

GS Board Summary
January 05, 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 01.07.15	PIBL1214A010	<1M		1	0.00	1/7/2015	1,400.000000	2.5000	10:29:23 AM	2.5000		1.7500	2.5000	2.5000	2.5000	2.5000
TBILL 02.04.15*	PIBL0314K018	1M		29	0.08	2/4/2015	320.063800	1.8000	12:01:05 PM	2.0544	2.3750	1.3500	1.7000	2.6000	1.3500	1.8000
FXTN 10-36	PIBD1015B367	2M	12.3750	49	0.13	2/24/2015	47.800000	1.8000	11:54:25 AM	1.8000			1.8000	1.8000	1.8000	1.8000
TBILL 03.04.15	PIBL1214C036	2M		57	0.16	3/4/2015	691.349026	2.1000	3:51:06 PM	1.9686		1.2500	2.0000	2.1500	1.4000	2.1000
TBILL 04.08.15*	PIBL1214D044	3M		92	0.25	4/8/2015	287.840000	2.1000	11:19:40 AM	2.6477	2.3500	1.3000	2.0500	2.6500	2.0500	2.1000
TBILL 05.06.15	PIBL0614K048	4M		120	0.33	5/6/2015						1.9000				
FXTN 05-68	PIBD0515E685	4M	6.3750	127	0.35	5/13/2015										
FXTN 07-47	PIBD0715E477	5M	8.3750	136	0.37	5/22/2015										
TBILL 06.03.15	PIBL1214F060	5M		148	0.41	6/3/2015						2.0000				
TBILL 07.08.15*	PIBL1214G078	6M		183	0.50	7/8/2015	650.000000	2.2750	11:12:36 AM	2.2750	2.4250	2.0000	2.2750	2.2750	2.2750	2.2750
FXTN 04-20	PIBD0415G203	7M	4.8750	196	0.54	7/21/2015										
TBILL 08.05.15	PIBL1214H086	7M		211	0.58	8/5/2015						1.8000				
RTB 05-09	PIID0515H097	8M	5.8750	225	0.62	8/19/2015						2.3500				
FXTN 10-37	PIBD1015H370	8M	11.8750	231	0.63	8/25/2015										
TBILL 09.02.15	PIBL1214I094	8M		239	0.66	9/2/2015						2.2000				
TBILL 10.07.15	PIBL1214J100	9M		274	0.75	10/7/2015						2.2500				
TBILL 11.04.15	PIBL1214K117	10M		302	0.83	11/4/2015						1.8000				
FXTN 05-69	PIBD0515K697	11M	4.6250	323	0.88	11/25/2015						2.0000				
TBILL 12.02.15*	PIBL1214L125	1Y		330	0.91	12/2/2015					2.4500	1.8810				
FXTN 10-38	PIBD1015L384	11M	10.1250	343	0.94	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	371	1.02	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	386	1.06	1/27/2016	105.000000	2.1300	4:00:15 PM	2.1333	2.8750	2.0000	2.2000	2.2000	2.1300	2.1300
RTB 05-10	PIID0516C107	1.5Y	6.0000	422	1.16	3/3/2016						2.3750				
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	449	1.23	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	475	1.30	4/25/2016	106.900000	2.0500	2:21:31 PM	2.3274	2.8750	2.0500	1.9750	2.3500	1.9750	2.0500
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	477	1.31	4/27/2016						2.1250				
FXTN 10-42	PIBD1016I420	2Y	9.1250	607	1.66	9/4/2016	300.000000	2.3500	2:58:39 PM	2.3500	2.5500	2.2500	2.3500	2.3500	2.3500	2.3500
RTB 07-01	PIID0716I018	2Y	7.0000	627	1.72	9/24/2016						2.3000				
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	680	1.86	11/16/2016					2.8750					
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	815	2.23	3/31/2017	650.000000	2.7000	3:03:58 PM	2.6269	2.8250	2.5500	2.5500	2.7000	2.5500	2.7000
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	839	2.30	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	867	2.37	5/22/2017	1,283.500000	2.7500	4:06:18 PM	2.6797	2.8500	2.4500	2.5500	2.7500	2.5500	2.7500
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	911	2.49	7/5/2017						2.5000				
RTB 07-02	PIID0717H026	3Y	6.6250	956	2.62	8/19/2017						2.6250				
FXTN 10-44	PIBD1017H447	3Y	7.7500	960	2.63	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	1026	2.81	10/28/2017						2.8000				
FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1037	2.84	11/8/2017					3.2500					
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1121	3.07	1/31/2018						2.8750				
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1233	3.38	5/23/2018	5.000000	3.1000	2:53:07 PM	3.1000	3.3750		3.1000	3.1000	3.1000	3.1000
FXTN 07-51	PIBD0718H511	4Y	5.0000	1320	3.61	8/18/2018	0.725000	3.1250	2:50:35 PM	3.1250	3.3650	3.0250	3.1250	3.1250	3.1250	3.1250
FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1414	3.87	11/20/2018						3.3750				
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1505	4.12	2/19/2019						3.1500				
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1571	4.30	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1655	4.53	7/19/2019										
FXTN 07-55	PIBD0719H555	5Y	4.7500	1697	4.65	8/30/2019										
FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1781	4.88	11/22/2019	2,400.500000	3.2750	4:10:05 PM	3.2781	3.3750	3.2250	3.2850	3.3000	3.2750	3.2750
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1869	5.12	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2052	5.62	8/19/2020						3.4500				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2080	5.69	9/16/2020						3.4750				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2171	5.94	12/16/2020										
RTB 10-02	PIID1021C027	6.5Y	7.3750	2248	6.15	3/3/2021						3.5000				

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FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2265	6.20	3/20/2021	2,440.000000	3.5000	3:39:04 PM	3.5128	3.8500		3.5250	3.5250	3.5000	3.5000
FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2304	6.31	4/28/2021						3.5250				
RTB 10-03	PIID1021J039	7Y	5.7500	2479	6.79	10/20/2021	0.025000	4.1000	3:13:52 PM	4.1000	3.9750	3.5500	4.1000	4.1000	4.1000	4.1000
FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2514	6.88	11/24/2021	86.480000	3.6000	3:51:46 PM	3.6126	3.9000	3.5500	3.6250	3.6250	3.6000	3.6000
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2570	7.04	1/19/2022										
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2624	7.18	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2765	7.57	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2807	7.69	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2841	7.78	10/17/2022						3.7000				
FXTN 10-58	PIBD1022L585	8Y	4.0000	2891	7.92	12/6/2022										
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2967	8.12	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3065	8.39	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3143	8.61	8/15/2023	28.300000	3.9000	3:36:54 PM	3.9595	3.9600	3.7500	3.9500	3.9750	3.7250	3.9000
FXTN 20-06	PIBD2023J068	9Y	11.3750	3212	8.79	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3436	9.41	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3499	9.58	8/5/2024										
FXTN 10-59	PIBD1024H595	10Y	4.1250	3514	9.62	8/20/2024	11,810.866000	3.7500	4:14:53 PM	3.7787	3.8000	3.7500	3.7850	3.8000	3.7500	3.7500
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3597	9.85	11/11/2024						4.0500				
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3751	10.27	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3940	10.79	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3980	10.90	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4031	11.04	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4305	11.79	10/20/2026	4.000000	4.3000	3:40:02 PM	4.2874		4.1350	4.2000	4.3000	4.2000	4.3000
FXTN 20-13	PIBD2026L139	12Y	8.0000	4353	11.92	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4437	12.15	3/1/2027	1.200000	4.1250	10:25:34 AM	4.1250		4.1250	4.1250	4.1250	4.1250	4.1250
FXTN 20-14	PIBD2027I140	13Y	8.6250	4626	12.67	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5081	13.91	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5620	15.39	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5682	15.56	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5864	16.05	1/26/2031						4.2500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6038	16.53	7/19/2031	2,571.912828	4.0800	4:08:40 PM	4.0966	4.1100		4.1100	4.1100	4.0800	4.0800
FXTN 25-04	PIBD2531J042	17Y	9.3750	6116	16.74	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6236	17.07	2/2/2032	3.000000	4.6010	11:50:26 AM	4.6010		4.6000	4.6010	4.6010	4.6010	4.6010
RTB 20-01	PIID2032C014	18Y	5.8750	6264	17.15	3/1/2032	800.300000	4.3750	2:51:25 PM	4.3100	4.9400	4.3000	4.3000	4.3800	4.3000	4.3750
FXTN 20-19	PIBD2032I195	18Y	5.7500	6474	17.72	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6537	17.90	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6649	18.20	3/21/2033	1,276.200000	4.0950	3:42:16 PM	4.1055	4.8400		4.1150	4.3000	4.0950	4.0950
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7243	19.83	11/5/2034						5.0000				
FXTN 25-07	PIBD2535I071	25Y	8.0000	7572	20.73	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7649	20.94	12/16/2035						5.2500	4.6500			
FXTN 25-09	PIBD2536I097	25Y	7.6250	7937	21.73	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8258	22.61	8/16/2037	1.370000	4.9000	11:53:34 AM	4.9202		4.8500	4.9750	4.9750	4.9000	4.9000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8327	22.80	10/24/2037	95.840000	4.4500	3:45:42 PM	4.4561	4.6750	4.4100	4.5100	4.6999	4.4500	4.4500