

GS Board Summary  
January 13, 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		21	0.06	2/4/2015	1,012.630000	1.7800	3:12:29 PM	1.8737			2.0000	2.3000	1.7800	1.7800
FXTN 10-36	PIBD1015B367	1M	12.3750	41	0.11	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	1M		49	0.13	3/4/2015	1,164.239412	1.4000	3:17:26 PM	1.9087	2.1250	1.4000	1.4000	2.0200	1.3500	1.4000
TBILL 04.08.15*	PIBL1214D044	3M		84	0.23	4/8/2015					2.0750	1.3750				
TBILL 05.06.15	PIBL0614K048	4M		112	0.31	5/6/2015						1.5000				
FXTN 05-68	PIBD0515E685	4M	6.3750	119	0.33	5/13/2015										
FXTN 07-47	PIBD0715E477	4M	8.3750	128	0.35	5/22/2015										
TBILL 06.03.15	PIBL1214F060	5M		140	0.38	6/3/2015	267.501397	2.0000	3:12:34 PM	2.2804		2.0000	2.3000	2.3000	2.0000	2.0000
TBILL 07.08.15*	PIBL1214G078	6M		175	0.48	7/8/2015	2,208000	2.0000	11:10:08 AM	2.0000	2.3000	2.0000	2.0000	2.0000	2.0000	2.0000
FXTN 04-20	PIBD0415G203	6M	4.8750	188	0.51	7/21/2015										
TBILL 08.05.15	PIBL1214H086	7M		203	0.56	8/5/2015						2.0000				
RTB 05-09	PIID0515H097	7M	5.8750	217	0.59	8/19/2015	2,050000	2.7000	3:28:02 PM	2.6951	3.1250	2.1000	2.5000	2.7000	2.5000	2.7000
FXTN 10-37	PIBD1015H370	8M	11.8750	223	0.61	8/25/2015						2.0000				
TBILL 09.02.15	PIBL1214I094	8M		231	0.63	9/2/2015	1,400.000000	2.3500	4:14:35 PM	2.3500			2.3500	2.3500	2.3500	2.3500
TBILL 10.07.15	PIBL1214J100	9M		266	0.73	10/7/2015						2.0000				
TBILL 11.04.15	PIBL1214K117	10M		294	0.81	11/4/2015	20,591639	1.8750	11:22:41 AM	1.8776		2.0000	2.0000	2.0000	1.8750	1.8750
FXTN 05-69	PIBD0515K697	11M	4.6250	315	0.86	11/25/2015						2.0000				
TBILL 12.02.15*	PIBL1214L125	1Y		322	0.88	12/2/2015	36,127000	2.0500	3:50:59 PM	2.0500	2.3500	2.0500	2.0500	2.0500	2.0500	2.0500
FXTN 10-38	PIBD1015L384	11M	10.1250	335	0.92	12/15/2015										
FXTN 10-39	PIBD1016A393	1Y	9.2500	363	0.99	1/12/2016										
FXTN 07-48	PIBD0716A488	1.5Y	7.0000	378	1.03	1/27/2016					3.0000	2.1000				
RTB 05-10	PIID0516C107	1.5Y	6.0000	414	1.13	3/3/2016	0,600000	2.1501	10:30:09 AM	2.1501	3.2500	2.1501	2.1501	2.1501	2.1501	2.1501
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	441	1.21	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	467	1.28	4/25/2016	129,641200	1.9500	3:14:45 PM	2,2396	3.0000	2.1250	2.1250	2.3000	1.9500	1.9500
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	469	1.28	4/27/2016										
FXTN 10-42	PIBD1016I420	2Y	9.1250	599	1.64	9/4/2016					2.4500	2.2500				
RTB 07-01	PIID0716I018	2Y	7.0000	619	1.69	9/24/2016						2.2750				
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	672	1.84	11/16/2016						2.8750				
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	807	2.21	3/31/2017	2,800000	2.7000	10:48:27 AM	2,7000	2,8500	2,5000	2,7000	2,7000	2,7000	2,7000
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	831	2.28	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	859	2.35	5/22/2017	250,000000	2.7000	2:21:00 PM	2,7000	3,1250	2,5000	2,7000	2,7000	2,7000	2,7000
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	903	2.47	7/5/2017						2.6250				
RTB 07-02	PIID0717H026	3Y	6.6250	948	2.60	8/19/2017					3.1250	2.8500				
FXTN 10-44	PIBD1017H447	3Y	7.7500	952	2.61	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	1018	2.79	10/28/2017						2.8750				
FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1029	2.82	11/8/2017					3.2500					
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1113	3.05	1/31/2018						2.9000				
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1225	3.35	5/23/2018	4,700000	3.1000	12:09:24 PM	2,9955	3,3000		2,8000	3,1000	2,8000	3,1000
FXTN 07-51	PIBD0718H511	4Y	5.0000	1312	3.59	8/18/2018	5,000000	3.1500	11:30:14 AM	3,0700	3,3000	3,0500	3,0500	3,1500	3,0500	3,1500
FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1406	3.85	11/20/2018					3.3750					
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1497	4.10	2/19/2019						3.1250				
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1563	4.28	4/26/2019										
FXTN 07-54	PIBD0719G547	5Y	4.7500	1647	4.51	7/19/2019										
FXTN 07-55	PIBD0719H555	5Y	4.7500	1689	4.62	8/30/2019						3.2500				
FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1773	4.85	11/22/2019	2,800,500000	3.1250	4:12:33 PM	3,1169	3,2500		3,1350	3,1500	3,1000	3,1250
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1861	5.10	2/18/2020	1,000000	3.3150	11:32:09 AM	3,3150		3,1000	3,3150	3,3150	3,3150	3,3150
RTB 10-01	PIID1020H015	6Y	7.2500	2044	5.60	8/19/2020						3.3000				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2072	5.67	9/16/2020						3.3250				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2163	5.92	12/16/2020										
RTB 10-02	PIID1021C027	6.5Y	7.3750	2240	6.13	3/3/2021										
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2257	6.18	3/20/2021	2,640,400000	3.2975	4:03:30 PM	3,2994	3,6250		3,3300	3,3500	3,2950	3,2975

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FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2296	6.29	4/28/2021						3.3500				
RTB 10-03	PIID1021J039	7Y	5.7500	2471	6.77	10/20/2021					3.7250	3.5000				
FXTN 10-55 *	PIBD1021K551	7Y	5.7500	2506	6.86	11/24/2021	15.585000	3.6500	11:16:42 AM	3.6462	3.8500		3.5500	3.6500	3.5500	3.6500
FXTN 10-54	PIBD1022G545	7.5Y	6.3750	2562	7.01	1/19/2022	6.700000	3.6475	11:50:49 AM	3.6475			3.6475	3.6475	3.6475	3.6475
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2616	7.16	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2757	7.55	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2799	7.66	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2833	7.76	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2883	7.89	12/6/2022	10.000000	4.0000	11:22:27 AM	4.0000			4.0000	4.0000	4.0000	4.0000
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2959	8.10	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3057	8.37	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3135	8.58	8/15/2023	190.306000	3.7450	3:33:01 PM	3.6877	3.7500	3.6851	3.6750	3.8700	3.6500	3.7450
FXTN 20-06	PIBD2023J068	9Y	11.3750	3204	8.77	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3428	9.39	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3491	9.56	8/5/2024										
FXTN 10-59	PIBD1024H595	10Y	4.1250	3506	9.60	8/20/2024	17,191.957000	3.6050	4:11:54 PM	3.6046	3.6249	3.5900	3.6250	3.6250	3.5975	3.6050
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3589	9.83	11/11/2024					4.0000					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3743	10.25	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3932	10.77	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3972	10.87	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4023	11.01	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4297	11.76	10/20/2026										
FXTN 20-13	PIBD2026L139	12Y	8.0000	4345	11.90	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4429	12.13	3/1/2027	115.305000	4.0000	3:36:30 PM	3.9904			3.9750	4.0500	3.9750	4.0000
FXTN 20-14	PIBD2027I140	13Y	8.6250	4618	12.64	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5073	13.89	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5612	15.36	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5674	15.53	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	5856	16.03	1/26/2031						4.2500				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6030	16.51	7/19/2031	9,718.000000	4.0000	4:08:22 PM	4.0079			4.0150	4.0200	3.9990	4.0000
FXTN 25-04	PIBD2531J042	17Y	9.3750	6108	16.72	10/5/2031						4.2500				
FXTN 20-18	PIBD2032B183	18Y	5.8750	6228	17.05	2/2/2032						4.2500				
RTB 20-01	PIID2032C014	18Y	5.8750	6256	17.13	3/1/2032	36.240000	4.2925	3:35:42 PM	4.2969	4.7890	4.2500	4.3250	4.5000	4.2750	4.2925
FXTN 20-19	PIBD2032I195	18Y	5.7500	6466	17.70	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6529	17.88	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6641	18.18	3/21/2033	776.876000	4.0450	2:51:23 PM	4.0006	4.8250		4.0000	4.0500	4.0000	4.0450
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7235	19.81	11/5/2034					5.0000					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7564	20.71	9/30/2035	100.000000	4.7250	2:29:08 PM	4.7250			4.7250	4.7250	4.7250	4.7250
FXTN 25-08	PIBD2535L086	25Y	8.1250	7641	20.92	12/16/2035	200.000000	4.6000	10:36:30 AM	4.5649	5.1250		4.5300	4.6000	4.5300	4.6000
FXTN 25-09	PIBD2536I097	25Y	7.6250	7929	21.71	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8250	22.59	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8319	22.78	10/24/2037	1,516.140000	4.3600	4:13:29 PM	4.3780	4.5000	4.3600	4.3900	4.8550	4.3600	4.3600