

GS Board Summary
July 28, 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		7	0.02	8/6/2014										
TBILL 09.03.14*	PIBL1213I096	1M		35	0.10	9/3/2014	250.000000	1.3750	3:43:56 PM	1.3750	1.2500		1.3750	1.3750	1.3750	1.3750
RTB 05-08	PIID0514I080	2M	6.2500	56	0.15	9/24/2014					1.2500					
FXTN 07-46	PIBD0714J466	2M	6.5000	66	0.18	10/4/2014										
TBILL 10.08.14	PIBL1213J102	2M		70	0.19	10/8/2014	598.970000	1.3750	3:44:59 PM	1.3641			1.0500	1.3750	1.0500	1.3750
SPTB 10-03	SPTB1014J037	2M	12.2500	76	0.21	10/14/2014						1.2250				
TBILL 11.05.14*	PIBL1213K119	3M		98	0.27	11/5/2014					1.2500	1.1252				
TBILL 12.03.14	PIBL0614F026	4M		126	0.35	12/3/2014						1.2500				
TBILL 01.07.15*	PIBL1214A010	6M		161	0.44	1/7/2015	0.500000	1.4000	10:01:07 AM	1.4000	1.6250	1.3750	1.4000	1.4000	1.4000	1.4000
FXTN 10-36	PIBD1015B367	7M	12.3750	209	0.57	2/24/2015						1.3250				
TBILL 03.04.15	PIBL1214C036	7M		217	0.60	3/4/2015										
TBILL 04.08.15	PIBL1214D044	9M		252	0.69	4/8/2015										
FXTN 05-68	PIBD0515E685	10M	6.3750	287	0.79	5/13/2015						1.4500				
FXTN 07-47	PIBD0715E477	10M	8.3750	296	0.81	5/22/2015						1.4500				
TBILL 06.03.15	PIBL1214F060	10M		308	0.85	6/3/2015										
TBILL 07.08.15*	PIBL1214G078	1Y		343	0.94	7/8/2015	10.700000	1.7100	10:48:11 AM	1.7100	1.8750	1.7200	1.7100	1.7100	1.7100	1.7100
FXTN 04-20	PIBD0415G203	1Y	4.8750	356	0.97	7/21/2015						1.6250				
RTB 05-09	PIID0515H097	1.5Y	5.8750	385	1.05	8/19/2015	1.000000	2.5000	11:09:24 AM	2.5000		1.8750	2.5000	2.5000	2.5000	2.5000
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	391	1.07	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	483	1.32	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	503	1.38	12/15/2015						1.8750				
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	531	1.45	1/12/2016						2.0000				
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	546	1.49	1/27/2016					2.5000	2.1250				
RTB 05-10	PIID0516C107	2Y	6.0000	582	1.59	3/3/2016						2.2500				
FXTN 10-40	PIBD1016C407	2Y	7.5000	609	1.67	3/30/2016						2.2500				
FXTN 03-20	PIBD0316D206	2Y	1.6250	635	1.74	4/25/2016	3,301.000000	2.4000	3:29:45 PM	2.3514	2.4500	2.3100	2.3500	2.4000	2.3100	2.4000
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	637	1.74	4/27/2016					2.7500	2.3500				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	767	2.10	9/4/2016	301.300000	2.5700	4:06:15 PM	2.5705	3.0000	2.4000	2.6750	2.6750	2.5700	2.5700
RTB 07-01	PIID0716I018	2.5Y	7.0000	787	2.15	9/24/2016						2.5350				
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	840	2.30	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	975	2.67	3/31/2017	2.000000	3.0000	10:38:01 AM	3.0000			3.0000	3.0000	3.0000	3.0000
FXTN 20-01	PIBD2017D011	3Y	14.3750	999	2.74	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	1027	2.81	5/22/2017					2.7250	2.6150				
FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1071	2.93	7/5/2017					3.0000					
RTB 07-02	PIID0717H026	3.5Y	6.6250	1116	3.06	8/19/2017	5.450000	3.1250	11:39:32 AM	3.1250		2.8750	3.1250	3.1250	3.1250	3.1250
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1120	3.07	8/23/2017						2.8000				
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1186	3.25	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1197	3.28	11/8/2017					3.1500	2.9250				
FXTN 10-45	PIBD1018A451	4Y	5.8750	1281	3.51	1/31/2018	100.000000	3.0000	3:17:04 PM	3.0000	3.5000	2.9500	3.0000	3.0000	3.0000	3.0000
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1393	3.81	5/23/2018	108.500000	2.9250	4:02:45 PM	2.9284	3.0000		2.9250	3.0500	2.9250	2.9250
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1480	4.05	8/18/2018	263.520000	3.1800	3:45:11 PM	3.1728	3.2000		3.1500	3.1800	3.1500	3.1800
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1574	4.31	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1665	4.56	2/19/2019	1.800000	3.5000	10:39:26 AM	3.5000	3.5000		3.5000	3.5000	3.5000	3.5000
FXTN 07-53	PIBD0719D531	5Y	5.0000	1731	4.74	4/26/2019										
FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1815	4.97	7/19/2019					3.8750					
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1857	5.08	8/30/2019										
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1941	5.31	11/22/2019	91.970000	3.4100	3:52:23 PM	3.4151	3.7500		3.4125	3.4500	3.4100	3.4100
FXTN 10-50	PIBD1020B508	6Y	7.7500	2029	5.56	2/18/2020					3.6750					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2212	6.06	8/19/2020	9.600000	4.0000	11:48:00 AM	3.8413		3.6200	3.6000	4.0000	3.6000	4.0000
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2240	6.13	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2331	6.38	12/16/2020	1.000000	3.8000	10:40:29 AM	3.8000			3.8000	3.8000	3.8000	3.8000
RTB 10-02	PIID1021C027	7Y	7.3750	2408	6.59	3/3/2021	0.892000	3.7500	10:59:51 AM	3.7500	3.7500		3.7500	3.7500	3.7500	3.7500
FXTN 07-57	PIBD0721C574	7Y	3.5000	2425	6.64	3/20/2021	1,750.000000	3.7100	4:14:44 PM	3.7027	3.8000	3.6650	3.6910	3.7100	3.6900	3.7100
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2464	6.75	4/28/2021	50.000000	3.6500	9:52:23 AM	3.6500	3.8750	3.6250	3.6500	3.6500	3.6500	3.6500

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RTB 10-03	PIID1021J039	7.5Y	5.7500	2639	7.23	10/20/2021	6.300000	3.8500	11:26:39 AM	3.9785		3.6500	4.0000	4.0000	3.8500	3.8500
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2674	7.32	11/24/2021	8.567000	3.8250	3:46:18 PM	3.8458		3.7000	3.8750	3.8750	3.8250	3.8250
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2730	7.47	1/19/2022	53.000000	3.7000	3:04:57 PM	3.7098	3.7500		3.8750	3.8750	3.7000	3.7000
FXTN 20-02	PIBD2022C021	8Y	15.0000	2784	7.62	3/14/2022										
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2925	8.01	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2967	8.12	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3001	8.22	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3051	8.35	12/6/2022	201.000000	4.0000	11:03:41 AM	3.9490		3.7500	3.9475	4.0000	3.9475	4.0000
FXTN 20-04	PIBD2023B048	9Y	13.0000	3127	8.56	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3225	8.83	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3303	9.04	8/15/2023	23.900000	3.9994	3:41:40 PM	3.9568	3.9994	3.8501	3.9999	3.9999	3.8251	3.9994
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3372	9.23	10/23/2023										
FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3596	9.85	6/3/2024					3.9750					
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3659	10.02	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3757	10.29	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3911	10.71	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4100	11.23	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4140	11.33	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4191	11.47	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4465	12.22	10/20/2026	0.200000	4.3000	3:58:54 PM	4.3000		4.2000	4.3000	4.3000	4.3000	4.3000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4513	12.36	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4597	12.59	3/1/2027						4.3500				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4786	13.10	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5241	14.35	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5780	15.82	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5842	15.99	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6024	16.49	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6198	16.97	7/19/2031	701.580000	4.5350	3:25:56 PM	4.5286	4.6000	4.5000	4.5250	4.5400	4.5250	4.5350
FXTN 25-04	PIBD2531J042	18Y	9.3750	6276	17.18	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6396	17.51	2/2/2032						4.9600				
RTB 20-01	PIID2032C014	18Y	5.8750	6424	17.59	3/1/2032	56.606000	5.2498	2:55:28 PM	4.9028	5.2499	4.8000	4.9000	5.2498	4.8500	5.2498
FXTN 20-19	PIBD2032I195	19Y	5.7500	6634	18.16	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6697	18.34	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6809	18.64	3/21/2033	1.000000	4.8250	3:12:47 PM	4.8493	5.0000		4.9010	4.9010	4.8250	4.8250
FXTN 25-06	PIBD2534K062	25Y	9.2500	7403	20.27	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7732	21.17	9/30/2035	0.500000	5.3750	11:39:14 AM	5.3750		5.1250	5.3750	5.3750	5.3750	5.3750
FXTN 25-08	PIBD2535L086	25Y	8.1250	7809	21.38	12/16/2035	0.400000	5.1000	3:57:41 PM	5.1000	5.5000	5.1000	5.1000	5.1000	5.1000	5.1000
FXTN 25-09	PIBD2536I097	25Y	7.6250	8097	22.17	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8418	23.05	8/16/2037	2.000000	5.1500	10:46:37 AM	5.2054			5.3750	5.3750	5.1500	5.1500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8487	23.24	10/24/2037	2,981.726000	5.0575	4:13:40 PM	5.0576	5.2250	5.0650	5.0650	5.2000	5.0550	5.0575