1.6700	4:01:27 PM	1.6688	1.6750	1.6250	1.6250	1.6700	1.6250	1.6700
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	398	1.09	7/21/2015					2.5000	1.6250				
RTB 05-09	PIID0515H097	1.5Y	5.8750	427	1.17	8/19/2015	62.500000	2.4990	2:52:49 PM	2.0199	2.5000		2.0000	2.4990	2.0000	2.4990
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	433	1.19	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	525	1.44	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	545	1.49	12/15/2015						1.8750				
FXTN 10-39	PIBD1016A393	2Y	9.2500	573	1.57	1/12/2016	13.000000	2.2500	10:27:06 AM	2.2500		2.0000	2.2500	2.2500	2.2500	2.2500
FXTN 07-48	PIBD0716A488	2Y	7.0000	588	1.61	1/27/2016	0.200000	2.5000	10:17:16 AM	2.5000	2.5000	2.0500	2.5000	2.5000	2.5000	2.5000
RTB 05-10	PIID0516C107	2Y	6.0000	624	1.71	3/3/2016	50.000000	2.5000	10:47:33 AM	2.5000		2.2500	2.5000	2.5000	2.5000	2.5000
FXTN 10-40	PIBD1016C407	2Y	7.5000	651	1.78	3/30/2016						2.1250				
FXTN 03-20	PIBD0316D206	2Y	1.6250	677	1.85	4/25/2016	1,431.695000	2.4650	4:14:20 PM	2.4597	2.6000	2.3500	2.3000	2.4750	2.3000	2.4650
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	679	1.86	4/27/2016					2.6250	2.3250				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	809	2.21	9/4/2016	281.100000	2.5750	2:54:44 PM	2.5743	2.7000		2.4000	2.5750	2.4000	2.5750
RTB 07-01	PIID0716I018	2.5Y	7.0000	829	2.27	9/24/2016	4.000000	2.6000	2:36:50 PM	2.6000		2.6000	2.6000	2.6000	2.6000	2.6000
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	882	2.41	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	1017	2.78	3/31/2017	1.000000	3.1250	10:50:28 AM	3.1250	3.0000		3.1250	3.1250	3.1250	3.1250
FXTN 20-01	PIBD2017D011	3Y	14.3750	1041	2.85	4/24/2017										
FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1069	2.93	5/22/2017	100.000000	2.7500	9:42:03 AM	2.7500	2.7950	2.6250	2.7500	2.7500	2.7500	2.7500
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1113	3.05	7/5/2017						2.6500				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1158	3.17	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1162	3.18	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1228	3.36	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1239	3.39	11/8/2017					3.2500					
FXTN 10-45	PIBD1018A451	4Y	5.8750	1323	3.62	1/31/2018	75.000000	3.0750	2:54:28 PM	3.0750	3.0500		3.0750	3.0750	3.0750	3.0750
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1435	3.93	5/23/2018	1,259.250000	3.0500	11:25:58 AM	3.1249	3.1950	3.0000	3.1250	3.1450	3.0500	3.0500
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1522	4.17	8/18/2018	204.000000	3.1620	11:21:09 AM	3.1600	3.6250	3.0000	3.1500	3.1700	3.1500	3.1620
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1616	4.42	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1707	4.67	2/19/2019					3.4250					
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1773	4.85	4/26/2019					3.6000					
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1857	5.08	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1899	5.20	8/30/2019										
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1983	5.43	11/22/2019	1,429.000000	3.5000	4:08:52 PM	3.4888	3.5750		3.3000	3.5500	3.3000	3.5000
FXTN 10-50	PIBD1020B508	6Y	7.7500	2071	5.67	2/18/2020					3.5000					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2254	6.17	8/19/2020	4.000000	3.5500	3:25:58 PM	3.5500		3.5500	3.5500	3.5500	3.5500	3.5500
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2282	6.25	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2373	6.50	12/16/2020	102.000000	3.6250	2:43:18 PM	3.6230			3.5250	3.6250	3.5250	3.6250
RTB 10-02	PIID1021C027	7Y	7.3750	2450	6.71	3/3/2021	14.320000	3.5750	11:21:08 AM	3.5750			3.5750	3.5750	3.5750	3.5750

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FXTN 07-57	PIBD0721C574	7Y	3.5000	2467	6.75	3/20/2021	1.000000	3.6000	11:02:10 AM	3.6000	3.8000	3.5500	3.6000	3.6000	3.6000	3.6000
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2506	6.86	4/28/2021					3.8750	3.5000				
RTB 10-03	PIID1021J039	7.5Y	5.7500	2681	7.34	10/20/2021						3.6000				
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2716	7.44	11/24/2021	2.500000	3.5500	2:19:39 PM	3.5500	3.8500		3.5500	3.5500	3.5500	3.5500
FXTN 10-54	PIBD1022G545	8Y	6.3750	2772	7.59	1/19/2022	154.000000	3.6500	11:09:41 AM	3.6250	4.0000		3.6900	3.6900	3.6100	3.6500
FXTN 20-02	PIBD2022C021	8Y	15.0000	2826	7.74	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2967	8.12	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3009	8.24	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3043	8.33	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3093	8.47	12/6/2022						3.5850				
FXTN 20-04	PIBD2023B048	9Y	13.0000	3169	8.68	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3267	8.94	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3345	9.16	8/15/2023	164.525000	3.8150	3:45:50 PM	3.7408	3.8150	3.7501	3.8000	3.8500	3.6500	3.8150
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3414	9.35	10/23/2023										
FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3638	9.96	6/3/2024					3.9000					
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3701	10.13	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3799	10.40	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3953	10.82	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4142	11.34	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4182	11.45	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4233	11.59	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4507	12.34	10/20/2026	10.500000	4.5000	10:40:33 AM	4.2141			4.2000	4.5000	4.2000	4.5000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4555	12.47	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4639	12.70	3/1/2027						4.2000				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4828	13.22	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5283	14.46	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5822	15.94	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5884	16.11	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6066	16.61	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6240	17.08	7/19/2031	772.000000	4.5400	4:02:09 PM	4.5427	4.6250	4.5000	4.5400	4.5500	4.5400	4.5400
FXTN 25-04	PIBD2531J042	18Y	9.3750	6318	17.30	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6438	17.63	2/2/2032	1.000000	4.9500	11:29:23 AM	4.9500			4.9500	4.9500	4.9500	4.9500
RTB 20-01	PIID2032C014	18Y	5.8750	6466	17.70	3/1/2032	1.000000	4.8000	11:05:39 AM	4.8000	4.8500	4.7000	4.8000	4.8000	4.8000	4.8000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6676	18.28	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6739	18.45	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6851	18.76	3/21/2033	12.400000	4.7600	2:54:44 PM	4.7564	4.9000	4.7550	4.7500	4.7600	4.7500	4.7600
FXTN 25-06	PIBD2534K062	25Y	9.2500	7445	20.38	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7774	21.28	9/30/2035	2.500000	5.3750	2:11:03 PM	5.0731			5.0000	5.3750	5.0000	5.3750
FXTN 25-08	PIBD2535L086	25Y	8.1250	7851	21.49	12/16/2035	0.230000	5.2000	11:03:03 AM	5.2000	5.3750	5.0000	5.2000	5.2000	5.2000	5.2000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8139	22.28	9/29/2036	5.000000	5.0700	11:18:18 AM	5.0700		5.0750	5.0700	5.0700	5.0700	5.0700
FXTN 25-10	PIBD2537H103	25Y	5.7500	8460	23.16	8/16/2037	7.000000	5.3250	11:54:47 AM	5.3250			5.3250	5.3250	5.3250	5.3250
RTB 25-01 *	PIID2537J015	25Y	6.1250	8529	23.35	10/24/2037	77.783000	5.1850	3:46:23 PM	5.1562	5.2000	5.0800	5.1500	5.2250	5.0500	5.1850