



GS Board Summary  
September 02, 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
RTB 10-02	PIID1021C027	6.5Y	7.3750	2373	6.50	3/3/2021										
FXTN 07-57	PIBD0721C574	7Y	3.5000	2390	6.54	3/20/2021	200.000000	3.7100	4:04:23 PM	3.7097	3.7500	3.6901	3.7050	3.7125	3.7050	3.7100
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2429	6.65	4/28/2021					3.7500					
RTB 10-03	PIID1021J039	7.5Y	5.7500	2604	7.13	10/20/2021	0.400000	3.9000	11:01:50 AM	3.9000		3.6000	3.9000	3.9000	3.9000	3.9000
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2639	7.23	11/24/2021										
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2695	7.38	1/19/2022	156.964000	4.2500	2:49:46 PM	3.8739	4.2500	3.8000	3.8900	4.2500	3.8300	4.2500
FXTN 20-02	PIBD2022C021	8Y	15.0000	2749	7.53	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2890	7.91	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2932	8.03	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2966	8.12	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3016	8.26	12/6/2022										
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3092	8.47	2/20/2023	18.270000	3.7700	8:49:41 AM	3.7700			3.7700	3.7700	3.7700	3.7700
FXTN 20-05	PIBD2023E054	9Y	11.8750	3190	8.73	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3268	8.95	8/15/2023	34.730000	4.2899	3:48:25 PM	4.1621	4.2899	4.0311	4.0310	4.3399	4.0310	4.2899
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3337	9.14	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3561	9.75	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3624	9.92	8/5/2024										
FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3639	9.96	8/20/2024	1,072.348000	4.1425	3:57:18 PM	4.1303	4.1750	4.1301	4.1250	4.1450	4.1250	4.1425
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3722	10.19	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3876	10.61	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4065	11.13	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4105	11.24	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4156	11.38	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4430	12.13	10/20/2026					4.6500	4.4000				
FXTN 20-13	PIBD2026L139	13Y	8.0000	4478	12.26	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4562	12.49	3/1/2027	20.500000	4.7000	2:46:34 PM	4.6988		4.4000	4.6500	4.7000	4.6500	4.7000
FXTN 20-14	PIBD2027I140	14Y	8.6250	4751	13.01	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5206	14.25	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5745	15.73	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5807	15.90	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5989	16.40	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6163	16.87	7/19/2031	280.000000	4.6000	3:46:06 PM	4.6000	5.0000		4.6000	4.6000	4.6000	4.6000
FXTN 25-04	PIBD2531J042	18Y	9.3750	6241	17.09	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6361	17.42	2/2/2032						5.0000				
RTB 20-01	PIID2032C014	18Y	5.8750	6389	17.49	3/1/2032	77.612500	5.0000	4:09:07 PM	5.0037	5.1350	4.9750	5.0750	5.1499	4.9500	5.0000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6599	18.07	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6662	18.24	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6774	18.55	3/21/2033	18.210000	5.2500	3:06:49 PM	5.1740	5.1750	4.9165	5.1750	5.2500	4.9500	5.2500
FXTN 25-06	PIBD2534K062	25Y	9.2500	7368	20.17	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7697	21.07	9/30/2035						5.1000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7774	21.28	12/16/2035	65.013200	5.1450	4:13:48 PM	5.1186	5.5000	5.0500	5.0000	5.1450	5.0000	5.1450
FXTN 25-09	PIBD2536I097	25Y	7.6250	8062	22.07	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8383	22.95	8/16/2037	50.000000	5.3900	3:55:41 PM	5.3900			5.3900	5.3900	5.3900	5.3900
RTB 25-01 *	PIID2537J015	25Y	6.1250	8452	23.14	10/24/2037	115.806934	5.0700	3:44:49 PM	5.0844	5.1500	5.0600	5.0800	5.1950	5.0575	5.0700