

GS Board Summary
September 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
RTB 05-08	PIID0514I080	<1M	6.2500	16	0.04	9/24/2014						1.2500				
FXTN 07-46	PIBD0714J466	<1M	6.5000	26	0.07	10/4/2014										
TBILL 10.08.14*	PIBL1213J102	1M		30	0.08	10/8/2014					1.5000					
SPTB 10-03	SPTB1014J037	1M	12.2500	36	0.10	10/14/2014						1.2500				
TBILL 11.05.14	PIBL1213K119	2M		58	0.16	11/5/2014						1.1250				
TBILL 12.03.14*	PIBL0614F026	3M		86	0.24	12/3/2014					1.3500	1.2158				
TBILL 01.07.15	PIBL1214A010	4M		121	0.33	1/7/2015						1.2500				
FXTN 10-36	PIBD1015B367	5M	12.3750	169	0.46	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	6M		177	0.49	3/4/2015	699.189948	1.6000	10:57:51 AM	1.5803	1.7250		1.6000	1.6000	1.5500	1.6000
TBILL 04.08.15	PIBL1214D044	7M		212	0.58	4/8/2015										
FXTN 05-68	PIBD0515E685	8M	6.3750	247	0.68	5/13/2015	610.000000	1.8000	10:54:08 AM	1.8000			1.8000	1.8000	1.8000	1.8000
FXTN 07-47	PIBD0715E477	9M	8.3750	256	0.70	5/22/2015										
TBILL 06.03.15	PIBL1214F060	9M		268	0.74	6/3/2015						1.6500				
TBILL 07.08.15	PIBL1214G078	10M		303	0.83	7/8/2015						1.7000				
FXTN 04-20	PIBD0415G203	11M	4.8750	316	0.87	7/21/2015										
TBILL 08.05.15	PIBL1214H086	11M		331	0.91	8/5/2015						1.7500				
RTB 05-09	PIID0515H097	1Y	5.8750	345	0.94	8/19/2015	292.414000	1.9000	2:04:33 PM	1.9000			1.9000	1.9000	1.9000	1.9000
FXTN 10-37	PIBD1015H370	1Y	11.8750	351	0.96	8/25/2015	45.000000	1.9000	2:03:55 PM	1.9000			1.9000	1.9000	1.9000	1.9000
TBILL 09.02.15*	PIBL1214I094	1Y		359	0.99	9/2/2015	1,228.741366	1.7500	12:14:31 PM	1.7526	1.8500	1.7000	1.7750	1.7750	1.7350	1.7500
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	443	1.21	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	463	1.27	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	491	1.34	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	506	1.39	1/27/2016					2.6250	2.2000				
RTB 05-10	PIID0516C107	1.5Y	6.0000	542	1.48	3/3/2016						2.2000				
FXTN 10-40	PIBD1016C407	2Y	7.5000	569	1.56	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	595	1.63	4/25/2016	10,083.500000	2.2650	4:12:44 PM	2.2814	2.2750	2.2750	2.3050	2.3050	2.2000	2.2650
FXTN 10-41	PIBD1016D416	2Y	7.0000	597	1.63	4/27/2016						2.3250				
FXTN 10-42 *	PIBD1016I420	2Y	9.1250	727	1.99	9/4/2016	171.375000	2.5250	2:43:39 PM	2.5414	2.7499	2.5100	2.7500	2.7500	2.5250	2.5250
RTB 07-01	PIID0716I018	2.5Y	7.0000	747	2.05	9/24/2016										
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	800	2.19	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	935	2.56	3/31/2017	7.450000	2.9000	2:31:23 PM	2.9302		2.5000	3.0000	3.0000	2.9000	2.9000
FXTN 20-01	PIBD2017D011	3Y	14.3750	959	2.63	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	987	2.70	5/22/2017	402.200000	2.6900	2:28:49 PM	2.6745	2.7500	2.6300	2.6750	2.6900	2.6700	2.6900
FXTN 05-70	PIBD0517G705	3Y	4.6250	1031	2.82	7/5/2017						2.8000				
RTB 07-02	PIID0717H026	3Y	6.6250	1076	2.95	8/19/2017										
FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1080	2.96	8/23/2017					3.2500					
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1146	3.14	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1157	3.17	11/8/2017					3.1000					
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1241	3.40	1/31/2018	200.000000	2.9850	3:47:52 PM	2.9850	3.7500	2.9000	2.9850	2.9850	2.9850	2.9850
FXTN 05-72	PIBD0518E723	4Y	2.1250	1353	3.70	5/23/2018					3.2500					
FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1440	3.94	8/18/2018	50.000000	3.1000	9:32:08 AM	3.1000	3.3750		3.1000	3.1000	3.1000	3.1000
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1534	4.20	11/20/2018										
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1625	4.45	2/19/2019										
FXTN 07-53	PIBD0719D531	5Y	5.0000	1691	4.63	4/26/2019					3.8500					
FXTN 07-54	PIBD0719G547	5Y	4.7500	1775	4.86	7/19/2019										
FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1817	4.97	8/30/2019					4.0000	3.3750				
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1901	5.20	11/22/2019	15.000000	3.4150	9:15:30 AM	3.4150	3.5500		3.4150	3.4150	3.4150	3.4150
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1989	5.45	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2172	5.95	8/19/2020	3.600000	3.8250	11:19:39 AM	3.8250		3.6250	3.8250	3.8250	3.8250	3.8250
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2200	6.02	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2291	6.27	12/16/2020	0.500000	3.8500	3:10:37 PM	3.8500			3.8500	3.8500	3.8500	3.8500

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RTB 10-02	PIID1021C027	6.5Y	7.3750	2368	6.48	3/3/2021	0.500000	4.0500	2:00:50 PM	4.0500		3.7250	4.0500	4.0500	4.0500	4.0500
FXTN 07-57	PIBD0721C574	7Y	3.5000	2385	6.53	3/20/2021	903.948000	3.7400	3:36:25 PM	3.7389	3.7750	3.7051	3.7250	3.7450	3.7000	3.7400
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2424	6.64	4/28/2021					3.7750					
RTB 10-03	PIID1021J039	7.5Y	5.7500	2599	7.12	10/20/2021	0.209000	3.9500	11:29:27 AM	3.9500		3.6000	3.9500	3.9500	3.9500	3.9500
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2634	7.21	11/24/2021	15.000000	3.8650	10:57:46 AM	3.8650			3.8650	3.8650	3.8650	3.8650
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2690	7.36	1/19/2022					4.5000	3.8150				
FXTN 20-02	PIBD2022C021	8Y	15.0000	2744	7.51	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2885	7.90	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2927	8.01	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2961	8.11	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3011	8.24	12/6/2022										
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3087	8.45	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3185	8.72	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3263	8.93	8/15/2023	81.850000	4.1025	3:24:45 PM	4.1032	4.1150	4.0750	4.2000	4.2000	4.0350	4.1025
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3332	9.12	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3556	9.74	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3619	9.91	8/5/2024										
FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3634	9.95	8/20/2024	6,599.837199	4.1900	4:14:54 PM	4.1768	4.1999	4.1700	4.1950	4.1975	4.1401	4.1900
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3717	10.18	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3871	10.60	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4060	11.12	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4100	11.23	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4151	11.36	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4425	12.11	10/20/2026	0.400000	4.7500	10:07:02 AM	4.7500	4.8000	4.4000	4.7500	4.7500	4.7500	4.7500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4473	12.25	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4557	12.48	3/1/2027					4.8500	4.4000				
FXTN 20-14	PIBD2027I140	13Y	8.6250	4746	12.99	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5201	14.24	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5740	15.72	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5802	15.89	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5984	16.38	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6158	16.86	7/19/2031	455.500000	4.6300	3:41:14 PM	4.6336	4.6750	4.6000	5.0000	5.0000	4.6300	4.6300
FXTN 25-04	PIBD2531J042	18Y	9.3750	6236	17.07	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6356	17.40	2/2/2032						5.0000				
RTB 20-01	PIID2032C014	18Y	5.8750	6384	17.48	3/1/2032	5.630000	5.1000	3:15:47 PM	5.1696	5.1750	5.0060	5.2500	5.2500	5.0750	5.1000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6594	18.05	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6657	18.23	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6769	18.53	3/21/2033	31.500000	4.9755	11:34:03 AM	4.8843	5.1650	5.0000	4.4000	5.0000	4.4000	4.9755
FXTN 25-06	PIBD2534K062	25Y	9.2500	7363	20.16	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7692	21.06	9/30/2035						5.1000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7769	21.27	12/16/2035					5.5000	5.1000				
FXTN 25-09	PIBD2536I097	25Y	7.6250	8057	22.06	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8378	22.94	8/16/2037	0.500000	5.4750	9:30:30 AM	5.4750			5.4750	5.4750	5.4750	5.4750
RTB 25-01 *	PIID2537J015	25Y	6.1250	8447	23.13	10/24/2037	133.747000	5.0850	3:49:18 PM	5.0852	5.1400	5.0503	5.1000	5.1400	5.0501	5.0850