GS Board Summary
July 01, 2015

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 07.08.15	PIBL1214G078	<1M		6	0.02	7/8/2015										
FXTN 04-20	PIBD0415G203	<1M	4.8750	19	0.05	7/21/2015					2.7500					
TBILL 08.05.15*	PIBL1214H086	1M		34	0.09	8/5/2015	3.002000	1.9250	2:14:17 PM	1.9250	2.2500	1.9250	1.9250	1.9250	1.9250	1.9250
RTB 05-09	PIID0515H097	2M	5.8750	48	0.13	8/19/2015	133.000000	2.2500	4:14:14 PM	2.2961	2.7500	2.1250	2.3000	2.3250	2.2500	2.2500
FXTN 10-37	PIBD1015H370	2M	11.8750	54	0.15	8/25/2015					2.7500					
TBILL 09.02.15	PIBL1214I094	2M		62	0.17	9/2/2015	500.458850	2.0000	3:12:00 PM	2.0020	2.0250	2.0000	2.0000	2.0100	2.0000	2.0000
TBILL 10.07.15*	PIBL1214J100	3M		97	0.27	10/7/2015	210.634000	2.0750	12:11:21 PM	2.0750	2.1000	2.0750	2.0750	2.0750	2.0750	2.0750
TBILL 11.04.15	PIBL1214K117	4M		125	0.34	11/4/2015	421.605000	2.0250	3:32:09 PM	2.0996	2.1250	2.1000	2.1000	2.1000	2.0250	2.0250
FXTN 05-69	PIBD0515K697	5M	4.6250	146	0.40	11/25/2015					2.7500	2.1250				
TBILL 12.02.15*	PIBL1214L125	6M		153	0.42	12/2/2015	192.800000	2.1500	9:51:16 AM	2.1500	2.1500		2.1500	2.1500	2.1500	2.1500
FXTN 10-38	PIBD1015L384	5M	10.1250	166	0.45	12/15/2015					2.7500					
FXTN 10-39	PIBD1016A393	7M	9.2500	194	0.53	1/12/2016					2.9000					
FXTN 07-48	PIBD0716A488	7M	7.0000	209	0.57	1/27/2016	175.000000	2.3000	2:47:28 PM	2.3493	2.7500	2.2200	2.3750	2.3750	2.3000	2.3000
TBILL 02.03.16	PIBL1215B025	7M		216	0.59	2/3/2016										
TBILL 03.02.16	PIBL1215C033	8M		244	0.67	3/2/2016	307.468000	2.2500	3:34:13 PM	2.2500	2.3000	2.2500	2.2500	2.2500	2.2500	2.2500
RTB 05-10	PIID0516C107	8M	6.0000	245	0.67	3/3/2016	1.000000	2.8750	2:27:55 PM	2.8750		2.2500	2.8750	2.8750	2.8750	2.8750
FXTN 10-40	PIBD1016C407	9M	7.5000	272	0.74	3/30/2016					3.1250					
TBILL 04.06.16	PIBL1215D041	9M		279	0.77	4/6/2016						2.2250				
FXTN 03-20	PIBD0316D206	10M	1.6250	298	0.82	4/25/2016					2.4500	2.3500				
FXTN 10-41	PIBD1016D416	10M	7.0000	300	0.82	4/27/2016						2.3000				
TBILL 05.04.16	PIBL1215E059	10M		307	0.84	5/4/2016	31.102000	2.2250	3:48:48 PM	2.2298		2.2250	2.2250	2.2300	2.2250	2.2250
TBILL 06.01.16*	PIBL1215F067	1Y		335	0.92	6/1/2016	5.902000	2.2500	11:05:27 AM	2.2924	3.0000		2.3000	2.3000	2.2500	2.2500
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	430	1.18	9/4/2016	138.900000	2.5250	2:10:37 PM	2.5315	2.8750		2.5300	2.5500	2.5200	2.5250
RTB 07-01	PIID0716I018	1.5Y	7.0000	450	1.23	9/24/2016	0.200000	2.6000	2:21:43 PM	2.6000		2.4000	2.6000	2.6000	2.6000	2.6000
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	503	1.38	11/16/2016						2.4000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	638	1.75	3/31/2017	714.010000	2.7100	3:17:31 PM	2.7039		2.6000	2.7000	2.9000	2.7000	2.7100
FXTN 20-01	PIBD2017D011	2Y	14.3750	662	1.81	4/24/2017										
FXTN 03-21 *	PIBD0317E212	2Y	2.8750	690	1.89	5/22/2017	50.600000	2.6500	2:19:18 PM	2.6799	2.8750	2.6000	2.6500	2.7000	2.6500	2.6500
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	734	2.01	7/5/2017						2.6500				
RTB 07-02	PIID0717H026	2.5Y	6.6250	779	2.13	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	783	2.14	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	849	2.32	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	860	2.35	11/8/2017						3.0000				
FXTN 10-45	PIBD1018A451	3Y	5.8750	944	2.58	1/31/2018	202.500000	2.9980	8:50:38 AM	2.9991			3.0000	3.0000	2.9980	2.9980
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1056	2.89	5/23/2018	1,029.200000	3.0235	4:13:47 PM	3.0248	3.0500		3.0300	3.0500	3.0225	3.0235
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1143	3.13	8/18/2018	5.000000	3.0750	3:31:25 PM	3.0750			3.0750	3.0750	3.0750	3.0750
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1237	3.39	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1328	3.64	2/19/2019	26.000000	3.1500	11:01:20 AM	3.1500			3.1500	3.1500	3.1500	3.1500
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1394	3.82	4/26/2019	50.000000	3.1000	2:36:50 PM	3.1000	3.5000		3.1000	3.1000	3.1000	3.1000
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1478	4.05	7/19/2019	5.000000	3.2875	11:12:05 AM	3.2875			3.2875	3.2875	3.2875	3.2875
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1520	4.16	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1604	4.39	11/22/2019	280.840000	3.3050	3:47:07 PM	3.3013	3.3245	3.2853	3.3000	3.3200	3.2900	3.3050
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1692	4.63	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1875	5.13	8/19/2020	0.250000	3.3000	2:29:32 PM	3.3000		3.3000	3.3000	3.3000	3.3000	3.3000
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1903	5.21	9/16/2020						3.3000				
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1994	5.46	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2071	5.67	3/3/2021	51.250000	3.5350	4:00:41 PM	3.5317		3.3250	3.4000	3.5350	3.4000	3.5350
FXTN 07-57	PIBD0721C574	6Y	3.5000	2088	5.72	3/20/2021	120.100000	3.4900	2:19:48 PM	3.4777	3.5248	3.4651	3.4750	3.4900	3.2150	3.4900
FXTN 10-53	PIBD1021D531	6Y	6.5000	2127	5.82	4/28/2021						3.4500				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2302	6.30	10/20/2021						3.7500				
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2337	6.40	11/24/2021	30.200000	3.6900	11:10:28 AM	3.6900			3.6900	3.6900	3.6900	3.6900

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FXTN 10-54	PIBD1022G545	7Y	6.3750	2393	6.55	1/19/2022	74.086000	3.7250	3:19:51 PM	3.7239	3.8000		3.7050	3.7250	3.7050	3.7250
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2447	6.70	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2588	7.09	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2630	7.20	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2664	7.29	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2714	7.43	12/6/2022						3.6500				
FXTN 20-04	PIBD2023B048	8Y	13.0000	2790	7.64	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2888	7.91	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2966	8.12	8/15/2023	15.239000	3.8475	2:43:25 PM	3.6191	3.8455	3.7009	3.6902	3.8587	3.4000	3.8475
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3035	8.31	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3259	8.92	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3322	9.10	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3337	9.14	8/20/2024	127.900000	3.6150	11:24:50 AM	3.6109	3.6749	3.5900	3.6100	3.6150	3.6100	3.6150
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3420	9.36	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3574	9.79	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3763	10.30	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3803	10.41	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3854	10.55	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4128	11.30	10/20/2026	0.100000	4.1750	9:30:26 AM	4.1750		3.9000	4.1750	4.1750	4.1750	4.1750
FXTN 20-13	PIBD2026L139	12Y	8.0000	4176	11.43	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4260	11.66	3/1/2027	47.000000	4.0500	2:54:23 PM	4.0745		3.8000	4.0750	4.0750	4.0500	4.0500
FXTN 20-14	PIBD2027I140	13Y	8.6250	4449	12.18	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4904	13.43	12/4/2028	11.000000	4.1500	11:59:39 AM	4.1502			4.1525	4.1525	4.1500	4.1500
FXTN 20-16	PIBD2030E166	15Y	8.7500	5443	14.90	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5505	15.07	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5687	15.57	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	5861	16.05	7/19/2031	160.200000	4.1500	3:54:34 PM	4.1668	4.1799	4.1250	4.1675	4.1750	4.1500	4.1500
FXTN 25-04	PIBD2531J042	17Y	9.3750	5939	16.26	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6059	16.59	2/2/2032						4.4000				
RTB 20-01	PIID2032C014	17Y	5.8750	6087	16.67	3/1/2032	21.893000	4.5000	2:28:27 PM	4.3772	5.3750	4.3350	4.3750	4.5000	4.3750	4.5000
FXTN 20-19	PIBD2032I195	18Y	5.7500	6297	17.24	9/27/2032						4.4500				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6360	17.41	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6472	17.72	3/21/2033	89.455000	4.1500	9:45:15 AM	4.1830	4.2250		4.1785	4.1900	4.1500	4.1500
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7066	19.35	11/5/2034					4.9500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7395	20.25	9/30/2035						4.7000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7472	20.46	12/16/2035	41.900000	4.7500	11:36:58 AM	4.7500	5.2375	4.7250	4.7500	4.7500	4.7500	4.7500
FXTN 25-09	PIBD2536I097	25Y	7.6250	7760	21.25	9/29/2036						4.6000				
FXTN 25-10	PIBD2537H103	25Y	5.7500	8081	22.12	8/16/2037	10.000000	4.9475	3:34:12 PM	4.9475		4.7000	4.9475	4.9475	4.9475	4.9475
RTB 25-01 *	PIID2537J015	25Y	6.1250	8150	22.31	10/24/2037	230.184692	4.7350	4:10:45 PM	4.7321	4.8500	4.7102	4.7700	4.9899	4.6050	4.7350