

GS Board Summary  
January 23, 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		9	0.02	2/4/2015										
FXTN 10-36	PIBD1015B367	<1M	12.3750	29	0.08	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	1M		37	0.10	3/4/2015	142.506000	1.3500	2:55:41 PM	1.3505	2.1250	1.3500	1.5000	1.5000	1.3500	1.3500
TBILL 04.08.15	PIBL1214D044	2M		72	0.20	4/8/2015	150.318000	1.4000	2:53:15 PM	1.4011		1.3500	1.9000	1.9000	1.4000	1.4000
TBILL 05.06.15*	PIBL0614K048	3M		100	0.27	5/6/2015	1.000000	1.8000	10:42:56 AM	1.8000	1.9500	1.7000	1.8000	1.8000	1.8000	1.8000
FXTN 05-68	PIBD0515E685	4M	6.3750	107	0.29	5/13/2015										
FXTN 07-47	PIBD0715E477	4M	8.3750	116	0.32	5/22/2015										
TBILL 06.03.15	PIBL1214F060	4M		128	0.35	6/3/2015	1,251.205700	1.9500	3:18:48 PM	1.9806		1.8000	2.0000	2.0250	1.8500	1.9500
TBILL 07.08.15	PIBL1214G078	5M		163	0.45	7/8/2015	102.111000	2.0700	4:10:25 PM	2.0654		1.8500	1.8500	2.0700	1.8500	2.0700
FXTN 04-20	PIBD0415G203	5M	4.8750	176	0.48	7/21/2015										
TBILL 08.05.15*	PIBL1214H086	6M		191	0.52	8/5/2015					2.3000					
RTB 05-09	PIID0515H097	7M	5.8750	205	0.56	8/19/2015						2.0000				
FXTN 10-37	PIBD1015H370	7M	11.8750	211	0.58	8/25/2015						2.0000				
TBILL 09.02.15	PIBL1214I094	7M		219	0.60	9/2/2015						2.1500				
TBILL 10.07.15	PIBL1214J100	9M		254	0.70	10/7/2015						2.1500				
TBILL 11.04.15	PIBL1214K117	9M		282	0.77	11/4/2015	500.000000	2.2750	3:15:21 PM	2.2750		1.8000	2.2750	2.2750	2.2750	2.2750
FXTN 05-69	PIBD0515K697	10M	4.6250	303	0.83	11/25/2015						2.0000				
TBILL 12.02.15*	PIBL1214L125	1Y		310	0.85	12/2/2015	2.033000	2.1000	2:40:19 PM	2.1000	2.3250	2.1000	2.1000	2.1000	2.1000	2.1000
FXTN 10-38	PIBD1015L384	11M	10.1250	323	0.88	12/15/2015										
FXTN 10-39	PIBD1016A393	1Y	9.2500	351	0.96	1/12/2016										
FXTN 07-48	PIBD0716A488	1Y	7.0000	366	1.00	1/27/2016	21.000000	2.3250	9:36:22 AM	2.3250	2.5000		2.3250	2.3250	2.3250	2.3250
RTB 05-10	PIID0516C107	1.5Y	6.0000	402	1.10	3/3/2016	2.300000	2.9000	3:52:39 PM	2.9000	2.9000	2.2500	2.9000	2.9000	2.9000	2.9000
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	429	1.17	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	455	1.25	4/25/2016					2.5999	2.1250				
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	457	1.25	4/27/2016						2.2500				
FXTN 10-42	PIBD1016I420	2Y	9.1250	587	1.61	9/4/2016	258.400000	2.5000	3:59:11 PM	2.4093	2.5250	2.2750	2.3500	2.6000	2.3500	2.5000
RTB 07-01	PIID0716I018	2Y	7.0000	607	1.66	9/24/2016					3.2500	2.3000				
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	660	1.81	11/16/2016					2.8750	2.6000				
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	795	2.18	3/31/2017	10.000000	2.7500	11:51:25 AM	2.7500			2.7500	2.7500	2.7500	2.7500
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	819	2.24	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	847	2.32	5/22/2017	300.000000	2.6750	10:16:56 AM	2.6750	2.7500	2.5500	2.6750	2.6750	2.6750	2.6750
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	891	2.44	7/5/2017										
RTB 07-02	PIID0717H026	3Y	6.6250	936	2.56	8/19/2017	0.900000	2.7750	3:37:31 PM	2.7750	3.0500	2.7750	2.7750	2.7750	2.7750	2.7750
FXTN 10-44	PIBD1017H447	3Y	7.7500	940	2.57	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	1006	2.75	10/28/2017						2.8750				
FXTN 05-71 *	PIBD0517K719	3Y	4.1250	1017	2.78	11/8/2017					3.2500					
FXTN 10-45	PIBD1018A451	3.5Y	5.8750	1101	3.01	1/31/2018	160.000000	2.9500	3:29:28 PM	2.9500		2.9500	2.9500	2.9500	2.9500	2.9500
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1213	3.32	5/23/2018	404.430596	2.8500	11:25:52 AM	2.8500	3.0000	2.9000	2.8500	2.8500	2.8500	2.8500
FXTN 07-51	PIBD0718H511	4Y	5.0000	1300	3.56	8/18/2018	395.000000	3.0250	2:01:03 PM	3.0263	3.0500		3.0300	3.0300	3.0250	3.0250
FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1394	3.82	11/20/2018					3.3750					
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1485	4.07	2/19/2019	1.500000	3.2000	3:08:18 PM	3.4799		3.0250	3.5000	3.5000	3.2000	3.2000
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1551	4.25	4/26/2019	10.000000	3.1200	11:43:35 AM	3.1200			3.1200	3.1200	3.1200	3.1200
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1635	4.48	7/19/2019										
FXTN 07-55	PIBD0719H555	5Y	4.7500	1677	4.59	8/30/2019										
FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1761	4.82	11/22/2019	3,640.500000	3.1000	4:06:57 PM	3.0964	3.1250	3.0300	3.0750	3.1500	3.0750	3.1000
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1849	5.06	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2032	5.56	8/19/2020						3.1750				
FXTN 10-51	PIBD1020I510	6Y	6.1250	2060	5.64	9/16/2020						3.2000				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2151	5.89	12/16/2020	1.000000	3.2000	10:43:40 AM	3.2000			3.2000	3.2000	3.2000	3.2000
RTB 10-02	PIID1021C027	6.5Y	7.3750	2228	6.10	3/3/2021						3.2500				
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2245	6.15	3/20/2021	5,170.000000	3.1800	3:55:02 PM	3.1780	3.5000	3.1000	3.2000	3.2000	3.1000	3.1800

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FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2284	6.25	4/28/2021						3.3000				
RTB 10-03	PIID1021J039	7Y	5.7500	2459	6.73	10/20/2021	5.418000	3.5000	3:06:43 PM	3.5000		3.3751	3.5000	3.5000	3.5000	3.5000
FXTN 10-55	PIBD1021K551	7Y	5.7500	2494	6.83	11/24/2021						3.3750				
FXTN 10-54 *	PIBD1022G545	7Y	6.3750	2550	6.98	1/19/2022	20.000000	3.4200	2:02:34 PM	3.4200	3.3750		3.4200	3.4200	3.4200	3.4200
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2604	7.13	3/14/2022										
FXTN 10-56	PIBD1022H562	8Y	4.8750	2745	7.52	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2787	7.63	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2821	7.72	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2871	7.86	12/6/2022										
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2947	8.07	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3045	8.34	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3123	8.55	8/15/2023	50.125000	3.5698	3:38:52 PM	3.5495	3.5697	3.4251	3.7000	3.7000	3.4010	3.5698
FXTN 20-06	PIBD2023J068	9Y	11.3750	3192	8.74	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3416	9.35	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3479	9.52	8/5/2024										
FXTN 10-59	PIBD1024H595	10Y	4.1250	3494	9.57	8/20/2024	7,760.133571	3.3600	4:04:37 PM	3.3589	3.4000	3.3500	3.4000	3.4250	3.3200	3.3600
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3577	9.79	11/11/2024					3.9000					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3731	10.21	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3920	10.73	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3960	10.84	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	4011	10.98	1/19/2026	480.000000	3.7010	3:49:22 PM	3.7005			3.7000	3.7010	3.7000	3.7010
RTB 15-01	PIID1526J019	12Y	6.2500	4285	11.73	10/20/2026	38.000000	3.8500	11:05:03 AM	3.8500			3.8500	3.8500	3.8500	3.8500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4333	11.86	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4417	12.09	3/1/2027	29.650000	3.8550	11:10:49 AM	3.8550			3.8550	3.8550	3.8550	3.8550
FXTN 20-14	PIBD2027I140	13Y	8.6250	4606	12.61	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5061	13.86	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5600	15.33	5/27/2030	0.100000	4.5500	3:05:20 PM	4.5500			4.5500	4.5500	4.5500	4.5500
FXTN 25-02	PIBD2530G029	16Y	12.5000	5662	15.50	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5844	16.00	1/26/2031						4.1250				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6018	16.48	7/19/2031	5,275.000000	3.7650	4:10:29 PM	3.7613	4.0000		3.7550	3.7800	3.7500	3.7650
FXTN 25-04	PIBD2531J042	17Y	9.3750	6096	16.69	10/5/2031						4.1250				
FXTN 20-18	PIBD2032B183	18Y	5.8750	6216	17.02	2/2/2032						4.0000				
RTB 20-01	PIID2032C014	18Y	5.8750	6244	17.10	3/1/2032	19.371000	4.1500	2:17:50 PM	4.1629	4.3250	4.0000	4.1750	4.1750	4.1500	4.1500
FXTN 20-19	PIBD2032I195	18Y	5.7500	6454	17.67	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6517	17.84	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6629	18.15	3/21/2033	11,756.275000	3.7650	4:10:20 PM	3.7659	3.8000		3.8200	3.8350	3.7400	3.7650
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7223	19.78	11/5/2034	50.000000	4.5000	11:09:43 AM	4.5000	4.8750		4.5000	4.5000	4.5000	4.5000
FXTN 25-07	PIBD2535I071	25Y	8.0000	7552	20.68	9/30/2035	50.000000	4.7250	9:29:43 AM	4.7250		4.5000	4.7250	4.7250	4.7250	4.7250
FXTN 25-08	PIBD2535L086	25Y	8.1250	7629	20.89	12/16/2035	10.000000	4.4500	11:47:00 AM	4.4500	5.1250	4.3000	4.4500	4.4500	4.4500	4.4500
FXTN 25-09	PIBD2536I097	25Y	7.6250	7917	21.68	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8238	22.55	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8307	22.74	10/24/2037	2,044.525000	4.0475	3:52:20 PM	4.0026	4.0500	3.9800	4.0000	4.1000	3.9800	4.0475