

GS Board Summary
December 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 01.07.15	PIBL1214A010	<1M		22	0.06	1/7/2015						1.5001				
TBILL 02.04.15*	PIBL0314K018	1M		50	0.14	2/4/2015	258.270000	2.2500	4:07:42 PM	2.0630	2.1250	1.5000	2.1250	2.2500	1.3750	2.2500
FXTN 10-36	PIBD1015B367	2M	12.3750	70	0.19	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	3M		78	0.21	3/4/2015	75.000000	2.1500	11:07:37 AM	2.1167	2.1000	1.7001	2.1000	2.1500	2.1000	2.1500
TBILL 04.08.15	PIBL1214D044	4M		113	0.31	4/8/2015	3.110000	2.0000	3:23:21 PM	2.0000		2.0000	2.0000	2.0000	2.0000	2.0000
TBILL 05.06.15	PIBL0614K048	5M		141	0.39	5/6/2015	15.626000	1.7250	11:14:46 AM	1.7250		1.7250	1.7250	1.7250	1.7250	1.7250
FXTN 05-68	PIBD0515E685	5M	6.3750	148	0.41	5/13/2015										
FXTN 07-47	PIBD0715E477	5M	8.3750	157	0.43	5/22/2015										
TBILL 06.03.15*	PIBL1214F060	6M		169	0.46	6/3/2015					2.2000	1.7527				
TBILL 07.08.15	PIBL1214G078	7M		204	0.56	7/8/2015										
FXTN 04-20	PIBD0415G203	7M	4.8750	217	0.59	7/21/2015										
TBILL 08.05.15	PIBL1214H086	8M		232	0.64	8/5/2015						2.1250				
RTB 05-09	PIID0515H097	8M	5.8750	246	0.67	8/19/2015	5.000000	2.5000	2:18:17 PM	2.5200		1.9500	2.6000	2.6000	2.5000	2.5000
FXTN 10-37	PIBD1015H370	8M	11.8750	252	0.69	8/25/2015										
TBILL 09.02.15	PIBL1214I094	9M		260	0.71	9/2/2015						2.0000				
TBILL 10.07.15	PIBL1214J100	10M		295	0.81	10/7/2015	1.000000	2.1375	2:38:47 PM	2.1375		2.1375	2.1375	2.1375	2.1375	2.1375
TBILL 11.04.15	PIBL1214K117	11M		323	0.89	11/4/2015						1.8000				
FXTN 05-69	PIBD0515K697	1Y	4.6250	344	0.94	11/25/2015										
TBILL 12.02.15*	PIBL1214L125	1Y		351	0.96	12/2/2015					2.2500	1.9033				
FXTN 10-38	PIBD1015L384	1Y	10.1250	364	1.00	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	392	1.07	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	407	1.11	1/27/2016						2.0500				
RTB 05-10	PIID0516C107	1.5Y	6.0000	443	1.21	3/3/2016	3.600000	2.3750	2:51:17 PM	2.3750		2.1500	2.3750	2.3750	2.3750	2.3750
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	470	1.29	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	496	1.36	4/25/2016	6,150.000000	2.0500	11:58:42 AM	2.1231	2.3250	2.0750	2.0000	2.2500	2.0000	2.0500
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	498	1.36	4/27/2016						2.1250				
FXTN 10-42	PIBD1016I420	2Y	9.1250	628	1.72	9/4/2016					2.4500	2.2300				
RTB 07-01	PIID0716I018	2Y	7.0000	648	1.77	9/24/2016						2.2500				
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	701	1.92	11/16/2016					2.7500	2.4000				
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	836	2.29	3/31/2017	22.000000	2.6500	10:25:58 AM	2.6500			2.6500	2.6500	2.6500	2.6500
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	860	2.35	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	888	2.43	5/22/2017					2.7450	2.5001				
FXTN 05-70	PIBD0517G705	3Y	4.6250	932	2.55	7/5/2017					2.9250	2.5500				
RTB 07-02	PIID0717H026	3Y	6.6250	977	2.67	8/19/2017										
FXTN 10-44	PIBD1017H447	3Y	7.7500	981	2.69	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	1047	2.87	10/28/2017						2.8000				
FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1058	2.90	11/8/2017					3.1250					
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1142	3.13	1/31/2018	1.600000	3.0750	3:24:08 PM	3.0750		2.8500	3.0750	3.0750	3.0750	3.0750
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1254	3.43	5/23/2018	6.000000	2.9250	2:26:30 PM	2.9042	3.0990	2.8500	2.9000	2.9250	2.9000	2.9250
FXTN 07-51	PIBD0718H511	4Y	5.0000	1341	3.67	8/18/2018	68.300000	3.1500	3:29:02 PM	3.1076	3.1950	2.9750	3.1000	3.1500	3.1000	3.1500
FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1435	3.93	11/20/2018					3.2000					
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1526	4.18	2/19/2019						3.1500				
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1592	4.36	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1676	4.59	7/19/2019										
FXTN 07-55	PIBD0719H555	5Y	4.7500	1718	4.70	8/30/2019										
FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1802	4.93	11/22/2019	50.000000	3.2700	11:18:02 AM	3.2700	3.2950	3.2400	3.2700	3.2700	3.2700	3.2700
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1890	5.17	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2073	5.68	8/19/2020						3.4000				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2101	5.75	9/16/2020						3.4250				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2192	6.00	12/16/2020										
RTB 10-02	PIID1021C027	6.5Y	7.3750	2269	6.21	3/3/2021	200.000000	3.5850	9:04:21 AM	3.5850		3.4500	3.5850	3.5850	3.5850	3.5850

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FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2286	6.26	3/20/2021	56.300000	3.5000	3:38:00 PM	3.4911	3.5750	3.4800	3.4900	3.5000	3.4900	3.5000
FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2325	6.37	4/28/2021						3.4750				
RTB 10-03	PIID1021J039	7Y	5.7500	2500	6.84	10/20/2021					3.7000	3.5000				
FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2535	6.94	11/24/2021	0.600000	3.9000	10:41:19 AM	3.9000	3.8500	3.5250	3.9000	3.9000	3.9000	3.9000
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2591	7.09	1/19/2022										
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2645	7.24	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2786	7.63	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2828	7.74	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2862	7.84	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2912	7.97	12/6/2022						3.7000				
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2988	8.18	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3086	8.45	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3164	8.66	8/15/2023	8.468500	3.7300	3:49:24 PM	3.7325	3.7499	3.6750	3.7499	3.7499	3.6750	3.7300
FXTN 20-06	PIBD2023J068	9Y	11.3750	3233	8.85	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3457	9.46	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3520	9.64	8/5/2024										
FXTN 10-59	PIBD1024H595	10Y	4.1250	3535	9.68	8/20/2024	101.468000	3.6750	2:53:26 PM	3.7001	3.7499	3.6850	3.7000	3.7250	3.6750	3.6750
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3618	9.91	11/11/2024						4.2500				
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3772	10.33	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3961	10.84	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	4001	10.95	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4052	11.09	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4326	11.84	10/20/2026	3.000000	4.3500	8:53:18 AM	4.3500		4.3500	4.3500	4.3500	4.3500	4.3500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4374	11.98	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4458	12.21	3/1/2027	15.120000	4.2500	3:35:35 PM	4.2664		4.1000	4.3750	4.3750	4.2500	4.2500
FXTN 20-14	PIBD2027I140	13Y	8.6250	4647	12.72	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5102	13.97	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5641	15.44	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5703	15.61	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5885	16.11	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6059	16.59	7/19/2031	904.000000	4.1500	2:54:48 PM	4.0801	4.8900	4.0750	4.0800	4.1500	4.0800	4.1500
FXTN 25-04	PIBD2531J042	17Y	9.3750	6137	16.80	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6257	17.13	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6285	17.21	3/1/2032	8.871000	4.3500	3:41:52 PM	4.3882	4.4500	4.2500	4.4500	4.7982	4.3500	4.3500
FXTN 20-19	PIBD2032I195	18Y	5.7500	6495	17.78	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6558	17.95	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6670	18.26	3/21/2033	662.421000	4.0525	3:32:37 PM	4.0553	4.8000	4.0600	4.0550	4.1250	4.0525	4.0525
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7264	19.89	11/5/2034						5.0000				
FXTN 25-07	PIBD2535I071	25Y	8.0000	7593	20.79	9/30/2035						4.8500				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7670	21.00	12/16/2035	150.000000	4.7000	11:29:34 AM	4.6917	5.1600	4.6250	4.7000	4.7000	4.6750	4.7000
FXTN 25-09	PIBD2536I097	25Y	7.6250	7958	21.79	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8279	22.67	8/16/2037	120.420000	4.9000	10:35:38 AM	4.9000			4.9000	4.9000	4.9000	4.9000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8348	22.86	10/24/2037	561.760026	4.5500	3:47:20 PM	4.4833	4.6750	4.4725	4.4875	4.8700	4.4700	4.5500