**GS Board Summary**
**September 04, 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 05-08 | PIID0514I080 | <1M | 6.2500 | 19 | 0.05 | 9/24/2014 | 7.648000 | 1.9000 | 3:50:58 PM | 1.9000 | | 1.2500 | 1.9000 | 1.9000 | 1.9000 | 1.9000 |
| FXTN 07-46 | PIBD0714J466 | 1M | 6.5000 | 29 | 0.08 | 10/4/2014 | | | | | | | | | | |
| TBILL 10.08.14* | PIBL1213J102 | 1M | | 33 | 0.09 | 10/8/2014 | | | | | 1.4500 | | | | | |
| SPTB 10-03 | SPTB1014J037 | 1M | 12.2500 | 39 | 0.11 | 10/14/2014 | | | | | | 1.2500 | | | | |
| TBILL 11.05.14 | PIBL1213K119 | 2M | | 61 | 0.17 | 11/5/2014 | | | | | | 1.1750 | | | | |
| TBILL 12.03.14* | PIBL0614F026 | 3M | | 89 | 0.24 | 12/3/2014 | 15.049000 | 1.2020 | 2:46:05 PM | 1.2020 | 1.4000 | 1.2020 | 1.2020 | 1.2020 | 1.2020 | 1.2020 |
| TBILL 01.07.15 | PIBL1214A010 | 4M | | 124 | 0.34 | 1/7/2015 | | | | | | 1.3000 | | | | |
| FXTN 10-36 | PIBD1015B367 | 5M | 12.3750 | 172 | 0.47 | 2/24/2015 | | | | | | | | | | |
| TBILL 03.04.15* | PIBL1214C036 | 6M | | 180 | 0.49 | 3/4/2015 | 192.000000 | 1.6000 | 3:36:32 PM | 1.6000 | 1.7500 | 1.5750 | 1.6000 | 1.6000 | 1.6000 | 1.6000 |
| TBILL 04.08.15 | PIBL1214D044 | 7M | | 215 | 0.59 | 4/8/2015 | | | | | | | | | | |
| FXTN 05-68 | PIBD0515E685 | 9M | 6.3750 | 250 | 0.68 | 5/13/2015 | 2,150.000000 | 1.8000 | 3:19:40 PM | 1.8642 | | | 1.9000 | 1.9000 | 1.8000 | 1.8000 |
| FXTN 07-47 | PIBD0715E477 | 9M | 8.3750 | 259 | 0.71 | 5/22/2015 | | | | | | | | | | |
| TBILL 06.03.15 | PIBL1214F060 | 9M | | 271 | 0.74 | 6/3/2015 | 11.448000 | 1.6000 | 11:18:11 AM | 1.5886 | | 1.6500 | 1.5000 | 1.6500 | 1.5000 | 1.6000 |
| TBILL 07.08.15 | PIBL1214G078 | 10M | | 306 | 0.84 | 7/8/2015 | | | | | | 1.7000 | | | | |
| FXTN 04-20 | PIBD0415G203 | 11M | 4.8750 | 319 | 0.87 | 7/21/2015 | | | | | | | | | | |
| TBILL 08.05.15 | PIBL1214H086 | 11M | | 334 | 0.92 | 8/5/2015 | 5.000000 | 1.7500 | 3:30:04 PM | 1.7500 | | 1.7500 | 1.7500 | 1.7500 | 1.7500 | 1.7500 |
| RTB 05-09 | PIID0515H097 | 1Y | 5.8750 | 348 | 0.95 | 8/19/2015 | 0.600000 | 2.5500 | 11:58:58 AM | 2.5500 | | 1.8000 | 2.5500 | 2.5500 | 2.5500 | 2.5500 |
| FXTN 10-37 | PIBD1015H370 | 1Y | 11.8750 | 354 | 0.97 | 8/25/2015 | | | | | | 1.8000 | | | | |
| TBILL 09.02.15* | PIBL1214I094 | 1Y | | 362 | 0.99 | 9/2/2015 | 1,097.477842 | 1.7750 | 3:33:47 PM | 1.7752 | 1.8750 | 1.7550 | 1.7610 | 1.8000 | 1.7500 | 1.7750 |
| FXTN 05-69 | PIBD0515K697 | 1.5Y | 4.6250 | 446 | 1.22 | 11/25/2015 | | | | | | | | | | |
| FXTN 10-38 | PIBD1015L384 | 1.5Y | 10.1250 | 466 | 1.28 | 12/15/2015 | | | | | | | | | | |
| FXTN 10-39 | PIBD1016A393 | 1.5Y | 9.2500 | 494 | 1.35 | 1/12/2016 | | | | | | | | | | |
| FXTN 07-48 | PIBD0716A488 | 1.5Y | 7.0000 | 509 | 1.39 | 1/27/2016 | 4.800000 | 2.2001 | 11:56:54 AM | 2.2001 | 2.5000 | 2.2003 | 2.2001 | 2.2001 | 2.2001 | 2.2001 |
| RTB 05-10 | PIID0516C107 | 1.5Y | 6.0000 | 545 | 1.49 | 3/3/2016 | 7.860000 | 2.5250 | 3:49:25 PM | 2.8110 | | | 2.9000 | 2.9000 | 2.5250 | 2.5250 |
| FXTN 10-40 | PIBD1016C407 | 2Y | 7.5000 | 572 | 1.57 | 3/30/2016 | | | | | | | | | | |
| FXTN 03-20 | PIBD0316D206 | 2Y | 1.6250 | 598 | 1.64 | 4/25/2016 | 4,636.000000 | 2.3050 | 4:00:52 PM | 2.3051 | 2.3500 | 2.2801 | 2.3150 | 2.4000 | 2.2802 | 2.3050 |
| FXTN 10-41 | PIBD1016D416 | 2Y | 7.0000 | 600 | 1.64 | 4/27/2016 | | | | | | 2.3500 | | | | |
| FXTN 10-42 * | PIBD1016I420 | 2Y | 9.1250 | 730 | 2.00 | 9/4/2016 | 26.180000 | 2.4601 | 2:44:06 PM | 2.5355 | 2.6150 | 2.4709 | 2.8750 | 2.8750 | 2.4601 | 2.4601 |
| RTB 07-01 | PIID0716I018 | 2.5Y | 7.0000 | 750 | 2.05 | 9/24/2016 | | | | | | | | | | |
| FXTN 10-43 | PIBD1016K436 | 2.5Y | 6.2500 | 803 | 2.20 | 11/16/2016 | | | | | | | | | | |
| FXTN 07-49 | PIBD0717C493 | 3Y | 7.0000 | 938 | 2.57 | 3/31/2017 | | | | | | 2.5051 | | | | |
| FXTN 20-01 | PIBD2017D011 | 3Y | 14.3750 | 962 | 2.63 | 4/24/2017 | | | | | | | | | | |
| FXTN 03-21 | PIBD0317E212 | 3Y | 2.8750 | 990 | 2.71 | 5/22/2017 | 486.000000 | 2.6300 | 11:50:53 AM | 2.6297 | 2.7000 | 2.6250 | 2.6350 | 2.6350 | 2.6250 | 2.6300 |
| FXTN 05-70 | PIBD0517G705 | 3Y | 4.6250 | 1034 | 2.83 | 7/5/2017 | 14.538000 | 2.7500 | 11:56:18 AM | 2.7500 | | 2.7556 | 2.7500 | 2.7500 | 2.7500 | 2.7500 |
| RTB 07-02 | PIID0717H026 | 3Y | 6.6250 | 1079 | 2.95 | 8/19/2017 | | | | | | | | | | |
| FXTN 10-44 * | PIBD1017H447 | 3Y | 7.7500 | 1083 | 2.97 | 8/23/2017 | | | | | 3.1250 | | | | | |
| FXTN 07-50 | PIBD0717J502 | 3.5Y | 5.3750 | 1149 | 3.15 | 10/28/2017 | | | | | | | | | | |
| FXTN 05-71 | PIBD0517K719 | 3.5Y | 4.1250 | 1160 | 3.18 | 11/8/2017 | 127.000000 | 2.9000 | 3:25:01 PM | 2.9450 | 3.2000 | | 2.9900 | 2.9900 | 2.9000 | 2.9000 |
| FXTN 10-45 | PIBD1018A451 | 3.5Y | 5.8750 | 1244 | 3.41 | 1/31/2018 | 500.000000 | 3.0000 | 10:41:10 AM | 3.0000 | 3.1250 | 2.8500 | 3.0000 | 3.0000 | 3.0000 | 3.0000 |
| FXTN 05-72 | PIBD0518E723 | 4Y | 2.1250 | 1356 | 3.71 | 5/23/2018 | 1.200000 | 3.2500 | 10:41:15 AM | 3.2500 | 3.0000 | 2.9251 | 3.2500 | 3.2500 | 3.2500 | 3.2500 |
| FXTN 07-51 * | PIBD0718H511 | 4Y | 5.0000 | 1443 | 3.95 | 8/18/2018 | 50.000000 | 3.1000 | 3:45:51 PM | 3.1000 | 3.2500 | | 3.1000 | 3.1000 | 3.1000 | 3.1000 |
| FXTN 10-47 | PIBD1018K478 | 4.5Y | 8.8750 | 1537 | 4.21 | 11/20/2018 | | | | | | | | | | |
| FXTN 10-48 | PIBD1019B485 | 4.5Y | 7.8750 | 1628 | 4.46 | 2/19/2019 | 8.700000 | 3.6000 | 12:00:02 PM | 3.6000 | | 3.4500 | 3.6000 | 3.6000 | 3.6000 | 3.6000 |
| FXTN 07-53 | PIBD0719D531 | 5Y | 5.0000 | 1694 | 4.64 | 4/26/2019 | | | | | 3.8500 | | | | | |
| FXTN 07-54 | PIBD0719G547 | 5Y | 4.7500 | 1778 | 4.87 | 7/19/2019 | | | | | | | | | | |
| FXTN 07-55 * | PIBD0719H555 | 5Y | 4.7500 | 1820 | 4.98 | 8/30/2019 | | | | | 3.9500 | 3.3900 | | | | |
| FXTN 07-56 | PIBD0719K560 | 5.5Y | 3.8750 | 1904 | 5.21 | 11/22/2019 | 21.776000 | 3.3500 | 11:36:31 AM | 3.3353 | 3.7500 | | 3.3950 | 3.4100 | 3.2000 | 3.3500 |
| FXTN 10-50 | PIBD1020B508 | 5.5Y | 7.7500 | 1992 | 5.45 | 2/18/2020 | | | | | | | | | | |
| RTB 10-01 | PIID1020H015 | 6Y | 7.2500 | 2175 | 5.95 | 8/19/2020 | 0.500000 | 3.7500 | 3:48:39 PM | 3.7500 | | 3.6250 | 3.7500 | 3.7500 | 3.7500 | 3.7500 |
| FXTN 10-51 | PIBD1020I510 | 6.5Y | 6.1250 | 2203 | 6.03 | 9/16/2020 | | | | | | | | | | |
| FXTN 10-52 | PIBD1020L525 | 6.5Y | 5.8750 | 2294 | 6.28 | 12/16/2020 | 8.575000 | 3.9000 | 12:01:11 PM | 3.9000 | | | 3.9000 | 3.9000 | 3.9000 | 3.9000 |

**GS Board Summary**
**September 04, 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 | 2371 | 6.49 | 3/3/2021 | | | | | | 3.6500 | | | | |
| FXTN 07-57 | PIBD0721C574 | 7Y | 3.5000 | 2388 | 6.54 | 3/20/2021 | 509.948000 | 3.7500 | 4:13:15 PM | 3.7449 | 3.7750 | 3.7050 | 3.6901 | 3.7500 | 3.6901 | 3.7500 |
| FXTN 10-53 * | PIBD1021D531 | 7Y | 6.5000 | 2427 | 6.64 | 4/28/2021 | | | | | 3.7500 | | | | | |
| RTB 10-03 | PIID1021J039 | 7.5Y | 5.7500 | 2602 | 7.12 | 10/20/2021 | | | | | | 3.7500 | | | | |
| FXTN 10-55 | PIBD1021K551 | 7.5Y | 5.7500 | 2637 | 7.22 | 11/24/2021 | | | | | | | | | | |
| FXTN 10-54 | PIBD1022G545 | 7.5Y | 6.3750 | 2693 | 7.37 | 1/19/2022 | | | | | | 3.8051 | | | | |
| FXTN 20-02 | PIBD2022C021 | 8Y | 15.0000 | 2747 | 7.52 | 3/14/2022 | | | | | | | | | | |
| FXTN 10-56 | PIBD1022H562 | 8Y | 4.8750 | 2888 | 7.91 | 8/2/2022 | | | | | | | | | | |
| FXTN 10-57 | PIBD1022I570 | 8.5Y | 4.7500 | 2930 | 8.02 | 9/13/2022 | | | | | | | | | | |
| FXTN 20-03 | PIBD2022J033 | 8.5Y | 12.7500 | 2964 | 8.11 | 10/17/2022 | | | | | | | | | | |
| FXTN 10-58 | PIBD1022L585 | 8.5Y | 4.0000 | 3014 | 8.25 | 12/6/2022 | | | | | | | | | | |
| FXTN 20-04 | PIBD2023B048 | 8.5Y | 13.0000 | 3090 | 8.46 | 2/20/2023 | | | | | | | | | | |
| FXTN 20-05 | PIBD2023E054 | 9Y | 11.8750 | 3188 | 8.73 | 5/29/2023 | | | | | | | | | | |
| RTB 10-04 | PIID1023H046 | 9Y | 3.2500 | 3266 | 8.94 | 8/15/2023 | 34.471000 | 4.0750 | 3:54:38 PM | 4.0880 | 4.2000 | 4.0501 | 4.0750 | 4.2299 | 4.0253 | 4.0750 |
| FXTN 20-06 | PIBD2023J068 | 9.5Y | 11.3750 | 3335 | 9.13 | 10/23/2023 | | | | | | | | | | |
| FXTN 20-07 | PIBD2024F075 | 10Y | 12.3750 | 3559 | 9.74 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 10Y | 12.8750 | 3622 | 9.92 | 8/5/2024 | | | | | | | | | | |
| FXTN 10-59 * | PIBD1024H595 | 10Y | 4.1250 | 3637 | 9.96 | 8/20/2024 | 1,181.590000 | 4.1950 | 4:00:36 PM | 4.1863 | 4.2000 | 4.1700 | 4.1300 | 4.1950 | 4.1300 | 4.1950 |
| FXTN 20-09 | PIBD2024K091 | 10.5Y | 13.7500 | 3720 | 10.18 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 11Y | 12.1250 | 3874 | 10.61 | 4/14/2025 | | | | | | | | | | |
| FXTN 20-11 | PIBD2025J116 | 12Y | 12.1250 | 4063 | 11.12 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 12Y | 18.2500 | 4103 | 11.23 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 12Y | 10.2500 | 4154 | 11.37 | 1/19/2026 | | | | | | | | | | |
| RTB 15-01 | PIID1526J019 | 13Y | 6.2500 | 4428 | 12.12 | 10/20/2026 | | | | | | 4.4000 | | | | |
| FXTN 20-13 | PIBD2026L139 | 13Y | 8.0000 | 4476 | 12.25 | 12/7/2026 | | | | | | | | | | |
| RTB 15-02 | PIID1527C023 | 13Y | 5.3750 | 4560 | 12.48 | 3/1/2027 | 0.800000 | 4.6250 | 3:49:01 PM | 4.6250 | | 4.4000 | 4.6250 | 4.6250 | 4.6250 | 4.6250 |
| FXTN 20-14 | PIBD2027I140 | 14Y | 8.6250 | 4749 | 13.00 | 9/6/2027 | | | | | | | | | | |
| FXTN 20-15 | PIBD2028L151 | 15Y | 9.5000 | 5204 | 14.25 | 12/4/2028 | | | | | | | | | | |
| FXTN 20-16 | PIBD2030E166 | 16Y | 8.7500 | 5743 | 15.72 | 5/27/2030 | 30.458000 | 4.9000 | 11:20:34 AM | 4.9000 | | | 4.9000 | 4.9000 | 4.9000 | 4.9000 |
| FXTN 25-02 | PIBD2530G029 | 16Y | 12.5000 | 5805 | 15.89 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 | PIBD2531A032 | 17Y | 11.2500 | 5987 | 16.39 | 1/26/2031 | | | | | | 4.7500 | | | | |
| FXTN 20-17 | PIBD2031G171 | 17Y | 8.0000 | 6161 | 16.87 | 7/19/2031 | 281.000000 | 4.6350 | 3:29:52 PM | 4.6196 | 4.9989 | | 4.6000 | 4.6350 | 4.6000 | 4.6350 |
| FXTN 25-04 | PIBD2531J042 | 18Y | 9.3750 | 6239 | 17.08 | 10/5/2031 | | | | | | | | | | |
| FXTN 20-18 | PIBD2032B183 | 18Y | 5.8750 | 6359 | 17.41 | 2/2/2032 | 27.882000 | 5.2500 | 10:07:14 AM | 5.2500 | | 5.0000 | 5.2500 | 5.2500 | 5.2500 | 5.2500 |
| RTB 20-01 | PIID2032C014 | 18Y | 5.8750 | 6387 | 17.49 | 3/1/2032 | 5.940000 | 5.1500 | 3:50:03 PM | 5.1025 | 5.2989 | 5.0000 | 5.0750 | 5.1500 | 5.0500 | 5.1500 |
| FXTN 20-19 | PIBD2032I195 | 19Y | 5.7500 | 6597 | 18.06 | 9/27/2032 | | | | | | | | | | |
| FXTN 25-05 | PIBD2532K057 | 19Y | 8.5000 | 6660 | 18.23 | 11/29/2032 | | | | | | | | | | |
| FXTN 20-20 * | PIBD2033C206 | 20Y | 3.6250 | 6772 | 18.54 | 3/21/2033 | 7.000000 | 5.0250 | 3:30:15 PM | 5.1103 | 5.1750 | 5.0000 | 5.1250 | 5.1250 | 5.0250 | 5.0250 |
| FXTN 25-06 | PIBD2534K062 | 25Y | 9.2500 | 7366 | 20.17 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 25Y | 8.0000 | 7695 | 21.07 | 9/30/2035 | | | | | | 5.1050 | | | | |
| FXTN 25-08 | PIBD2535L086 | 25Y | 8.1250 | 7772 | 21.28 | 12/16/2035 | 67.500000 | 5.3999 | 3:20:31 PM | 5.1523 | 5.3999 | 5.1000 | 5.1350 | 5.3999 | 5.1250 | 5.3999 |
| FXTN 25-09 | PIBD2536I097 | 25Y | 7.6250 | 8060 | 22.07 | 9/29/2036 | 450.000000 | 5.1350 | 10:28:41 AM | 5.1350 | | | 5.1350 | 5.1350 | 5.1350 | 5.1350 |
| FXTN 25-10 | PIBD2537H103 | 25Y | 5.7500 | 8381 | 22.95 | 8/16/2037 | 155.500000 | 5.4000 | 4:03:08 PM | 5.2070 | | | 5.2000 | 5.4000 | 5.2000 | 5.4000 |
| RTB 25-01 * | PIID2537J015 | 25Y | 6.1250 | 8450 | 23.13 | 10/24/2037 | 32.432934 | 5.1000 | 3:54:00 PM | 5.0941 | 5.1500 | 5.0550 | 5.1500 | 5.1500 | 5.0500 | 5.1000 |