

GS Board Summary
October 15, 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
TBILL 11.05.14	PIBL1213K119	<1M		20	0.05	11/5/2014	1,379.000000	1.1500	11:41:23 AM	1.1752			1.2500	1.2500	1.1000	1.1500
TBILL 12.03.14*	PIBL0614F026	1M		48	0.13	12/3/2014	3,050.000000	1.1500	11:42:19 AM	1.1570	1.5000	1.1250	1.2000	1.2000	1.1250	1.1500
TBILL 01.07.15*	PIBL1214A010	3M		83	0.23	1/7/2015	0.989000	1.1251	11:36:04 AM	1.1766	1.2500	1.1252	1.3750	1.3750	1.1251	1.1251
FXTN 10-36	PIBD1015B367	5M	12.3750	131	0.36	2/24/2015						1.2500				
TBILL 03.04.15	PIBL1214C036	5M		139	0.38	3/4/2015										
TBILL 04.08.15*	PIBL1214D044	6M		174	0.48	4/8/2015	5.000000	1.4500	11:13:52 AM	1.4500	1.5000	1.6000	1.4500	1.4500	1.4500	1.4500
FXTN 05-68	PIBD0515E685	7M	6.3750	209	0.57	5/13/2015	0.700000	2.0000	3:42:36 PM	2.0000		1.6000	2.0000	2.0000	2.0000	2.0000
FXTN 07-47	PIBD0715E477	7M	8.3750	218	0.60	5/22/2015	296.100000	1.9000	11:16:43 AM	1.9000		1.6000	1.9000	1.9000	1.9000	1.9000
TBILL 06.03.15	PIBL1214F060	8M		230	0.63	6/3/2015						1.6250				
TBILL 07.08.15	PIBL1214G078	9M		265	0.73	7/8/2015						1.6500				
FXTN 04-20	PIBD0415G203	9M	4.8750	278	0.76	7/21/2015										
TBILL 08.05.15	PIBL1214H086	10M		293	0.80	8/5/2015						1.6751				
RTB 05-09	PIID0515H097	10M	5.8750	307	0.84	8/19/2015	66.180000	2.1000	2:48:13 PM	1.8174			1.8000	2.1000	1.8000	2.1000
FXTN 10-37	PIBD1015H370	11M	11.8750	313	0.86	8/25/2015										
TBILL 09.02.15	PIBL1214I094	11M		321	0.88	9/2/2015										
TBILL 10.07.15*	PIBL1214J100	1Y		356	0.98	10/7/2015	3.371844	1.6751	3:51:58 PM	1.6751	1.7000	1.6751	1.6750	1.6751	1.6750	1.6751
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	405	1.11	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	425	1.16	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	453	1.24	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	468	1.28	1/27/2016					2.5000	2.0250				
RTB 05-10	PIID0516C107	1.5Y	6.0000	504	1.38	3/3/2016	10.250000	2.2500	3:37:44 PM	2.2524		2.0755	2.3500	2.3500	2.2500	2.2500
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	531	1.45	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	557	1.52	4/25/2016	9,725.660000	1.8750	12:00:26 PM	1.8926	1.9500	1.8500	1.9000	1.9150	1.8650	1.8750
FXTN 10-41	PIBD1016D416	2Y	7.0000	559	1.53	4/27/2016						2.1500				
FXTN 10-42	PIBD1016I420	2Y	9.1250	689	1.89	9/4/2016	374.500000	2.2200	12:01:08 PM	2.2200	2.2750	2.1000	2.2200	2.2200	2.2200	2.2200
RTB 07-01 *	PIID0716I018	2Y	7.0000	709	1.94	9/24/2016	0.296000	2.6250	2:44:39 PM	2.6250	2.6250		2.6250	2.6250	2.6250	2.6250
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	762	2.09	11/16/2016						2.0000				
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	897	2.46	3/31/2017						2.5250				
FXTN 20-01	PIBD2017D011	3Y	14.3750	921	2.52	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	949	2.60	5/22/2017						2.5850				
FXTN 05-70	PIBD0517G705	3Y	4.6250	993	2.72	7/5/2017	15.000000	2.6000	3:37:24 PM	2.6000		2.5750	2.6000	2.6000	2.6000	2.6000
RTB 07-02	PIID0717H026	3Y	6.6250	1038	2.84	8/19/2017										
FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1042	2.85	8/23/2017					3.1250					
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1108	3.03	10/28/2017	3.000000	2.9050	3:46:30 PM	2.9050		2.9000	2.9050	2.9050	2.9050	2.9050
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1119	3.06	11/8/2017										
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1203	3.29	1/31/2018						2.9000				
FXTN 05-72	PIBD0518E723	4Y	2.1250	1315	3.60	5/23/2018	401.500000	2.9300	2:31:48 PM	2.9300	2.9900		2.9300	2.9300	2.9250	2.9300
FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1402	3.84	8/18/2018	100.000000	3.1000	11:16:31 AM	3.1000	3.2250	3.0750	3.1000	3.1000	3.1000	3.1000
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1496	4.10	11/20/2018										
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1587	4.34	2/19/2019	1.010000	3.6000	10:43:48 AM	3.6000			3.6000	3.6000	3.6000	3.6000
FXTN 07-53	PIBD0719D531	5Y	5.0000	1653	4.53	4/26/2019					3.8500					
FXTN 07-54	PIBD0719G547	5Y	4.7500	1737	4.76	7/19/2019	20.290000	3.3500	11:19:40 AM	3.3500			3.3500	3.3500	3.3500	3.3500
FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1779	4.87	8/30/2019					4.0000					
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1863	5.10	11/22/2019	210.000000	3.4500	10:24:05 AM	3.4500	3.5000		3.4500	3.4500	3.4500	3.4500
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1951	5.34	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2134	5.84	8/19/2020	1.500000	3.6250	2:37:05 PM	3.6250		3.6250	3.6250	3.6250	3.6250	3.6250
FXTN 10-51	PIBD1020I510	6Y	6.1250	2162	5.92	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2253	6.17	12/16/2020	450.000000	3.8000	11:16:35 AM	3.8000			3.8000	3.8000	3.8000	3.8000
RTB 10-02	PIID1021C027	6.5Y	7.3750	2330	6.38	3/3/2021	5.000000	3.8450	3:09:31 PM	3.8450		3.7250	3.8450	3.8450	3.8450	3.8450
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2347	6.43	3/20/2021	550.000000	3.7100	4:01:23 PM	3.7027	3.9750		3.7000	3.7100	3.7000	3.7100
FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2386	6.53	4/28/2021					3.8750					

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RTB 10-03	PIID1021J039	7.5Y	5.7500	2561	7.01	10/20/2021	1.455000	3.9400	11:32:57 AM	3.9400		3.7500	3.9400	3.9400	3.9400	3.9400
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2596	7.11	11/24/2021	102.000000	4.0000	12:02:08 PM	3.9020		3.9000	3.9000	4.0000	3.9000	4.0000
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2652	7.26	1/19/2022	53.750000	3.8750	3:10:58 PM	3.8523		3.7500	3.9300	3.9300	3.8500	3.8750
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2706	7.41	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2847	7.79	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2889	7.91	9/13/2022										
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	2923	8.00	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2973	8.14	12/6/2022	5.000000	4.0000	2:23:27 PM	4.0000		4.0000	4.0000	4.0000	4.0000	4.0000
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3049	8.35	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3147	8.62	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3225	8.83	8/15/2023	29.953201	4.0650	3:17:33 PM	4.0499	4.0749	4.0221	4.0250	4.1000	4.0000	4.0650
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3294	9.02	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3518	9.63	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3581	9.80	8/5/2024										
FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3596	9.85	8/20/2024	10,158.872000	4.0725	4:12:19 PM	4.0604	4.0900	4.0350	4.0650	4.0900	4.0450	4.0725
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3679	10.07	11/11/2024										
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3833	10.49	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4022	11.01	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4062	11.12	11/29/2025						4.1500				
FXTN 20-12	PIBD2026A122	12Y	10.2500	4113	11.26	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4387	12.01	10/20/2026	1.000000	4.4000	11:56:47 AM	4.4000			4.4000	4.4000	4.4000	4.4000
FXTN 20-13	PIBD2026L139	13Y	8.0000	4435	12.14	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4519	12.37	3/1/2027	40.200000	4.6000	2:46:33 PM	4.4283	4.6000		4.4300	4.6000	4.4250	4.6000
FXTN 20-14	PIBD2027I140	13Y	8.6250	4708	12.89	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5163	14.14	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5702	15.61	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5764	15.78	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5946	16.28	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6120	16.76	7/19/2031	873.500000	4.4825	11:01:36 AM	4.4752	5.0000	4.4750	4.4700	4.4825	4.4700	4.4825
FXTN 25-04	PIBD2531J042	17Y	9.3750	6198	16.97	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6318	17.30	2/2/2032						5.0000				
RTB 20-01	PIID2032C014	18Y	5.8750	6346	17.37	3/1/2032	54.800000	4.8225	3:46:18 PM	4.8165	5.2296	4.8001	4.7000	4.8500	4.7000	4.8225
FXTN 20-19	PIBD2032I195	18Y	5.7500	6556	17.95	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6619	18.12	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6731	18.43	3/21/2033	3,522.000000	4.6600	4:04:43 PM	4.6525	4.6745	4.6500	4.7000	4.7250	4.6450	4.6600
FXTN 25-06	PIBD2534K062	25Y	9.2500	7325	20.05	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7654	20.96	9/30/2035						5.0000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7731	21.17	12/16/2035	700.000000	4.9400	4:01:18 PM	4.9506	5.2500	4.8000	4.8950	5.0000	4.8950	4.9400
FXTN 25-09	PIBD2536I097	25Y	7.6250	8019	21.95	9/29/2036	132.000000	4.9150	3:56:46 PM	4.9150			4.9150	4.9150	4.9150	4.9150
FXTN 25-10	PIBD2537H103	25Y	5.7500	8340	22.83	8/16/2037	3.000000	5.0250	11:22:40 AM	5.0250		4.9750	5.0250	5.0250	5.0250	5.0250
RTB 25-01 *	PIID2537J015	25Y	6.1250	8409	23.02	10/24/2037	763.158000	4.8997	3:19:28 PM	4.8534	4.8745	4.8253	4.9500	4.9500	4.8300	4.8997