

GS Board Summary  
December 23, 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		9	0.02	1/7/2015	28.002000	2.1500	3:40:40 PM	2.1500		1.4000	2.1500	2.1500	2.1500	2.1500
TBILL 02.04.15*	PIBL0314K018	1M		37	0.10	2/4/2015	39.850200	1.8000	3:50:57 PM	2.4437	2.3750	1.8000	1.8000	2.5000	1.8000	1.8000
FXTN 10-36	PIBD1015B367	2M	12.3750	57	0.16	2/24/2015										
TBILL 03.04.15	PIBL1214C036	2M		65	0.18	3/4/2015	10.502000	2.0000	2:38:53 PM	1.9904		1.8000	1.8000	2.0000	1.8000	2.0000
TBILL 04.08.15*	PIBL1214D044	3M		100	0.27	4/8/2015					2.3750	1.5000				
TBILL 05.06.15	PIBL0614K048	4M		128	0.35	5/6/2015	2,700.000000	2.1250	9:05:47 AM	2.1250		1.9000	2.1250	2.1250	2.1250	2.1250
FXTN 05-68	PIBD0515E685	5M	6.3750	135	0.37	5/13/2015										
FXTN 07-47	PIBD0715E477	5M	8.3750	144	0.39	5/22/2015										
TBILL 06.03.15	PIBL1214F060	5M		156	0.43	6/3/2015	665.840400	2.0000	2:26:42 PM	2.2440		2.0001	2.2500	2.2500	2.0000	2.0000
TBILL 07.08.15*	PIBL1214G078	6M		191	0.52	7/8/2015	850.000000	2.2750	9:06:58 AM	2.2750	2.4500	2.0000	2.2750	2.2750	2.2750	2.2750
FXTN 04-20	PIBD0415G203	7M	4.8750	204	0.56	7/21/2015										
TBILL 08.05.15	PIBL1214H086	7M		219	0.60	8/5/2015	400.000000	2.3250	9:10:12 AM	2.3250		1.8250	2.3250	2.3250	2.3250	2.3250
RTB 05-09	PIID0515H097	8M	5.8750	233	0.64	8/19/2015	38.500000	2.1000	3:42:13 PM	2.1000		2.0000	2.1000	2.1000	2.1000	2.1000
FXTN 10-37	PIBD1015H370	8M	11.8750	239	0.65	8/25/2015										
TBILL 09.02.15	PIBL1214I094	8M		247	0.68	9/2/2015	900.000000	2.3500	9:07:54 AM	2.3500		2.1250	2.3500	2.3500	2.3500	2.3500
TBILL 10.07.15	PIBL1214J100	9M		282	0.77	10/7/2015						2.2000				
TBILL 11.04.15	PIBL1214K117	10M		310	0.85	11/4/2015	2,600.000000	2.3750	9:09:42 AM	2.3750		1.8750	2.3750	2.3750	2.3750	2.3750
FXTN 05-69	PIBD0515K697	11M	4.6250	331	0.91	11/25/2015						2.0000				
TBILL 12.02.15*	PIBL1214L125	1Y		338	0.93	12/2/2015					2.4500	1.9500				
FXTN 10-38	PIBD1015L384	1Y	10.1250	351	0.96	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	379	1.04	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	394	1.08	1/27/2016					3.0000	2.0750				
RTB 05-10	PIID0516C107	1.5Y	6.0000	430	1.18	3/3/2016	0.500000	2.5000	11:44:57 AM	2.5000		2.5000	2.5000	2.5000	2.5000	2.5000
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	457	1.25	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	483	1.32	4/25/2016	300.000000	2.3005	3:19:29 PM	2.3005	3.0000	2.0500	2.3005	2.3005	2.3005	2.3005
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	485	1.33	4/27/2016						2.2500				
FXTN 10-42	PIBD1016I420	2Y	9.1250	615	1.68	9/4/2016	33.010000	2.4500	11:37:55 AM	2.4738	2.5500	2.2750	2.6750	2.6750	2.4500	2.4500
RTB 07-01	PIID0716I018	2Y	7.0000	635	1.74	9/24/2016						2.2750				
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	688	1.88	11/16/2016					3.0000	2.4000				
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	823	2.25	3/31/2017	100.000000	2.7000	3:40:43 PM	2.7000			2.7000	2.7000	2.7000	2.7000
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	847	2.32	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	875	2.40	5/22/2017	561.500000	2.7505	4:05:29 PM	2.7340	3.7500	2.5000	2.6000	2.7505	2.6000	2.7505
FXTN 05-70	PIBD0517G705	3Y	4.6250	919	2.52	7/5/2017					3.3000	2.6250				
RTB 07-02	PIID0717H026	3Y	6.6250	964	2.64	8/19/2017										
FXTN 10-44	PIBD1017H447	3Y	7.7500	968	2.65	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	1034	2.83	10/28/2017						2.8000				
FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1045	2.86	11/8/2017	97.000000	2.9750	3:41:53 PM	2.9750	3.3500		2.9750	2.9750	2.9750	2.9750
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1129	3.09	1/31/2018						2.9000				
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1241	3.40	5/23/2018					3.2000					
FXTN 07-51	PIBD0718H511	4Y	5.0000	1328	3.64	8/18/2018					3.4650	3.0500				
FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1422	3.89	11/20/2018					3.4750					
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1513	4.14	2/19/2019	43.000000	3.2750	8:48:47 AM	3.2750		3.1250	3.2750	3.2750	3.2750	3.2750
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1579	4.32	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1663	4.55	7/19/2019										
FXTN 07-55	PIBD0719H555	5Y	4.7500	1705	4.67	8/30/2019										
FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1789	4.90	11/22/2019	200.200000	3.3750	3:41:28 PM	3.3876	3.4950	3.3000	3.4000	3.4500	3.3750	3.3750
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1877	5.14	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2060	5.64	8/19/2020	250.000000	3.8000	8:53:46 AM	3.8000			3.8000	3.8000	3.8000	3.8000
FXTN 10-51	PIBD1020I510	6Y	6.1250	2088	5.72	9/16/2020										
FXTN 10-52	PIBD1020L525	6Y	5.8750	2179	5.97	12/16/2020	5.000000	3.5000	10:54:35 AM	3.5000			3.5000	3.5000	3.5000	3.5000
RTB 10-02	PIID1021C027	6.5Y	7.3750	2256	6.18	3/3/2021	155.000000	3.8500	8:47:36 AM	3.8500			3.8500	3.8500	3.8500	3.8500

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FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2273	6.22	3/20/2021	50.000000	3.6000	3:19:21 PM	3.6000	4.5000	3.5000	3.6000	3.6000	3.6000	3.6000
FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2312	6.33	4/28/2021						3.5250				
RTB 10-03	PIID1021J039	7Y	5.7500	2487	6.81	10/20/2021					3.9500	3.5500				
FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2522	6.90	11/24/2021					4.0000	3.5150				
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2578	7.06	1/19/2022	116.000000	3.7750	8:47:51 AM	3.7750			3.7750	3.7750	3.7750	3.7750
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2632	7.21	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2773	7.59	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2815	7.71	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2849	7.80	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2899	7.94	12/6/2022										
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2975	8.15	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3073	8.41	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3151	8.63	8/15/2023	5.554000	3.7500	11:46:34 AM	3.8646	4.0999	3.8000	4.0500	4.0500	3.7500	3.7500
FXTN 20-06	PIBD2023J068	9Y	11.3750	3220	8.82	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3444	9.43	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3507	9.60	8/5/2024										
FXTN 10-59	PIBD1024H595	10Y	4.1250	3522	9.64	8/20/2024	100.000000	3.9300	3:27:51 PM	3.9300	3.9750	3.8000	3.9300	3.9300	3.9300	3.9300
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3605	9.87	11/11/2024					4.2500					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3759	10.29	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3948	10.81	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3988	10.92	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4039	11.06	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4313	11.81	10/20/2026										
FXTN 20-13	PIBD2026L139	12Y	8.0000	4361	11.94	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4445	12.17	3/1/2027						4.2000				
FXTN 20-14	PIBD2027I140	13Y	8.6250	4634	12.69	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5089	13.93	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5628	15.41	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5690	15.58	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5872	16.08	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6046	16.55	7/19/2031	200.000000	4.2000	2:30:53 PM	4.1994	5.1199		4.1975	4.2000	4.1975	4.2000
FXTN 25-04	PIBD2531J042	17Y	9.3750	6124	16.77	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6244	17.10	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6272	17.17	3/1/2032	1.000000	4.6500	2:48:42 PM	4.6500	4.5250	4.3750	4.6500	4.6500	4.6500	4.6500
FXTN 20-19	PIBD2032H195	18Y	5.7500	6482	17.75	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6545	17.92	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6657	18.23	3/21/2033	2.551000	4.1500	10:05:56 AM	4.2668	4.2500	4.1000	4.3500	4.3500	4.1500	4.1500
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7251	19.85	11/5/2034					4.9750					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7580	20.75	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7657	20.96	12/16/2035	260.275000	4.7150	2:13:46 PM	4.7113			4.7500	4.7500	4.7075	4.7150
FXTN 25-09	PIBD2536I097	25Y	7.6250	7945	21.75	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8266	22.63	8/16/2037						4.7500				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8335	22.82	10/24/2037	52.200000	4.5000	3:10:23 PM	4.5163	4.8650	4.5000	4.5000	5.2500	4.5000	4.5000