

GS Board Summary
June 18, 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		13	0.04	7/2/2014										
TBILL 07.09.14	PIBL0614A012	<1M		20	0.05	7/9/2014	3,500.000000	0.9500	4:10:39 PM	1.0257			1.0750	1.0750	0.9500	0.9500
FXTN 10-35	PIBD1014G356	<1M	12.7500	26	0.07	7/15/2014						1.2500				
TBILL 08.06.14*	PIBL1213H088	1M		48	0.13	8/6/2014	2,500.000000	1.0750	4:06:52 PM	1.1350	1.2500	1.0500	1.0500	1.2500	1.0500	1.0750
TBILL 09.03.14*	PIBL1213I096	3M		76	0.21	9/3/2014					1.1000					
RTB 05-08	PIID0514I080	3M	6.2500	97	0.27	9/24/2014						1.1250				
FXTN 07-46	PIBD0714J466	4M	6.5000	107	0.29	10/4/2014										
TBILL 10.08.14	PIBL1213J102	4M		111	0.30	10/8/2014	420.000000	1.4800	3:54:11 PM	1.2549		1.0000	1.1650	1.4800	1.1650	1.4800
SPTB 10-03	SPTB1014J037	4M	12.2500	117	0.32	10/14/2014	500.000000	1.8000	3:48:28 PM	1.8000		1.1250	1.8000	1.8000	1.8000	1.8000
TBILL 11.05.14	PIBL1213K119	5M		139	0.38	11/5/2014										
TBILL 12.03.14*	PIBL0614F026	6M		167	0.46	12/3/2014	2,000,000	1.2500	10:40:42 AM	1.2500	1.2750	1.2250	1.2500	1.2500	1.2500	1.2500
TBILL 01.07.15	PIBL1214A010	7M		202	0.55	1/7/2015	0.261000	2.0000	3:41:19 PM	2.0000			2.0000	2.0000	2.0000	2.0000
FXTN 10-36	PIBD1015B367	8M	12.3750	250	0.68	2/24/2015						1.2500				
TBILL 03.04.15	PIBL1214C036	9M		258	0.71	3/4/2015										
TBILL 04.08.15	PIBL1214D044	10M		293	0.80	4/8/2015										
FXTN 05-68	PIBD0515E685	11M	6.3750	328	0.90	5/13/2015					2.6250	1.3750				
FXTN 07-47	PIBD0715E477	11M	8.3750	337	0.92	5/22/2015	5,500,000	1.6000	11:57:06 AM	1.6000	2.1750		1.6000	1.6000	1.6000	1.6000
TBILL 06.03.15*	PIBL1214F060	1Y		349	0.96	6/3/2015	2,735,000	1.6400	3:54:20 PM	1.6354	1.6750	1.6400	1.6350	1.6400	1.6350	1.6400
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	397	1.09	7/21/2015						2.6250	1.6250			
RTB 05-09	PIID0515H097	1.5Y	5.8750	426	1.17	8/19/2015					2.6250	1.9000				
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	432	1.18	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	524	1.43	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	544	1.49	12/15/2015						1.8750				
FXTN 10-39	PIBD1016A393	2Y	9.2500	572	1.57	1/12/2016						2.0000				
FXTN 07-48	PIBD0716A488	2Y	7.0000	587	1.61	1/27/2016					2.2500	2.0750				
RTB 05-10	PIID0516C107	2Y	6.0000	623	1.71	3/3/2016	0,500,000	2.7500	2:44:20 PM	2.7500		2.2000	2.7500	2.7500	2.7500	2.7500
FXTN 10-40	PIBD1016C407	2Y	7.5000	650	1.78	3/30/2016						2.1000				
FXTN 03-20	PIBD0316D206	2Y	1.6250	676	1.85	4/25/2016	1,957,510,000	2.4900	4:02:36 PM	2.4842	2.4995	2.3801	2.4650	2.4900	2.4500	2.4900
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	678	1.86	4/27/2016					2.5750	2.3000				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	808	2.21	9/4/2016	1,987,250,000	2.5500	3:15:00 PM	2.5500	3.0000		2.5250	2.6250	2.5250	2.5500
RTB 07-01	PIID0716I018	2.5Y	7.0000	828	2.27	9/24/2016						2.5000				
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	881	2.41	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	1016	2.78	3/31/2017	3,500,000	3.2500	11:29:21 AM	3.2500	3.0000		3.2500	3.2500	3.2500	3.2500
FXTN 20-01	PIBD2017D011	3Y	14.3750	1040	2.85	4/24/2017										
FXTN 03-21 *	PIBD0317E212	3Y	2.8750	1068	2.92	5/22/2017					2.7950	2.6750				
FXTN 05-70	PIBD0517G705	3.5Y	4.6250	1112	3.04	7/5/2017						2.6750				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1157	3.17	8/19/2017						2.8750				
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1161	3.18	8/23/2017	100,000,000	3.1000	11:42:14 AM	3.1000			3.1000	3.1000	3.1000	3.1000
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1227	3.36	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1238	3.39	11/8/2017					3.2500					
FXTN 10-45	PIBD1018A451	4Y	5.8750	1322	3.62	1/31/2018	1,939,660,000	3.0500	11:25:41 AM	3.0495	3.6250		2.9800	3.0500	2.9800	3.0500
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1434	3.93	5/23/2018	261,800,000	3.0000	3:57:44 PM	3.1134	3.1950	3.0000	3.1500	3.1500	3.0000	3.0000
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1521	4.16	8/18/2018	50,000,000	3.2000	3:33:23 PM	3.2000	3.3000	3.0000	3.2000	3.2000	3.2000	3.2000
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1615	4.42	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1706	4.67	2/19/2019					3.4500					
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1772	4.85	4/26/2019					3.6250					
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1856	5.08	7/19/2019	1,000,000	3.3500	3:54:05 PM	3.3500			3.3500	3.3500	3.3500	3.3500
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1898	5.20	8/30/2019	4,000,000	3.5700	10:44:07 AM	3.5700			3.5700	3.5700	3.5700	3.5700
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1982	5.43	11/22/2019	4,871,980,000	3.4000	2:41:21 PM	3.4978	3.6000		3.4900	3.5200	3.4000	3.4000
FXTN 10-50	PIBD1020B508	6Y	7.7500	2070	5.67	2/18/2020					3.5250					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2253	6.17	8/19/2020						3.5500				
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2281	6.25	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2372	6.49	12/16/2020										
RTB 10-02	PIID1021C027	7Y	7.3750	2449	6.70	3/3/2021						3.5000				

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FXTN 07-57	PIBD0721C574	7Y	3.5000	2466	6.75	3/20/2021					3.8000	3.5000				
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2505	6.86	4/28/2021					3.8000	3.5000				
RTB 10-03	PIID1021J039	7.5Y	5.7500	2680	7.34	10/20/2021						3.6000				
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2715	7.43	11/24/2021					3.9000					
FXTN 10-54	PIBD1022G545	8Y	6.3750	2771	7.59	1/19/2022	72.810000	3.7000	9:16:15 AM	3.7000	4.0000		3.7000	3.7000	3.7000	3.7000
FXTN 20-02	PIBD2022C021	8Y	15.0000	2825	7.73	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2966	8.12	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	3008	8.24	9/13/2022	68.830000	3.8750	2:34:55 PM	3.8750			3.8750	3.8750	3.8750	3.8750
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3042	8.33	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3092	8.47	12/6/2022						3.7500				
FXTN 20-04	PIBD2023B048	9Y	13.0000	3168	8.67	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3266	8.94	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3344	9.16	8/15/2023	452.027973	3.8750	3:46:51 PM	3.8190	3.9000	3.7655	3.7100	3.9000	3.7100	3.8750
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3413	9.34	10/23/2023										
FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3637	9.96	6/3/2024					3.9500					
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3700	10.13	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3798	10.40	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3952	10.82	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4141	11.34	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4181	11.45	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4232	11.59	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4506	12.34	10/20/2026										
FXTN 20-13	PIBD2026L139	13Y	8.0000	4554	12.47	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4638	12.70	3/1/2027	8.519000	4.4000	3:46:13 PM	4.4381		4.3000	4.4500	4.4500	4.4000	4.4000
FXTN 20-14	PIBD2027I140	14Y	8.6250	4827	13.22	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5282	14.46	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5821	15.94	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5883	16.11	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6065	16.61	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6239	17.08	7/19/2031	702.000000	4.5600	3:00:05 PM	4.5509	4.7500	4.5001	4.5400	4.5600	4.5000	4.5600
FXTN 25-04	PIBD2531J042	18Y	9.3750	6317	17.30	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6437	17.62	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6465	17.70	3/1/2032	1.205000	4.9000	3:04:19 PM	4.9000	5.3200	4.7000	4.9000	4.9000	4.9000	4.9000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6675	18.28	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6738	18.45	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6850	18.75	3/21/2033	2.200000	4.8010	3:10:36 PM	4.8121	4.9250	4.8015	5.0500	5.0500	4.8010	4.8010
FXTN 25-06	PIBD2534K062	25Y	9.2500	7444	20.38	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7773	21.28	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7850	21.49	12/16/2035	130.438000	5.1200	2:45:46 PM	5.1226	5.5000	5.0301	5.4200	5.4200	5.1200	5.1200
FXTN 25-09	PIBD2536I097	25Y	7.6250	8138	22.28	9/29/2036						5.0750				
FXTN 25-10	PIBD2537H103	25Y	5.7500	8459	23.16	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8528	23.35	10/24/2037	616.970000	5.2250	3:29:41 PM	5.1260	5.2250	5.0755	5.2800	5.2800	5.0500	5.2250