

**GS Board Summary**  
**July 14, 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		22	0.06	8/6/2014						1.1000				
TBILL 09.03.14*	PIBL1213I096	1M		50	0.14	9/3/2014					1.2500					
RTB 05-08	PIID0514I080	2M	6.2500	71	0.19	9/24/2014						1.1250				
FXTN 07-46	PIBD0714J466	2M	6.5000	81	0.22	10/4/2014										
TBILL 10.08.14*	PIBL1213J102	3M		85	0.23	10/8/2014					1.1750	1.0250				
SPTB 10-03	SPTB1014J037	3M	12.2500	91	0.25	10/14/2014						1.1250				
TBILL 11.05.14	PIBL1213K119	4M		113	0.31	11/5/2014						1.0500				
TBILL 12.03.14	PIBL0614F026	5M		141	0.39	12/3/2014										
TBILL 01.07.15*	PIBL1214A010	6M		176	0.48	1/7/2015					1.5000	1.3500				
FXTN 10-36	PIBD1015B367	8M	12.3750	224	0.61	2/24/2015										
TBILL 03.04.15	PIBL1214C036	8M		232	0.64	3/4/2015	0.200000	1.3500	9:55:19 AM	1.3500			1.3500	1.3500	1.3500	1.3500
TBILL 04.08.15	PIBL1214D044	9M		267	0.73	4/8/2015	168.480000	1.6500	11:32:20 AM	1.6500		1.6100	1.6500	1.6500	1.6500	1.6500
FXTN 05-68	PIBD0515E685	10M	6.3750	302	0.83	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	10M	8.3750	311	0.85	5/22/2015						1.5000				
TBILL 06.03.15	PIBL1214F060	11M		323	0.89	6/3/2015						1.6500				
TBILL 07.08.15*	PIBL1214G078	1Y		358	0.98	7/8/2015	5.700000	1.6500	10:47:36 AM	1.6474	1.7500	1.6508	1.6250	1.6500	1.6250	1.6500
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	371	1.02	7/21/2015										
RTB 05-09	PIID0515H097	1.5Y	5.8750	400	1.10	8/19/2015						1.6500				
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	406	1.11	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	498	1.36	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	518	1.42	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	546	1.49	1/12/2016						2.0000				
FXTN 07-48	PIBD0716A488	2Y	7.0000	561	1.54	1/27/2016	32.530000	2.2000	4:00:16 PM	2.2202	2.4000	2.0750	2.6000	2.6000	2.2000	2.2000
RTB 05-10	PIID0516C107	2Y	6.0000	597	1.63	3/3/2016	0.596000	2.6250	2:09:47 PM	2.6250		2.2000	2.6250	2.6250	2.6250	2.6250
FXTN 10-40	PIBD1016C407	2Y	7.5000	624	1.71	3/30/2016						2.2250				
FXTN 03-20	PIBD0316D206	2Y	1.6250	650	1.78	4/25/2016	217.061000	2.2850	4:08:32 PM	2.2828	2.3000	2.2550	2.2500	2.2850	2.2500	2.2850
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	652	1.79	4/27/2016					2.7500	2.3250				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	782	2.14	9/4/2016					2.8750	2.3750				
RTB 07-01	PIID0716I018	2.5Y	7.0000	802	2.20	9/24/2016					3.1250	2.5500				
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	855	2.34	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	990	2.71	3/31/2017						2.4500				
FXTN 20-01	PIBD2017D011	3Y	14.3750	1014	2.78	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	1042	2.85	5/22/2017	641.500000	2.5500	3:25:41 PM	2.5707	2.6000	2.5500	2.5750	2.5750	2.5500	2.5500
FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1086	2.97	7/5/2017					3.0000					
RTB 07-02	PIID0717H026	3.5Y	6.6250	1131	3.10	8/19/2017										
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1135	3.11	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1201	3.29	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1212	3.32	11/8/2017					3.1500	2.9500				
FXTN 10-45	PIBD1018A451	4Y	5.8750	1296	3.55	1/31/2018					3.5000	2.9500				
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1408	3.85	5/23/2018	303.000000	2.8500	10:22:26 AM	2.8513	2.9950	2.8500	2.8500	3.2500	2.8500	2.8500
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1495	4.09	8/18/2018	50.000000	3.1000	3:27:31 PM	3.1000	3.1750	3.0500	3.1000	3.1000	3.1000	3.1000
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1589	4.35	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1680	4.60	2/19/2019					3.5000					
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1746	4.78	4/26/2019					3.8500					
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1830	5.01	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1872	5.13	8/30/2019						3.3000				
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1956	5.36	11/22/2019	550.066000	3.4497	3:47:58 PM	3.3300	3.4498		3.3300	3.4497	3.3300	3.4497
FXTN 10-50	PIBD1020B508	6Y	7.7500	2044	5.60	2/18/2020					3.6750					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2227	6.10	8/19/2020										
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2255	6.17	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2346	6.42	12/16/2020	104.350000	3.7250	10:37:47 AM	3.6052			3.6000	3.7250	3.6000	3.7250
RTB 10-02	PIID1021C027	7Y	7.3750	2423	6.63	3/3/2021	1.655000	3.6000	2:34:07 PM	3.6000	3.7000		3.6000	3.6000	3.6000	3.6000
FXTN 07-57	PIBD0721C574	7Y	3.5000	2440	6.68	3/20/2021					3.7500	3.5000				
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2479	6.79	4/28/2021	50.000000	3.6250	3:34:48 PM	3.6250	3.8000	3.5000	3.6250	3.6250	3.6250	3.6250

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RTB 10-03	PIID1021J039	7.5Y	5.7500	2654	7.27	10/20/2021	0.100000	4.0000	3:40:38 PM	4.0000		3.8000	4.0000	4.0000	4.0000	4.0000
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2689	7.36	11/24/2021						3.7000				
FXTN 10-54	PIBD1022G545	8Y	6.3750	2745	7.52	1/19/2022	60.000000	3.6500	10:55:26 AM	3.6500	4.0000		3.6500	3.6500	3.6500	3.6500
FXTN 20-02	PIBD2022C021	8Y	15.0000	2799	7.66	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2940	8.05	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2982	8.16	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3016	8.26	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3066	8.39	12/6/2022	1.000000	3.9500	10:50:03 AM	3.9500		3.7250	3.9500	3.9500	3.9500	3.9500
FXTN 20-04	PIBD2023B048	9Y	13.0000	3142	8.60	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3240	8.87	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3318	9.08	8/15/2023	12.890000	3.8250	3:41:56 PM	3.8640	3.9100	3.8250	3.8150	3.9500	3.8150	3.8250
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3387	9.27	10/23/2023										
FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3611	9.89	6/3/2024					3.9000					
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3674	10.06	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3772	10.33	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3926	10.75	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4115	11.27	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4155	11.38	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4206	11.52	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4480	12.27	10/20/2026	0.200000	4.5500	3:15:06 PM	4.5500		4.3000	4.5500	4.5500	4.5500	4.5500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4528	12.40	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4612	12.63	3/1/2027	30.800000	4.5250	3:44:13 PM	4.4330		4.3500	4.3550	4.5250	4.3550	4.5250
FXTN 20-14	PIBD2027I140	14Y	8.6250	4801	13.14	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5256	14.39	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5795	15.87	5/27/2030	100.000000	4.6600	4:05:15 PM	4.6600			4.6600	4.6600	4.6600	4.6600
FXTN 25-02	PIBD2530G029	17Y	12.5000	5857	16.04	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6039	16.53	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6213	17.01	7/19/2031	319.049518	4.4900	4:05:26 PM	4.4952	4.6750		4.5500	4.6750	4.4900	4.4900
FXTN 25-04	PIBD2531J042	18Y	9.3750	6291	17.22	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6411	17.55	2/2/2032	10.000000	5.3500	11:12:13 AM	5.3500		4.8505	5.3500	5.3500	5.3500	5.3500
RTB 20-01	PIID2032C014	18Y	5.8750	6439	17.63	3/1/2032	161.370000	4.9000	3:35:12 PM	4.8419	5.1900	4.8500	4.8250	5.1990	4.8225	4.9000
FXTN 20-19	PIBD2032H195	19Y	5.7500	6649	18.20	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6712	18.38	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6824	18.68	3/21/2033	3.300000	4.8502	2:41:58 PM	5.1048	5.0000	4.8701	5.2500	5.2500	4.8502	4.8502
FXTN 25-06	PIBD2534K062	25Y	9.2500	7418	20.31	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7747	21.21	9/30/2035						5.1005				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7824	21.42	12/16/2035	1.300000	5.3750	11:21:33 AM	5.3750	5.3750	5.0550	5.3750	5.3750	5.3750	5.3750
FXTN 25-09	PIBD2536I097	25Y	7.6250	8112	22.21	9/29/2036	50.000000	5.0495	9:16:12 AM	5.0495			5.0495	5.0495	5.0495	5.0495
FXTN 25-10	PIBD2537H103	25Y	5.7500	8433	23.09	8/16/2037	61.000000	5.1750	11:36:29 AM	5.1750			5.1750	5.1750	5.1750	5.1750
RTB 25-01 *	PIID2537J015	25Y	6.1250	8502	23.28	10/24/2037	355.382000	5.0500	4:05:24 PM	5.0487	5.1750	5.0250	5.0495	5.0500	4.9200	5.0500