

GS Board Summary  
October 09, 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
SPTB 10-03	SPTB1014J037	<1M	12.2500	4	0.01	10/14/2014										
TBILL 11.05.14*	PIBL1213K119	1M		26	0.07	11/5/2014	1,432.900000	1.1500	2:05:33 PM	1.1268	1.5000		1.1000	1.1900	1.1000	1.1500
TBILL 12.03.14	PIBL0614F026	2M		54	0.15	12/3/2014						1.1250				
TBILL 01.07.15*	PIBL1214A010	3M		89	0.24	1/7/2015	30.340000	1.1750	2:44:24 PM	1.1550	1.2500	1.1251	1.1250	1.1750	1.1250	1.1750
FXTN 10-36	PIBD1015B367	5M	12.3750	137	0.38	2/24/2015										
TBILL 03.04.15	PIBL1214C036	5M		145	0.40	3/4/2015	1,910.000000	1.5000	2:40:37 PM	1.4311			1.4500	1.5000	1.3250	1.5000
TBILL 04.08.15*	PIBL1214D044	6M		180	0.49	4/8/2015	1,349.855763	1.6050	3:13:32 PM	1.5998	1.7000	1.6000	1.5500	1.6050	1.5500	1.6050
FXTN 05-68	PIBD0515E685	7M	6.3750	215	0.59	5/13/2015										
FXTN 07-47	PIBD0715E477	8M	8.3750	224	0.61	5/22/2015										
TBILL 06.03.15	PIBL1214F060	8M		236	0.65	6/3/2015						1.6750				
TBILL 07.08.15	PIBL1214G078	9M		271	0.74	7/8/2015						1.7000				
FXTN 04-20	PIBD0415G203	10M	4.8750	284	0.78	7/21/2015										
TBILL 08.05.15	PIBL1214H086	10M		299	0.82	8/5/2015						1.7250				
RTB 05-09	PIID0515H097	11M	5.8750	313	0.86	8/19/2015	1.560000	2.1000	3:05:44 PM	2.1000			2.1000	2.1000	2.1000	2.1000
FXTN 10-37	PIBD1015H370	11M	11.8750	319	0.87	8/25/2015										
TBILL 09.02.15	PIBL1214I094	11M		327	0.90	9/2/2015						1.7250				
TBILL 10.07.15*	PIBL1214J100	1Y		362	0.99	10/7/2015	904.042400	1.7260	3:57:58 PM	1.7486	1.9000	1.7260	1.7250	1.7500	1.7250	1.7260
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	411	1.13	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	431	1.18	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	459	1.26	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	474	1.30	1/27/2016	7.000000	2.1000	11:38:04 AM	2.1856	2.5000	2.1000	2.4000	2.4000	2.1000	2.1000
RTB 05-10	PIID0516C107	1.5Y	6.0000	510	1.40	3/3/2016						2.1000				
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	537	1.47	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	563	1.54	4/25/2016	6,005.000000	1.9850	3:34:52 PM	1.9945	2.6250		2.0000	2.0000	1.9850	1.9850
FXTN 10-41	PIBD1016D416	2Y	7.0000	565	1.55	4/27/2016						2.3000				
FXTN 10-42	PIBD1016I420	2Y	9.1250	695	1.90	9/4/2016	652.000000	2.3400	3:33:36 PM	2.3428	2.3750	2.3000	2.3500	2.5000	2.3400	2.3400
RTB 07-01 *	PIID0716I018	2Y	7.0000	715	1.96	9/24/2016					2.6250					
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	768	2.10	11/16/2016										
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	903	2.47	3/31/2017	7.740000	2.5600	2:31:17 PM	2.5600		2.5600	2.5600	2.5600	2.5600	2.5600
FXTN 20-01	PIBD2017D011	3Y	14.3750	927	2.54	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	955	2.61	5/22/2017	50.000000	2.5075	3:53:24 PM	2.5075	2.6000		2.5075	2.5075	2.5075	2.5075
FXTN 05-70	PIBD0517G705	3Y	4.6250	999	2.74	7/5/2017						2.6250				
RTB 07-02	PIID0717H026	3Y	6.6250	1044	2.86	8/19/2017										
FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1048	2.87	8/23/2017					3.2500					
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1114	3.05	10/28/2017										
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1125	3.08	11/8/2017										
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1209	3.31	1/31/2018						2.9000				
FXTN 05-72	PIBD0518E723	4Y	2.1250	1321	3.62	5/23/2018	600.000000	2.9550	4:14:28 PM	2.9550	3.0000		2.9550	2.9550	2.9550	2.9550
FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1408	3.85	8/18/2018	250.000000	3.1250	4:13:27 PM	3.1270	3.2500		3.1250	3.1350	3.1250	3.1250
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1502	4.11	11/20/2018										
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1593	4.36	2/19/2019						3.3000				
FXTN 07-53	PIBD0719D531	5Y	5.0000	1659	4.54	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1743	4.77	7/19/2019	23.986000	3.4000	2:12:40 PM	3.4000			3.4000	3.4000	3.4000	3.4000
FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1785	4.89	8/30/2019					4.0000					
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1869	5.12	11/22/2019	50.000000	3.4450	3:54:21 PM	3.4450	3.4875	3.4000	3.4450	3.4450	3.4450	3.4450
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1957	5.36	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2140	5.86	8/19/2020						3.6500				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2168	5.94	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2259	6.18	12/16/2020										
RTB 10-02	PIID1021C027	6.5Y	7.3750	2336	6.40	3/3/2021						3.7000				
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2353	6.44	3/20/2021	200.000000	3.7100	4:14:36 PM	3.7175	3.7600	3.7250	3.7200	3.7200	3.7100	3.7100

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FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2392	6.55	4/28/2021					3.8500	3.8000				
RTB 10-03	PIID1021J039	7.5Y	5.7500	2567	7.03	10/20/2021						3.7500				
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2602	7.12	11/24/2021						3.9000				
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2658	7.28	1/19/2022										
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2712	7.43	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2853	7.81	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2895	7.93	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2929	8.02	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2979	8.16	12/6/2022	100.000000	4.0250	3:48:50 PM	4.0250		4.0000	4.0250	4.0250	4.0250	4.0250
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3055	8.36	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3153	8.63	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3231	8.85	8/15/2023	587.090000	4.0600	3:48:05 PM	4.0663	4.1244	4.0000	4.1500	4.1500	4.0500	4.0600
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3300	9.03	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3524	9.65	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3587	9.82	8/5/2024										
FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3602	9.86	8/20/2024	10,075.121120	4.1265	4:14:24 PM	4.1283	4.1349	4.1255	4.1275	4.1300	4.1250	4.1265
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3685	10.09	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3839	10.51	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4028	11.03	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4068	11.14	11/29/2025						4.3000				
FXTN 20-12	PIBD2026A122	12Y	10.2500	4119	11.28	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4393	12.03	10/20/2026	50.000000	4.4000	11:05:02 AM	4.4000	4.7000	4.1850	4.4000	4.4000	4.4000	4.4000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4441	12.16	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4525	12.39	3/1/2027					4.7000	4.3750				
FXTN 20-14	PIBD2027I140	13Y	8.6250	4714	12.91	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5169	14.15	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5708	15.63	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5770	15.80	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5952	16.30	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6126	16.77	7/19/2031	1,800.000000	4.5050	4:00:20 PM	4.5187	5.1245		4.5275	4.5350	4.5050	4.5050
FXTN 25-04	PIBD2531J042	17Y	9.3750	6204	16.99	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6324	17.31	2/2/2032	10.000000	5.3000	2:18:50 PM	5.3000		5.0000	5.3000	5.3000	5.3000	5.3000
RTB 20-01	PIID2032C014	18Y	5.8750	6352	17.39	3/1/2032	173.573000	4.9000	3:40:05 PM	4.8653	5.0500		5.0300	5.0300	4.8500	4.9000
FXTN 20-19	PIBD2032I195	18Y	5.7500	6562	17.97	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6625	18.14	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6737	18.44	3/21/2033	12,711.061000	4.7500	4:13:30 PM	4.8272	4.8950		4.8600	4.9465	4.7500	4.7500
FXTN 25-06	PIBD2534K062	25Y	9.2500	7331	20.07	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7660	20.97	9/30/2035						5.0000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7737	21.18	12/16/2035	118.114000	4.9300	3:48:44 PM	4.9719	5.0750		5.0750	5.0750	4.9300	4.9300
FXTN 25-09	PIBD2536I097	25Y	7.6250	8025	21.97	9/29/2036					5.1250	4.9500				
FXTN 25-10	PIBD2537H103	25Y	5.7500	8346	22.85	8/16/2037						5.0100				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8415	23.04	10/24/2037	1,303.131000	4.8750	4:03:34 PM	4.9072	5.0000	4.8750	4.9200	5.0250	4.8750	4.8750