

GS Board Summary
July 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 08.06.14	PIBL1213H088	<1M		16	0.04	8/6/2014										
TBILL 09.03.14*	PIBL1213I096	1M		44	0.12	9/3/2014					1.2500					
RTB 05-08	PIID0514I080	2M	6.2500	65	0.18	9/24/2014	0.970000	1.3750	2:58:24 PM	1.3750		1.1250	1.3750	1.3750	1.3750	1.3750
FXTN 07-46	PIBD0714J466	2M	6.5000	75	0.21	10/4/2014										
TBILL 10.08.14	PIBL1213J102	2M		79	0.22	10/8/2014	1,000.000000	1.2250	3:13:55 PM	1.2250		1.0000	1.2250	1.2250	1.2250	1.2250
SPTB 10-03	SPTB1014J037	2M	12.2500	85	0.23	10/14/2014						1.2500				
TBILL 11.05.14*	PIBL1213K119	3M		107	0.29	11/5/2014					1.1750	1.0250				
TBILL 12.03.14	PIBL0614F026	5M		135	0.37	12/3/2014						1.0750				
TBILL 01.07.15*	PIBL1214A010	6M		170	0.47	1/7/2015	4.141000	1.3850	2:52:34 PM	1.3907	1.5500	1.3750	1.5000	1.5000	1.3850	1.3850
FXTN 10-36	PIBD1015B367	7M	12.3750	218	0.60	2/24/2015										
TBILL 03.04.15	PIBL1214C036	8M		226	0.62	3/4/2015						1.3500				
TBILL 04.08.15	PIBL1214D044	9M		261	0.72	4/8/2015										
FXTN 05-68	PIBD0515E685	10M	6.3750	296	0.81	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	10M	8.3750	305	0.84	5/22/2015	300.000000	1.6500	11:25:17 AM	1.6500		1.6000	1.6500	1.6500	1.6500	1.6500
TBILL 06.03.15	PIBL1214F060	11M		317	0.87	6/3/2015	0.100000	1.6250	11:14:27 AM	1.6250		1.6250	1.6250	1.6250	1.6250	1.6250
TBILL 07.08.15*	PIBL1214G078	1Y		352	0.97	7/8/2015	22.015000	1.6500	11:18:20 AM	1.6511	1.7500	1.6750	1.5250	1.6550	1.5250	1.6500
FXTN 04-20	PIBD0415G203	1Y	4.8750	365	1.00	7/21/2015						1.6250				
RTB 05-09	PIID0515H097	1.5Y	5.8750	394	1.08	8/19/2015	28.800000	2.0250	3:02:20 PM	2.0424		1.9500	2.0500	2.0500	2.0250	2.0250
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	400	1.10	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	492	1.35	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	512	1.40	12/15/2015						1.7500				
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	540	1.48	1/12/2016						1.9250				
FXTN 07-48	PIBD0716A488	2Y	7.0000	555	1.52	1/27/2016	301.807000	2.5000	3:13:17 PM	2.3455	2.5000	2.1750	2.4000	2.5000	2.2000	2.5000
RTB 05-10	PIID0516C107	2Y	6.0000	591	1.62	3/3/2016						2.2250				
FXTN 10-40	PIBD1016C407	2Y	7.5000	618	1.69	3/30/2016						2.2500				
FXTN 03-20	PIBD0316D206	2Y	1.6250	644	1.76	4/25/2016	371.500000	2.3350	4:06:41 PM	2.3311	2.3750	2.2756	2.3055	2.3400	2.2751	2.3350
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	646	1.77	4/27/2016					2.3500	2.3250				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	776	2.12	9/4/2016	23.800000	2.5900	3:49:54 PM	2.5798	3.1250	2.5000	2.5000	2.6000	2.5000	2.5900
RTB 07-01	PIID0716I018	2.5Y	7.0000	796	2.18	9/24/2016	10.000000	2.5500	11:41:48 AM	2.5500		2.5500	2.5500	2.5500	2.5500	2.5500
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	849	2.32	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	984	2.69	3/31/2017						2.6000				
FXTN 20-01	PIBD2017D011	3Y	14.3750	1008	2.76	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	1036	2.84	5/22/2017	50.000000	2.6150	4:01:54 PM	2.6150	2.6350	2.5701	2.6150	2.6150	2.6150	2.6150
FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1080	2.96	7/5/2017					3.0000					
RTB 07-02	PIID0717H026	3.5Y	6.6250	1125	3.08	8/19/2017	2.000000	2.7500	12:00:46 PM	2.7500			2.7500	2.7500	2.7500	2.7500
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1129	3.09	8/23/2017						2.8000				
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1195	3.27	10/28/2017	1.000000	3.1250	10:33:31 AM	3.1250			3.1250	3.1250	3.1250	3.1250
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1206	3.30	11/8/2017					3.1500	2.9250				
FXTN 10-45	PIBD1018A451	4Y	5.8750	1290	3.53	1/31/2018					3.5000	2.9500				
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1402	3.84	5/23/2018	302.000000	2.8800	2:44:23 PM	2.9396	3.0000		2.9400	2.9400	2.8800	2.8800
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1489	4.08	8/18/2018	151.100000	3.2500	3:55:46 PM	3.1974	3.6250	3.0000	3.1700	3.3000	3.1700	3.2500
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1583	4.33	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1674	4.58	2/19/2019	1.600000	3.4000	10:34:05 AM	3.4000	3.6250		3.4000	3.4000	3.4000	3.4000
FXTN 07-53	PIBD0719D531	5Y	5.0000	1740	4.76	4/26/2019										
FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1824	4.99	7/19/2019	50.000000	3.4000	10:01:09 AM	3.4000	3.8750		3.4000	3.4000	3.4000	3.4000
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1866	5.11	8/30/2019										
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1950	5.34	11/22/2019	500.000000	3.4250	3:55:09 PM	3.4130	3.6750		3.4150	3.4300	3.3725	3.4250
FXTN 10-50	PIBD1020B508	6Y	7.7500	2038	5.58	2/18/2020					3.6750					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2221	6.08	8/19/2020	12.000000	3.7500	12:20:57 PM	3.7249		3.5500	3.6000	3.7500	3.6000	3.7500
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2249	6.16	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2340	6.41	12/16/2020										
RTB 10-02	PIID1021C027	7Y	7.3750	2417	6.62	3/3/2021	3.000000	3.6250	12:03:24 PM	3.6250			3.6250	3.6250	3.6250	3.6250
FXTN 07-57	PIBD0721C574	7Y	3.5000	2434	6.66	3/20/2021					3.9750	3.5250				
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2473	6.77	4/28/2021	50.000000	3.6500	2:55:34 PM	3.6500	3.9000	3.5500	3.6500	3.6500	3.6500	3.6500

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RTB 10-03	PIID1021J039	7.5Y	5.7500	2648	7.25	10/20/2021						3.8500				
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2683	7.35	11/24/2021						3.7000				
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2739	7.50	1/19/2022	50.000000	3.6500	10:03:04 AM	3.6500	4.2500	3.5750	3.6500	3.6500	3.6500	3.6500
FXTN 20-02	PIBD2022C021	8Y	15.0000	2793	7.65	3/14/2022						3.9000				
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2934	8.03	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2976	8.15	9/13/2022						3.7500				
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3010	8.24	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3060	8.38	12/6/2022	0.400000	3.7501	11:06:22 AM	3.7501		3.7501	3.7501	3.7501	3.7501	3.7501
FXTN 20-04	PIBD2023B048	9Y	13.0000	3136	8.59	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3234	8.85	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3312	9.07	8/15/2023	47.525000	3.8600	3:14:11 PM	3.8694	3.9499	3.8501	3.7000	3.9500	3.7000	3.8600
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3381	9.26	10/23/2023										
FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3605	9.87	6/3/2024					4.0000					
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3668	10.04	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3766	10.31	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3920	10.73	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4109	11.25	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4149	11.36	11/29/2025						4.1500				
FXTN 20-12	PIBD2026A122	12Y	10.2500	4200	11.50	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4474	12.25	10/20/2026						4.2500				
FXTN 20-13	PIBD2026L139	13Y	8.0000	4522	12.38	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4606	12.61	3/1/2027						4.3750				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4795	13.13	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5250	14.37	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5789	15.85	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5851	16.02	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6033	16.52	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6207	16.99	7/19/2031	2,100.000000	4.5800	3:32:45 PM	4.5681	4.8000		4.5450	4.5800	4.5300	4.5800
FXTN 25-04	PIBD2531J042	18Y	9.3750	6285	17.21	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6405	17.54	2/2/2032						4.9005				
RTB 20-01	PIID2032C014	18Y	5.8750	6433	17.61	3/1/2032	61.594000	4.9250	3:59:04 PM	4.9009	5.2000	4.8251	5.2230	5.2230	4.8750	4.9250
FXTN 20-19	PIBD2032I195	19Y	5.7500	6643	18.19	9/27/2032						4.9000				
FXTN 25-05	PIBD2532K057	19Y	8.5000	6706	18.36	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6818	18.67	3/21/2033	11.940000	4.9000	3:17:36 PM	4.9731	5.1000	4.8000	5.0500	5.0500	4.9000	4.9000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7412	20.29	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7741	21.19	9/30/2035						5.1000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7818	21.40	12/16/2035	38.302000	5.1000	9:46:17 AM	5.1000	5.3750	5.0750	5.1000	5.1000	5.1000	5.1000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8106	22.19	9/29/2036						5.1000				
FXTN 25-10	PIBD2537H103	25Y	5.7500	8427	23.07	8/16/2037	5.000000	5.3750	2:48:02 PM	5.3750			5.3750	5.3750	5.3750	5.3750
RTB 25-01 *	PIID2537J015	25Y	6.1250	8496	23.26	10/24/2037	88.896000	5.1000	3:57:40 PM	5.1029	5.1899	5.0509	5.2000	5.2000	5.0350	5.1000