

GS Board Summary  
October 21, 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		14	0.04	11/5/2014	799.600000	1.0000	3:14:58 PM	1.1153		1.1250	1.1250	1.1250	1.0000	1.0000
TBILL 12.03.14*	PIBL0614F026	1M		42	0.12	12/3/2014	807.900000	1.1750	3:02:11 PM	1.2055	1.5000	1.1250	1.1750	1.2250	1.1250	1.1750
TBILL 01.07.15*	PIBL1214A010	3M		77	0.21	1/7/2015	1,200.000000	1.2500	3:46:27 PM	1.2500	1.2500	1.1100	1.2500	1.2500	1.2500	1.2500
FXTN 10-36	PIBD1015B367	4M	12.3750	125	0.34	2/24/2015						1.2500				
TBILL 03.04.15	PIBL1214C036	5M		133	0.37	3/4/2015						1.2000				
TBILL 04.08.15*	PIBL1214D044	6M		168	0.46	4/8/2015	800.457000	1.4750	3:25:27 PM	1.4750	1.5000	1.4750	1.4750	1.4750	1.4750	1.4750
FXTN 05-68	PIBD0515E685	7M	6.3750	203	0.56	5/13/2015						1.2500				
FXTN 07-47	PIBD0715E477	7M	8.3750	212	0.58	5/22/2015	71.000000	1.8000	2:08:37 PM	1.8000		1.2500	1.8000	1.8000	1.8000	1.8000
TBILL 06.03.15	PIBL1214F060	8M		224	0.62	6/3/2015						1.6000				
TBILL 07.08.15	PIBL1214G078	9M		259	0.71	7/8/2015						1.6500				
FXTN 04-20	PIBD0415G203	9M	4.8750	272	0.74	7/21/2015	0.400000	2.2000	10:29:34 AM	2.2000		2.2000	2.2000	2.2000	2.2000	2.2000
TBILL 08.05.15	PIBL1214H086	10M		287	0.79	8/5/2015						1.6751				
RTB 05-09	PIID0515H097	10M	5.8750	301	0.82	8/19/2015	4.743000	2.5500	3:01:00 PM	2.5500		2.5500	2.5500	2.5500	2.5500	2.5500
FXTN 10-37	PIBD1015H370	10M	11.8750	307	0.84	8/25/2015										
TBILL 09.02.15	PIBL1214I094	11M		315	0.87	9/2/2015						1.6750				
TBILL 10.07.15*	PIBL1214J100	1Y		350	0.96	10/7/2015	5.000000	1.6750	2:21:57 PM	1.6750	1.7000	1.6751	1.6750	1.6750	1.6750	1.6750
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	399	1.09	11/25/2015										
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	419	1.15	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	447	1.22	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	462	1.26	1/27/2016	3.400000	2.1500	11:27:38 AM	2.1500	2.5000	2.0000	2.1500	2.1500	2.1500	2.1500
RTB 05-10	PIID0516C107	1.5Y	6.0000	498	1.36	3/3/2016						1.8250				
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	525	1.44	3/30/2016										
FXTN 03-20	PIBD0316D206	2Y	1.6250	551	1.51	4/25/2016	3,027.000000	1.8300	2:47:07 PM	1.8416	1.8500	1.8256	1.8400	1.9128	1.8300	1.8300
FXTN 10-41	PIBD1016D416	2Y	7.0000	553	1.51	4/27/2016						2.1000				
FXTN 10-42	PIBD1016I420	2Y	9.1250	683	1.87	9/4/2016					2.5000	2.0250				
RTB 07-01 *	PIID0716I018	2Y	7.0000	703	1.92	9/24/2016	6.199000	2.0000	10:22:58 AM	2.0000	2.6250		2.0000	2.0000	2.0000	2.0000
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	756	2.07	11/16/2016						2.2500				
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	891	2.44	3/31/2017						2.5250				
FXTN 20-01	PIBD2017D011	3Y	14.3750	915	2.51	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	943	2.58	5/22/2017	750.000000	2.5000	3:48:38 PM	2.4987	2.5750		2.4950	2.5000	2.4950	2.5000
FXTN 05-70	PIBD0517G705	3Y	4.6250	987	2.70	7/5/2017						2.4750				
RTB 07-02	PIID0717H026	3Y	6.6250	1032	2.83	8/19/2017										
FXTN 10-44 *	PIBD1017H447	3Y	7.7500	1036	2.84	8/23/2017					3.0000					
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1102	3.02	10/28/2017	1.840000	3.0000	10:32:52 AM	3.0000		2.8000	3.0000	3.0000	3.0000	3.0000
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1113	3.05	11/8/2017										
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1197	3.28	1/31/2018						2.9001				
FXTN 05-72	PIBD0518E723	4Y	2.1250	1309	3.58	5/23/2018	165.000000	2.8500	10:31:08 AM	2.8500	2.9500	2.8851	2.8500	2.8500	2.8500	2.8500
FXTN 07-51 *	PIBD0718H511	4Y	5.0000	1396	3.82	8/18/2018					3.2000	3.0750				
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1490	4.08	11/20/2018										
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1581	4.33	2/19/2019	100.000000	3.3000	10:54:49 AM	3.3000			3.3000	3.3000	3.3000	3.3000
FXTN 07-53	PIBD0719D531	5Y	5.0000	1647	4.51	4/26/2019					3.8750					
FXTN 07-54	PIBD0719G547	5Y	4.7500	1731	4.74	7/19/2019										
FXTN 07-55 *	PIBD0719H555	5Y	4.7500	1773	4.85	8/30/2019					4.0000					
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1857	5.08	11/22/2019	190.000000	3.4350	11:53:41 AM	3.4403	3.4600	3.4000	3.4450	3.4450	3.4350	3.4350
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1945	5.33	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2128	5.83	8/19/2020						3.6000				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2156	5.90	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2247	6.15	12/16/2020	1.050000	3.9000	10:33:53 AM	3.9000			3.9000	3.9000	3.9000	3.9000
RTB 10-02	PIID1021C027	6.5Y	7.3750	2324	6.36	3/3/2021						3.6250				
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2341	6.41	3/20/2021	8.690000	3.6250	2:23:17 PM	3.6904	3.7700	3.6850	3.7250	3.7250	3.6250	3.6250
FXTN 10-53	PIBD1021D531	7Y	6.5000	2380	6.52	4/28/2021						3.7750				

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RTB 10-03 *	PIID1021J039	7Y	5.7500	2555	7.00	10/20/2021	10.180000	3.9750	11:48:02 AM	3.9750	3.8500	3.6750	3.9750	3.9750	3.9750	3.9750
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2590	7.09	11/24/2021						3.9000				
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2646	7.24	1/19/2022	0.400000	3.8000	11:23:50 AM	3.8000			3.8000	3.8000	3.8000	3.8000
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2700	7.39	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2841	7.78	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2883	7.89	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2917	7.99	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	2967	8.12	12/6/2022						4.0000				
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	3043	8.33	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3141	8.60	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3219	8.81	8/15/2023	21.557000	4.0700	3:41:16 PM	4.0668	4.0750	4.0400	4.0750	4.0950	4.0353	4.0700
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3288	9.00	10/23/2023										
FXTN 20-07	PIBD2024F075	10Y	12.3750	3512	9.62	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3575	9.79	8/5/2024										
FXTN 10-59 *	PIBD1024H595	10Y	4.1250	3590	9.83	8/20/2024	2,680.480000	4.0450	3:25:53 PM	4.0445	4.0650	4.0257	4.0600	4.0600	4.0254	4.0450
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3673	10.06	11/11/2024										
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3827	10.48	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	4016	11.00	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4056	11.10	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4107	11.24	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4381	11.99	10/20/2026										
FXTN 20-13	PIBD2026L139	13Y	8.0000	4429	12.13	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4513	12.36	3/1/2027	2.000000	4.6750	2:29:04 PM	4.6625			4.6250	4.6750	4.6250	4.6750
FXTN 20-14	PIBD2027I140	13Y	8.6250	4702	12.87	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5157	14.12	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5696	15.59	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5758	15.76	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5940	16.26	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6114	16.74	7/19/2031	101.000000	4.4850	3:26:10 PM	4.4822			4.4500	4.4850	4.4500	4.4850
FXTN 25-04	PIBD2531J042	17Y	9.3750	6192	16.95	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6312	17.28	2/2/2032	0.800000	5.3000	10:46:06 AM	5.3000		4.8750	5.3000	5.3000	5.3000	5.3000
RTB 20-01	PIID2032C014	18Y	5.8750	6340	17.36	3/1/2032	432.360000	4.7500	4:10:13 PM	4.7569	5.1000	4.7600	4.7500	5.1245	4.7000	4.7500
FXTN 20-19	PIBD2032I195	18Y	5.7500	6550	17.93	9/27/2032										
FXTN 25-05	PIBD2532K057	19Y	8.5000	6613	18.11	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6725	18.41	3/21/2033	2,736.900000	4.6170	4:13:24 PM	4.6085	4.6500	4.6051	4.6250	4.8000	4.6000	4.6170
FXTN 25-06	PIBD2534K062	25Y	9.2500	7319	20.04	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7648	20.94	9/30/2035						5.0000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7725	21.15	12/16/2035	101.950000	5.2500	10:07:19 AM	5.0047	5.3750		5.0000	5.2500	5.0000	5.2500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8013	21.94	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8334	22.82	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8403	23.01	10/24/2037	546.627000	4.8300	4:11:17 PM	4.8336	4.8749	4.8251	4.8300	4.8750	4.8100	4.8300