

**GS Board Summary**  
**August 05, 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 09.03.14*	PIBL1213I096	1M		28	0.08	9/3/2014					1.5000					
RTB 05-08	PIID0514I080	2M	6.2500	49	0.13	9/24/2014						1.2500				
FXTN 07-46	PIBD0714J466	2M	6.5000	59	0.16	10/4/2014										
TBILL 10.08.14	PIBL1213J102	2M		63	0.17	10/8/2014	1,278.970000	1.4000	10:17:15 AM	1.3514			1.3250	1.4000	1.3250	1.4000
SPTB 10-03	SPTB1014J037	2M	12.2500	69	0.19	10/14/2014	200.000000	1.3750	10:47:05 AM	1.3750		1.2500	1.3750	1.3750	1.3750	1.3750
TBILL 11.05.14*	PIBL1213K119	3M		91	0.25	11/5/2014	902.762768	1.3400	4:02:29 PM	1.2724	1.4000	1.2250	1.2000	1.3400	1.2000	1.3400
TBILL 12.03.14	PIBL0614F026	4M		119	0.33	12/3/2014	595.000000	1.6000	11:44:20 AM	1.5496		1.2500	1.5000	1.6000	1.5000	1.6000
TBILL 01.07.15	PIBL1214A010	5M		154	0.42	1/7/2015	31.281403	1.4750	2:51:27 PM	1.4956		1.4750	1.5000	1.5000	1.4750	1.4750
FXTN 10-36	PIBD1015B367	7M	12.3750	202	0.55	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	6M		210	0.58	3/4/2015					1.7750	1.4250				
TBILL 04.08.15	PIBL1214D044	8M		245	0.67	4/8/2015	100.000000	1.8300	10:56:35 AM	1.8300			1.8300	1.8300	1.8300	1.8300
FXTN 05-68	PIBD0515E685	9M	6.3750	280	0.77	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	10M	8.3750	289	0.79	5/22/2015						1.5000				
TBILL 06.03.15	PIBL1214F060	10M		301	0.83	6/3/2015	2.150000	1.6500	10:37:03 AM	1.6500		1.6500	1.6500	1.6500	1.6500	1.6500
TBILL 07.08.15	PIBL1214G078	11M		336	0.92	7/8/2015	251.000000	1.8500	4:14:47 PM	1.8493		1.6750	1.8500	1.8500	1.6750	1.8500
FXTN 04-20	PIBD0415G203	11M	4.8750	349	0.96	7/21/2015						1.5250				
TBILL 08.05.15*	PIBL1214H086	1Y		364	1.00	8/5/2015	1,867.062058	1.8250	3:34:17 PM	1.7421	2.0000	1.8004	1.8003	1.9000	1.6000	1.8250
RTB 05-09	PIID0515H097	1.5Y	5.8750	378	1.03	8/19/2015	2,900,000	1.9750	11:44:13 AM	1.9879		1.9501	2.0000	2.0000	1.9750	1.9750
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	384	1.05	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	476	1.30	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	496	1.36	12/15/2015						1.9000				
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	524	1.43	1/12/2016						2.0000				
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	539	1.48	1/27/2016					2.5000	2.2500				
RTB 05-10	PIID0516C107	2Y	6.0000	575	1.57	3/3/2016	1.600000	2.5000	2:15:52 PM	2.5999		2.2501	2.7000	2.7000	2.5000	2.5000
FXTN 10-40	PIBD1016C407	2Y	7.5000	602	1.65	3/30/2016						2.3000				
FXTN 03-20	PIBD0316D206	2Y	1.6250	628	1.72	4/25/2016	1,303.000000	2.3900	2:34:07 PM	2.3986	2.4500	2.3500	2.4150	2.4150	2.3800	2.3900
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	630	1.72	4/27/2016					2.7500	2.4000				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	760	2.08	9/4/2016	1,077.000000	2.5400	4:10:19 PM	2.5514	3.0000	2.5000	2.5700	2.5700	2.5400	2.5400
RTB 07-01	PIID0716I018	2.5Y	7.0000	780	2.14	9/24/2016	1.100000	2.5500	2:19:48 PM	2.7949		2.5500	3.0000	3.0000	2.5500	2.5500
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	833	2.28	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	968	2.65	3/31/2017	1.000000	3.0000	11:22:31 AM	3.0000			3.0000	3.0000	3.0000	3.0000
FXTN 20-01	PIBD2017D011	3Y	14.3750	992	2.72	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	1020	2.79	5/22/2017	300.000000	2.6900	11:29:48 AM	2.6900	2.7450	2.6501	2.6900	2.6900	2.6900	2.6900
FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1064	2.91	7/5/2017					3.0000					
RTB 07-02	PIID0717H026	3.5Y	6.6250	1109	3.04	8/19/2017						2.9000				
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1113	3.05	8/23/2017						2.8000				
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1179	3.23	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1190	3.26	11/8/2017					3.1500	2.9250				
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1274	3.49	1/31/2018	788.370000	3.0000	4:03:16 PM	3.0415	3.1245	2.9600	3.0700	3.0700	3.0000	3.0000
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1386	3.79	5/23/2018	904.703323	2.9200	4:12:47 PM	2.9223	3.0000	2.9000	2.9200	2.9250	2.9050	2.9200
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1473	4.03	8/18/2018	357.000000	3.1100	3:32:27 PM	3.1181	3.1700	3.0500	3.1250	3.1250	3.1100	3.1100
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1567	4.29	11/20/2018										
FXTN 10-48	PIBD1019B485	5Y	7.8750	1658	4.54	2/19/2019					3.6000					
FXTN 07-53	PIBD0719D531	5Y	5.0000	1724	4.72	4/26/2019										
FXTN 07-54 *	PIBD0719G547	5Y	4.7500	1808	4.95	7/19/2019					3.8750					
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1850	5.07	8/30/2019										
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1934	5.30	11/22/2019	616.000000	3.4075	3:20:42 PM	3.4135			3.4200	3.5000	3.4000	3.4075
FXTN 10-50	PIBD1020B508	6Y	7.7500	2022	5.54	2/18/2020					3.6750					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2205	6.04	8/19/2020						3.6250				
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2233	6.11	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2324	6.36	12/16/2020										
RTB 10-02	PIID1021C027	7Y	7.3750	2401	6.57	3/3/2021	200.000000	3.7150	9:04:43 AM	3.7125			3.7100	3.7150	3.7100	3.7150
FXTN 07-57	PIBD0721C574	7Y	3.5000	2418	6.62	3/20/2021	5,035.000000	3.6975	4:07:31 PM	3.7059	3.7500	3.6000	3.7250	3.7300	3.6975	3.6975
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2457	6.73	4/28/2021	50.000000	3.6500	9:09:06 AM	3.6500	3.8750	3.6900	3.6500	3.6500	3.6500	3.6500

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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
RTB 10-03	PIID1021J039	7.5Y	5.7500	2632	7.21	10/20/2021	0.050000	4.4000	3:03:03 PM	4.4000	4.4000		4.4000	4.4000	4.4000	4.4000
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2667	7.30	11/24/2021	7.000000	3.8450	10:51:45 AM	3.8450		3.7000	3.8450	3.8450	3.8450	3.8450
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2723	7.46	1/19/2022	231.500000	3.7500	3:36:39 PM	3.7503	3.7500		3.8000	3.8000	3.7500	3.7500
FXTN 20-02	PIBD2022C021	8Y	15.0000	2777	7.60	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2918	7.99	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2960	8.10	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2994	8.20	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3044	8.33	12/6/2022	0.197000	3.8500	2:09:28 PM	3.8500		3.8500	3.8500	3.8500	3.8500	3.8500
FXTN 20-04	PIBD2023B048	9Y	13.0000	3120	8.54	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3218	8.81	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3296	9.02	8/15/2023	60.404500	4.0000	3:53:51 PM	3.9414	4.0000	3.8451	4.1000	4.1000	3.8350	4.0000
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3365	9.21	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3589	9.83	6/3/2024										
FXTN 20-08 *	PIBD2024H086	10Y	12.8750	3652	10.00	8/5/2024					3.9750					
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3750	10.27	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3904	10.69	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4093	11.21	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4133	11.32	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4184	11.46	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4458	12.21	10/20/2026	2.000000	4.6000	11:47:00 AM	4.6000			4.6000	4.6000	4.6000	4.6000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4506	12.34	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4590	12.57	3/1/2027						4.3750				
FXTN 20-14	PIBD2027I140	14Y	8.6250	4779	13.08	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5234	14.33	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5773	15.81	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5835	15.98	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6017	16.47	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6191	16.95	7/19/2031	1,890.500000	4.5300	3:13:47 PM	4.5379	4.9700		4.5500	4.5500	4.5300	4.5300
FXTN 25-04	PIBD2531J042	18Y	9.3750	6269	17.16	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6389	17.49	2/2/2032	13.500000	5.1000	8:52:55 AM	5.1000		4.9850	5.1000	5.1000	5.1000	5.1000
RTB 20-01	PIID2032C014	18Y	5.8750	6417	17.57	3/1/2032	0.328000	4.9000	10:49:52 AM	4.9000	4.9500	4.9000	4.9000	4.9000	4.9000	4.9000
FXTN 20-19	PIBD2032H195	19Y	5.7500	6627	18.14	9/27/2032	85.000000	5.1150	10:52:54 AM	5.1171		4.9000	5.1500	5.1500	5.1150	5.1150
FXTN 25-05	PIBD2532K057	19Y	8.5000	6690	18.32	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6802	18.62	3/21/2033	17.426000	4.9000	3:14:10 PM	4.9354	5.1000	4.9000	5.1250	5.1250	4.8750	4.9000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7396	20.25	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7725	21.15	9/30/2035						5.1000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7802	21.36	12/16/2035					5.3750	5.1001				
FXTN 25-09	PIBD2536I097	25Y	7.6250	8090	22.15	9/29/2036						5.1000				
FXTN 25-10	PIBD2537H103	25Y	5.7500	8411	23.03	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8480	23.22	10/24/2037	266.882000	5.0900	4:09:03 PM	5.0972	5.1775	5.0250	5.1200	5.2500	5.0500	5.0900