

GS Board Summary
September 12, 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	9	0.02	9/24/2014										
FXTN 07-46	PIBD0714J466	<1M	6.5000	19	0.05	10/4/2014										
TBILL 10.08.14	PIBL1213J102	<1M		23	0.06	10/8/2014	236.000000	1.1500	3:46:54 PM	1.3638			1.4000	1.4000	1.1500	1.1500
SPTB 10-03	SPTB1014J037	<1M	12.2500	29	0.08	10/14/2014	8.585000	1.3500	2:27:03 PM	1.3500		1.3500	1.3500	1.3500	1.3500	1.3500
TBILL 11.05.14*	PIBL1213K119	1M		51	0.14	11/5/2014	150.000000	1.2000	3:48:58 PM	1.2000	1.4500	1.1750	1.2000	1.2000	1.2000	1.2000
TBILL 12.03.14*	PIBL0614F026	3M		79	0.22	12/3/2014					1.2500	1.2000				
TBILL 01.07.15	PIBL1214A010	4M		114	0.31	1/7/2015						1.3000				
FXTN 10-36	PIBD1015B367	5M	12.3750	162	0.44	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	6M		170	0.47	3/4/2015					1.5500	1.5000				
TBILL 04.08.15	PIBL1214D044	7M		205	0.56	4/8/2015										
FXTN 05-68	PIBD0515E685	8M	6.3750	240	0.66	5/13/2015										
FXTN 07-47	PIBD0715E477	8M	8.3750	249	0.68	5/22/2015										
TBILL 06.03.15	PIBL1214F060	9M		261	0.72	6/3/2015						1.6250				
TBILL 07.08.15	PIBL1214G078	10M		296	0.81	7/8/2015						1.6500				
FXTN 04-20	PIBD0415G203	10M	4.8750	309	0.85	7/21/2015										
TBILL 08.05.15	PIBL1214H086	11M		324	0.89	8/5/2015						1.7250				
RTB 05-09	PIID0515H097	11M	5.8750	338	0.93	8/19/2015						1.9000				
FXTN 10-37	PIBD1015H370	11M	11.8750	344	0.94	8/25/2015										
TBILL 09.02.15*	PIBL1214I094	1Y		352	0.97	9/2/2015					1.7500	1.7000				
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	436	1.19	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	456	1.25	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	484	1.33	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	499	1.37	1/27/2016					2.3000	2.1250				
RTB 05-10	PIID0516C107	1.5Y	6.0000	535	1.46	3/3/2016	0.300000	2.9000	2:10:55 PM	2.9000	2.9000	2.1250	2.9000	2.9000	2.9000	2.9000
FXTN 10-40	PIBD1016C407	2Y	7.5000	562	1.54	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	588	1.61	4/25/2016	12,611.600000	2.1550	4:12:21 PM	2.1484	2.2500	2.1250	2.1550	2.1750	2.1400	2.1550
FXTN 10-41	PIBD1016D416	2Y	7.0000	590	1.62	4/27/2016						2.3750				
FXTN 10-42 *	PIBD1016I420	2Y	9.1250	720	1.97	9/4/2016	90.000000	2.5000	4:09:33 PM	2.5000	2.6500	2.4250	2.5000	2.5000	2.5000	2.5000
RTB 07-01	PIID0716I018	2.5Y	7.0000	740	2.03	9/24/2016	35.330000	2.6250	3:19:32 PM	2.6250			2.6250	2.6250	2.6250	2.6250
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	793	2.17	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	928	2.54	3/31/2017	2.449000	3.0000	11:19:41 AM	3.0192		2.5000	3.2500	3.2500	3.0000	3.0000
FXTN 20-01	PIBD2017D011	3Y	14.3750	952	2.61	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	980	2.68	5/22/2017	54.000000	2.5800	11:53:11 AM	2.5798	2.8750		2.5800	2.5800	2.5750	2.5800
FXTN 05-70	PIBD0517G705	3Y	4.6250	1024	2.80	7/5/2017	110.000000	2.9000	3:45:08 PM	2.9000		2.8500	2.9000	2.9000	2.9000	2.9000
RTB 07-02	PIID0717H026	3Y	6.6250	1069	2.93	8/19/2017										
FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1073	2.94	8/23/2017					3.2500					
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1139	3.12	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1150	3.15	11/8/2017	2.000000	2.9500	8:54:51 AM	2.9500	3.2000		2.9500	2.9500	2.9500	2.9500
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1234	3.38	1/31/2018					3.0500					
FXTN 05-72	PIBD0518E723	4Y	2.1250	1346	3.69	5/23/2018	510.500000	2.9625	11:06:24 AM	2.9586	3.0000	2.9350	2.9600	2.9625	2.9500	2.9625
FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1433	3.92	8/18/2018	50.000000	3.1225	3:00:39 PM	3.1225	3.3750		3.1225	3.1225	3.1225	3.1225
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1527	4.18	11/20/2018										
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1618	4.43	2/19/2019										
FXTN 07-53	PIBD0719D531	5Y	5.0000	1684	4.61	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1768	4.84	7/19/2019										
FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1810	4.96	8/30/2019					4.0000	3.3750				
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1894	5.19	11/22/2019	107.740000	3.4200	3:41:29 PM	3.4304	3.7500		3.4250	3.4350	3.4200	3.4200
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1982	5.43	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2165	5.93	8/19/2020						3.6750				
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2193	6.00	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2284	6.25	12/16/2020	52.780000	3.8000	2:54:35 PM	3.8053	3.9500		3.9000	3.9000	3.8000	3.8000

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RTB 10-02	PIID1021C027	6.5Y	7.3750	2361	6.46	3/3/2021						3.7000				
FXTN 07-57	PIBD0721C574	7Y	3.5000	2378	6.51	3/20/2021	200.000000	3.7600	4:00:12 PM	3.7575	3.8500	3.6950	3.7550	3.7600	3.7550	3.7600
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2417	6.62	4/28/2021					3.8250					
RTB 10-03	PIID1021J039	7.5Y	5.7500	2592	7.10	10/20/2021	0.200000	3.9500	2:57:34 PM	3.9500		3.7500	3.9500	3.9500	3.9500	3.9500
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2627	7.19	11/24/2021										
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2683	7.35	1/19/2022						3.8000				
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2737	7.49	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2878	7.88	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2920	7.99	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2954	8.09	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3004	8.22	12/6/2022						3.9650				
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3080	8.43	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3178	8.70	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3256	8.91	8/15/2023	107.200000	4.1989	2:44:37 PM	4.1208	4.1989	4.0851	4.1200	4.1989	4.0850	4.1989
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3325	9.10	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3549	9.72	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3612	9.89	8/5/2024										
FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3627	9.93	8/20/2024	7,111.500000	4.2150	11:48:33 AM	4.2198	4.2250	4.1860	4.2300	4.2300	4.1750	4.2150
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3710	10.16	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3864	10.58	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4053	11.10	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4093	11.21	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4144	11.35	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4418	12.10	10/20/2026	27.795000	4.5500	11:33:40 AM	4.4704	4.8000	4.4000	4.4500	4.5500	4.4500	4.5500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4466	12.23	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4550	12.46	3/1/2027	51.670000	4.4900	3:27:25 PM	4.4936	4.8500	4.5000	4.8500	4.8500	4.4900	4.4900
FXTN 20-14	PIBD2027I140	13Y	8.6250	4739	12.97	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5194	14.22	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5733	15.70	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5795	15.87	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5977	16.36	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	6151	16.84	7/19/2031	160.000000	4.6000	8:49:16 AM	4.6156	5.5000		4.6250	4.6250	4.6000	4.6000
FXTN 25-04	PIBD2531J042	18Y	9.3750	6229	17.05	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6349	17.38	2/2/2032						5.0500				
RTB 20-01	PIID2032C014	18Y	5.8750	6377	17.46	3/1/2032	272.940000	5.0000	3:25:39 PM	5.0703	5.7199	5.0000	5.0825	5.7289	5.0000	5.0000
FXTN 20-19	PIBD2032I195	19Y	5.7500	6587	18.03	9/27/2032	6.000000	5.2500	10:58:53 AM	5.2500			5.2500	5.2500	5.2500	5.2500
FXTN 25-05	PIBD2532K057	19Y	8.5000	6650	18.21	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6762	18.51	3/21/2033	1.471000	5.3000	3:07:01 PM	5.2722	5.2400	5.0000	5.0000	5.5000	5.0000	5.3000
FXTN 25-06	PIBD2534K062	25Y	9.2500	7356	20.14	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7685	21.04	9/30/2035						5.1005				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7762	21.25	12/16/2035					5.2000	5.1000				
FXTN 25-09	PIBD2536I097	25Y	7.6250	8050	22.04	9/29/2036					5.2000					
FXTN 25-10	PIBD2537H103	25Y	5.7500	8371	22.92	8/16/2037	5.000000	5.0750	3:27:09 PM	5.0750			5.0750	5.0750	5.0750	5.0750
RTB 25-01 *	PIID2537J015	25Y	6.1250	8440	23.11	10/24/2037	1,531.851000	5.0600	4:02:03 PM	5.0569	5.0990	5.0500	5.0750	5.1100	5.0450	5.0600