

GS Board Summary  
January 06, 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 02.04.15*	PIBL0314K018	1M		28	0.08	2/4/2015	1,450.940000	1.8000	2:34:24 PM	2.0252	2.3750	1.3750	2.0000	2.1000	1.8000	1.8000
FXTN 10-36	PIBD1015B367	2M	12.3750	48	0.13	2/24/2015										
TBILL 03.04.15	PIBL1214C036	2M		56	0.15	3/4/2015	538.046000	1.8750	2:54:59 PM	2.0368		1.4000	2.0000	2.1000	1.5000	1.8750
TBILL 04.08.15*	PIBL1214D044	3M		91	0.25	4/8/2015	0.786000	1.4000	3:25:14 PM	1.4000	2.3650	1.4000	1.4000	1.4000	1.4000	1.4000
TBILL 05.06.15	PIBL0614K048	4M		119	0.33	5/6/2015	256.635847	2.1000	2:09:12 PM	2.0007		2.1000	1.8000	2.1000	1.8000	2.1000
FXTN 05-68	PIBD0515E685	4M	6.3750	126	0.34	5/13/2015										
FXTN 07-47	PIBD0715E477	5M	8.3750	135	0.37	5/22/2015	655.000000	2.5000	10:42:49 AM	2.5000			2.5000	2.5000	2.5000	2.5000
TBILL 06.03.15	PIBL1214F060	5M		147	0.40	6/3/2015	48.708600	2.0500	3:21:13 PM	2.0500		2.0450	2.0500	2.0500	2.0500	2.0500
TBILL 07.08.15*	PIBL1214G078	6M		182	0.50	7/8/2015	0.250000	2.2000	2:05:23 PM	2.2000	2.4500	2.2000	2.2000	2.2000	2.2000	2.2000
FXTN 04-20	PIBD0415G203	7M	4.8750	195	0.53	7/21/2015										
TBILL 08.05.15	PIBL1214H086	7M		210	0.58	8/5/2015						2.0000				
RTB 05-09	PIID0515H097	8M	5.8750	224	0.61	8/19/2015	40.000000	2.5000	2:12:21 PM	2.1150		2.1500	2.1000	2.5000	2.1000	2.5000
FXTN 10-37	PIBD1015H370	8M	11.8750	230	0.63	8/25/2015										
TBILL 09.02.15	PIBL1214I094	8M		238	0.65	9/2/2015						2.2500				
TBILL 10.07.15	PIBL1214J100	9M		273	0.75	10/7/2015						2.2500				
TBILL 11.04.15	PIBL1214K117	10M		301	0.83	11/4/2015	4.000000	2.0000	10:35:46 AM	2.0000		2.0000	2.0000	2.0000	2.0000	2.0000
FXTN 05-69	PIBD0515K697	11M	4.6250	322	0.88	11/25/2015						2.0000				
TBILL 12.02.15*	PIBL1214L125	1Y		329	0.90	12/2/2015	28.261400	2.0002	3:31:52 PM	1.9959	2.4500	2.0002	1.9000	2.0500	1.9000	2.0002
FXTN 10-38	PIBD1015L384	11M	10.1250	342	0.94	12/15/2015										
FXTN 10-39	PIBD1016A393	1.5Y	9.2500	370	1.01	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	385	1.05	1/27/2016	1.000000	2.5000	10:34:42 AM	2.5000	2.8750		2.5000	2.5000	2.5000	2.5000
RTB 05-10	PIID0516C107	1.5Y	6.0000	421	1.15	3/3/2016	1.000000	2.6500	2:12:33 PM	2.6500		2.3750	2.6500	2.6500	2.6500	2.6500
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	448	1.23	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	474	1.30	4/25/2016	5.200000	2.1000	3:36:43 PM	2.1058	2.8750	2.1000	2.2500	2.2500	2.1000	2.1000
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	476	1.30	4/27/2016						2.1750				
FXTN 10-42	PIBD1016I420	2Y	9.1250	606	1.66	9/4/2016					2.4500	2.2500				
RTB 07-01	PIID0716I018	2Y	7.0000	626	1.71	9/24/2016	5.000000	2.5000	3:32:10 PM	2.5000		2.2500	2.5000	2.5000	2.5000	2.5000
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	679	1.86	11/16/2016						2.8750	2.2500			
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	814	2.23	3/31/2017	100.000000	2.7000	11:49:30 AM	2.7000	2.8500	2.5000	2.7000	2.7000	2.7000	2.7000
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	838	2.29	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	866	2.37	5/22/2017	220.000000	2.7500	3:03:10 PM	2.7500	3.1250	2.4500	2.7500	2.7500	2.7500	2.7500
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	910	2.49	7/5/2017						2.5500				
RTB 07-02	PIID0717H026	3Y	6.6250	955	2.61	8/19/2017					3.2350	2.6250				
FXTN 10-44	PIBD1017H447	3Y	7.7500	959	2.63	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	1025	2.81	10/28/2017						2.8750				
FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1036	2.84	11/8/2017	60.000000	2.9750	11:49:24 AM	2.9750	3.2500		2.9750	2.9750	2.9750	2.9750
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1120	3.07	1/31/2018	61.000000	3.1250	3:39:48 PM	3.1250		2.8750	3.1250	3.1250	3.1250	3.1250
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1232	3.37	5/23/2018										
FXTN 07-51	PIBD0718H511	4Y	5.0000	1319	3.61	8/18/2018	9.800000	3.0800	3:39:35 PM	3.0800	3.3000	3.0000	3.0800	3.0800	3.0800	3.0800
FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1413	3.87	11/20/2018					3.3750					
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1504	4.12	2/19/2019						3.0750				
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1570	4.30	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1654	4.53	7/19/2019										
FXTN 07-55	PIBD0719H555	5Y	4.7500	1696	4.64	8/30/2019						3.3000				
FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1780	4.87	11/22/2019	2,324.900000	3.2250	4:13:59 PM	3.2439	3.3000	3.2000	3.2625	3.3750	3.2200	3.2250
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1868	5.11	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2051	5.62	8/19/2020						3.3750				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2079	5.69	9/16/2020						3.4000				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2170	5.94	12/16/2020										
RTB 10-02	PIID1021C027	6.5Y	7.3750	2247	6.15	3/3/2021	43.000000	3.3000	3:14:51 PM	3.4404			3.5000	3.5000	3.3000	3.3000
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2264	6.20	3/20/2021	3,639.280000	3.4000	4:12:31 PM	3.4159	3.5250		3.4750	3.4750	3.3850	3.4000

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FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2303	6.31	4/28/2021						3.4750				
RTB 10-03	PIID1021J039	7Y	5.7500	2478	6.78	10/20/2021					3.8750	3.5250				
FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2513	6.88	11/24/2021					3.9000	3.5500				
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2569	7.03	1/19/2022	1,217.000000	3.5500	3:28:47 PM	3.5598			3.5750	3.5750	3.5500	3.5500
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2623	7.18	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2764	7.57	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2806	7.68	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2840	7.78	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2890	7.91	12/6/2022						3.7500				
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2966	8.12	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3064	8.39	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3142	8.60	8/15/2023	107.853600	3.8250	3:39:06 PM	3.8166	3.8898	3.7252	4.0000	4.0000	3.7251	3.8250
FXTN 20-06	PIBD2023J068	9Y	11.3750	3211	8.79	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3435	9.40	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3498	9.58	8/5/2024										
FXTN 10-59	PIBD1024H595	10Y	4.1250	3513	9.62	8/20/2024	34,171.500000	3.6800	4:09:48 PM	3.6999	3.7250	3.6500	3.7450	3.7500	3.6650	3.6800
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3596	9.85	11/11/2024					4.0500					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3750	10.27	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3939	10.78	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3979	10.89	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4030	11.03	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4304	11.78	10/20/2026										
FXTN 20-13	PIBD2026L139	12Y	8.0000	4352	11.92	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4436	12.15	3/1/2027	105.200000	3.9500	11:35:46 AM	3.9500		4.0500	3.9500	3.9500	3.9500	3.9500
FXTN 20-14	PIBD2027I140	13Y	8.6250	4625	12.66	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5080	13.91	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5619	15.38	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5681	15.55	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5863	16.05	1/26/2031						4.2500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6037	16.53	7/19/2031	8,762.900000	4.0300	4:01:37 PM	4.0335	4.1000	4.0275	4.0800	4.0800	4.0250	4.0300
FXTN 25-04	PIBD2531J042	17Y	9.3750	6115	16.74	10/5/2031						4.2500				
FXTN 20-18	PIBD2032B183	18Y	5.8750	6235	17.07	2/2/2032						4.7000				
RTB 20-01	PIID2032C014	18Y	5.8750	6263	17.15	3/1/2032	598.460000	4.3850	3:58:38 PM	4.3031	4.3850	4.2500	4.3800	4.4000	4.2500	4.3850
FXTN 20-19	PIBD2032I195	18Y	5.7500	6473	17.72	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6536	17.89	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6648	18.20	3/21/2033	3,422.780000	4.0800	3:40:29 PM	4.0308	4.3750	4.0400	4.0200	4.1250	4.0200	4.0800
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7242	19.83	11/5/2034					4.9750					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7571	20.73	9/30/2035	100.000000	4.9500	3:58:02 PM	4.9500			4.9500	4.9500	4.9500	4.9500
FXTN 25-08	PIBD2535L086	25Y	8.1250	7648	20.94	12/16/2035	5.375000	4.6600	3:36:19 PM	4.6602	5.0000		4.6650	4.6650	4.6600	4.6600
FXTN 25-09	PIBD2536I097	25Y	7.6250	7936	21.73	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8257	22.61	8/16/2037						4.7500				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8326	22.80	10/24/2037	157.136662	4.4350	3:42:44 PM	4.4563	4.4799	4.4100	4.4000	4.7250	4.4000	4.4350