

GS Board Summary
September 30, 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
FXTN 07-46	PIBD0714J466	<1M	6.5000	3	0.01	10/4/2014										
TBILL 10.08.14	PIBL1213J102	<1M		7	0.02	10/8/2014										
SPTB 10-03	SPTB1014J037	<1M	12.2500	13	0.04	10/14/2014						1.3750				
TBILL 11.05.14*	PIBL1213K119	1M		35	0.10	11/5/2014	552.000000	1.1750	3:07:02 PM	1.6266	1.7500	1.1750	1.4250	1.7500	1.1750	1.1750
TBILL 12.03.14	PIBL0614F026	2M		63	0.17	12/3/2014	0.500000	1.2000	2:33:01 PM	1.2000		1.2000	1.2000	1.2000	1.2000	1.2000
TBILL 01.07.15*	PIBL1214A010	3M		98	0.27	1/7/2015					1.5000					
FXTN 10-36	PIBD1015B367	5M	12.3750	146	0.40	2/24/2015										
TBILL 03.04.15	PIBL1214C036	5M		154	0.42	3/4/2015										
TBILL 04.08.15*	PIBL1214D044	6M		189	0.52	4/8/2015					1.7500					
FXTN 05-68	PIBD0515E685	8M	6.3750	224	0.61	5/13/2015										
FXTN 07-47	PIBD0715E477	8M	8.3750	233	0.64	5/22/2015										
TBILL 06.03.15	PIBL1214F060	8M		245	0.67	6/3/2015	0.100000	1.6250	11:40:23 AM	1.6250		1.6250	1.6250	1.6250	1.6250	1.6250
TBILL 07.08.15	PIBL1214G078	9M		280	0.77	7/8/2015						1.6500				
FXTN 04-20	PIBD0415G203	10M	4.8750	293	0.80	7/21/2015										
TBILL 08.05.15	PIBL1214H086	10M		308	0.85	8/5/2015	4.000000	1.7300	10:53:17 AM	1.7300		1.7300	1.7300	1.7300	1.7300	1.7300
RTB 05-09	PIID0515H097	11M	5.8750	322	0.88	8/19/2015										
FXTN 10-37	PIBD1015H370	11M	11.8750	328	0.90	8/25/2015										
TBILL 09.02.15*	PIBL1214I094	1Y		336	0.92	9/2/2015	78.528000	1.7000	3:12:05 PM	1.7242	2.0000	1.7250	1.7500	1.7500	1.7000	1.7000
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	420	1.15	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	440	1.20	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	468	1.28	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	483	1.32	1/27/2016	9.509000	1.9500	3:49:48 PM	2.1687	2.3500	2.1250	2.1850	2.5000	1.9500	1.9500
RTB 05-10	PIID0516C107	1.5Y	6.0000	519	1.42	3/3/2016	7.950000	2.0000	3:47:42 PM	2.7918		2.1500	2.9000	2.9000	2.0000	2.0000
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	546	1.49	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	572	1.57	4/25/2016	3,315.000000	2.1200	4:07:04 PM	2.1272	2.2000		2.1350	2.2000	2.1000	2.1200
FXTN 10-41	PIBD1016D416	2Y	7.0000	574	1.57	4/27/2016						2.3500				
FXTN 10-42	PIBD1016I420	2Y	9.1250	704	1.93	9/4/2016	16.670000	2.3750	3:35:04 PM	2.5232	2.7500	2.3500	2.5500	2.7500	2.3750	2.3750
RTB 07-01 *	PIID0716I018	2Y	7.0000	724	1.98	9/24/2016	16.000000	2.8750	11:35:20 AM	2.7578	2.7500		2.7500	2.8750	2.7500	2.8750
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	777	2.13	11/16/2016										
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	912	2.50	3/31/2017	11.500000	2.6850	3:31:11 PM	2.6546		2.6001	2.6500	2.6850	2.6500	2.6850
FXTN 20-01	PIBD2017D011	3Y	14.3750	936	2.56	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	964	2.64	5/22/2017	232.200000	2.5300	2:08:25 PM	2.5155	2.7500		2.5300	2.5300	2.5000	2.5300
FXTN 05-70	PIBD0517G705	3Y	4.6250	1008	2.76	7/5/2017	88.800000	2.7750	3:32:02 PM	2.7750		2.7750	2.7750	2.7750	2.7750	2.7750
RTB 07-02	PIID0717H026	3Y	6.6250	1053	2.88	8/19/2017										
FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1057	2.89	8/23/2017					3.2500					
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1123	3.07	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1134	3.10	11/8/2017	459.000000	2.7500	12:38:17 PM	2.8052			2.8750	2.8750	2.7500	2.7500
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1218	3.33	1/31/2018					3.0000	2.9250				
FXTN 05-72	PIBD0518E723	4Y	2.1250	1330	3.64	5/23/2018	221.083000	2.9650	3:44:57 PM	2.9648	3.0250		2.9600	2.9650	2.9600	2.9650
FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1417	3.88	8/18/2018	270.000000	3.0250	11:40:10 AM	3.1204	3.3000		3.1250	3.1250	3.0250	3.0250
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1511	4.14	11/20/2018										
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1602	4.39	2/19/2019	0.890000	3.7000	2:05:49 PM	3.7000			3.7000	3.7000	3.7000	3.7000
FXTN 07-53	PIBD0719D531	5Y	5.0000	1668	4.57	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1752	4.80	7/19/2019										
FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1794	4.91	8/30/2019					4.0000					
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1878	5.14	11/22/2019	151.320000	3.4750	2:19:04 PM	3.4741	3.5000	3.4600	3.6000	3.6000	3.4500	3.4750
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1966	5.38	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2149	5.88	8/19/2020						3.7250				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2177	5.96	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2268	6.21	12/16/2020										
RTB 10-02	PIID1021C027	6.5Y	7.3750	2345	6.42	3/3/2021						3.7500				

GS Board Summary
September 30, 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
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2362	6.47	3/20/2021	250.000000	3.7500	3:43:36 PM	3.7570	3.8750	3.7250	3.7500	3.7650	3.7500	3.7500
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2401	6.57	4/28/2021					3.8750					
RTB 10-03	PIID1021J039	7.5Y	5.7500	2576	7.05	10/20/2021										
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2611	7.15	11/24/2021	8.000000	4.1500	3:47:19 PM	4.0185		3.8800	3.9750	4.1500	3.9750	4.1500
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2667	7.30	1/19/2022	376.000000	3.8600	4:03:51 PM	3.8809			3.8950	3.8950	3.8600	3.8600
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2721	7.45	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2862	7.84	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2904	7.95	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2938	8.04	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2988	8.18	12/6/2022	1.000000	4.0750	2:51:29 PM	4.0750		3.9750	4.0750	4.0750	4.0750	4.0750
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3064	8.39	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3162	8.66	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3240	8.87	8/15/2023	14.631400	4.1450	3:34:37 PM	4.1214	4.1450	4.0726	4.0602	4.2500	4.0602	4.1450
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3309	9.06	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3533	9.67	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3596	9.85	8/5/2024										
FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3611	9.89	8/20/2024	2,407.381051	4.1826	3:38:55 PM	4.1946	4.2000	4.1827	4.2000	4.2050	4.1825	4.1826
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3694	10.11	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3848	10.54	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4037	11.05	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4077	11.16	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4128	11.30	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4402	12.05	10/20/2026					4.6500	4.3500				
FXTN 20-13	PIBD2026L139	13Y	8.0000	4450	12.18	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4534	12.41	3/1/2027					4.7500	4.5000				
FXTN 20-14	PIBD2027I140	13Y	8.6250	4723	12.93	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5178	14.18	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5717	15.65	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5779	15.82	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5961	16.32	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6135	16.80	7/19/2031	134.400000	4.6250	3:30:29 PM	4.6124	5.1250		4.6100	4.6250	4.6075	4.6250
FXTN 25-04	PIBD2531J042	18Y	9.3750	6213	17.01	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6333	17.34	2/2/2032	1.900000	5.5000	2:24:08 PM	5.5000		5.0000	5.5000	5.5000	5.5000	5.5000
RTB 20-01	PIID2032C014	18Y	5.8750	6361	17.42	3/1/2032	123.432000	5.1000	2:17:36 PM	5.0591	5.4797	5.0000	5.0000	5.1000	4.9800	5.1000
FXTN 20-19	PIBD2032H195	18Y	5.7500	6571	17.99	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6634	18.16	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6746	18.47	3/21/2033	1,706.479300	5.0750	3:37:25 PM	5.0762	5.1500	5.0000	5.2500	5.2500	5.0500	5.0750
FXTN 25-06	PIBD2534K062	25Y	9.2500	7340	20.10	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7669	21.00	9/30/2035						5.1000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7746	21.21	12/16/2035	50.000000	5.1125	2:52:34 PM	5.1125	5.1500	5.1000	5.1125	5.1125	5.1125	5.1125
FXTN 25-09	PIBD2536I097	25Y	7.6250	8034	22.00	9/29/2036					5.2000					
FXTN 25-10	PIBD2537H103	25Y	5.7500	8355	22.87	8/16/2037	70.917000	5.0750	11:52:15 AM	5.1007			5.1500	5.1500	5.0750	5.0750
RTB 25-01 *	PIID2537J015	25Y	6.1250	8424	23.06	10/24/2037	204.240000	5.0200	2:57:58 PM	5.0161	5.1200	5.0000	5.0050	5.1500	5.0000	5.0200