

GS Board Summary
January 30, 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		2	0.01	2/4/2015										
FXTN 10-36	PIBD1015B367	<1M	12.3750	22	0.06	2/24/2015										
TBILL 03.04.15*	PIBL1214C036	1M		30	0.08	3/4/2015					2.1250	1.4000				
TBILL 04.08.15	PIBL1214D044	2M		65	0.18	4/8/2015										
TBILL 05.06.15*	PIBL0614K048	3M		93	0.26	5/6/2015	4.893300	1.6000	2:00:41 PM	1.6000	1.9500	1.6000	1.6000	1.6000	1.6000	1.6000
FXTN 05-68	PIBD0515E685	3M	6.3750	100	0.27	5/13/2015										
FXTN 07-47	PIBD0715E477	4M	8.3750	109	0.30	5/22/2015	14.187000	1.9000	10:44:04 AM	1.9000			1.9000	1.9000	1.9000	1.9000
TBILL 06.03.15	PIBL1214F060	4M		121	0.33	6/3/2015						1.5550				
TBILL 07.08.15	PIBL1214G078	5M		156	0.43	7/8/2015						1.6000				
FXTN 04-20	PIBD0415G203	5M	4.8750	169	0.46	7/21/2015	30.000000	2.1500	10:55:22 AM	2.1500			2.1500	2.1500	2.1500	2.1500
TBILL 08.05.15*	PIBL1214H086	6M		184	0.51	8/5/2015					2.3000					
RTB 05-09	PIID0515H097	7M	5.8750	198	0.54	8/19/2015	1,413.515000	2.1875	3:36:04 PM	2.1725	3.0850	2.1250	2.1850	3.0850	2.1250	2.1875
FXTN 10-37	PIBD1015H370	7M	11.8750	204	0.56	8/25/2015										
TBILL 09.02.15	PIBL1214I094	7M		212	0.58	9/2/2015										
TBILL 10.07.15	PIBL1214J100	8M		247	0.68	10/7/2015						1.8750				
TBILL 11.04.15	PIBL1214K117	9M		275	0.76	11/4/2015	62.524000	1.8000	2:23:05 PM	1.9599		1.9750	2.0000	2.0000	1.8000	1.8000
FXTN 05-69	PIBD0515K697	10M	4.6250	296	0.81	11/25/2015						2.1500				
TBILL 12.02.15*	PIBL1214L125	1Y		303	0.83	12/2/2015	4.748000	2.0000	2:49:16 PM	2.0004	2.3750	2.0000	2.0000	2.0200	2.0000	2.0000
FXTN 10-38	PIBD1015L384	11M	10.1250	316	0.87	12/15/2015										
FXTN 10-39	PIBD1016A393	11M	9.2500	344	0.94	1/12/2016										
FXTN 07-48	PIBD0716A488	1Y	7.0000	359	0.98	1/27/2016	514.500000	2.2250	4:07:08 PM	2.2242	2.7500		2.2200	2.3000	2.2200	2.2250
RTB 05-10	PIID0516C107	1.5Y	6.0000	395	1.08	3/3/2016						2.2500				
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	422	1.16	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	448	1.23	4/25/2016	19.500000	2.1500	4:13:15 PM	2.1808	2.7500	2.2000	2.3500	2.3500	2.1500	2.1500
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	450	1.23	4/27/2016						2.2000				
FXTN 10-42	PIBD1016I420	2Y	9.1250	580	1.59	9/4/2016	1,100.700000	2.6000	3:13:29 PM	2.5682	2.6500	2.4000	2.5000	2.6000	2.5000	2.6000
RTB 07-01	PIID0716I018	2Y	7.0000	600	1.64	9/24/2016						2.3000				
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	653	1.79	11/16/2016					2.8750					
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	788	2.16	3/31/2017	1,350.000000	2.5750	11:07:59 AM	2.6594	2.7500		2.6650	2.6800	2.5750	2.5750
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	812	2.22	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	840	2.30	5/22/2017	390.600000	2.6400	2:59:59 PM	2.6197	2.7500	2.5500	2.6250	2.6400	2.6000	2.6400
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	884	2.42	7/5/2017						2.6500				
RTB 07-02	PIID0717H026	3Y	6.6250	929	2.54	8/19/2017						2.7500				
FXTN 10-44	PIBD1017H447	3Y	7.7500	933	2.55	8/23/2017	2.000000	2.8750	3:38:40 PM	2.8750			2.8750	2.8750	2.8750	2.8750
FXTN 07-50	PIBD0717J502	3Y	5.3750	999	2.74	10/28/2017	1.000000	2.7000	11:11:42 AM	2.7000		2.8750	2.7000	2.7000	2.7000	2.7000
FXTN 05-71	PIBD0517K719	3Y	4.1250	1010	2.77	11/8/2017										
FXTN 10-45 *	PIBD1018A451	3Y	5.8750	1094	3.00	1/31/2018	52.000000	2.9000	4:14:26 PM	2.9077	3.0500	2.9250	3.1000	3.1000	2.9000	2.9000
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1206	3.30	5/23/2018	9.800000	2.8000	11:27:22 AM	2.8000		2.8000	2.8000	2.8000	2.8000	2.8000
FXTN 07-51	PIBD0718H511	4Y	5.0000	1293	3.54	8/18/2018	158.500000	2.9500	3:42:25 PM	2.9579	3.2000	2.9000	2.9450	2.9850	2.9450	2.9500
FXTN 10-47 *	PIBD1018K478	4Y	8.8750	1387	3.80	11/20/2018					3.3750					
FXTN 10-48	PIBD1019B485	4.5Y	7.8750	1478	4.05	2/19/2019						3.0000				
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1544	4.23	4/26/2019										
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1628	4.46	7/19/2019	600.000000	3.0300	11:37:58 AM	3.0150			3.0000	3.0300	3.0000	3.0300
FXTN 07-55	PIBD0719H555	5Y	4.7500	1670	4.57	8/30/2019						3.1500				
FXTN 07-56 *	PIBD0719K560	5Y	3.8750	1754	4.80	11/22/2019	5,897.350000	2.9900	4:08:05 PM	2.9943	3.2000		2.9850	3.0000	2.9850	2.9900
FXTN 10-50	PIBD1020B508	5.5Y	7.7500	1842	5.04	2/18/2020										
RTB 10-01	PIID1020H015	6Y	7.2500	2025	5.54	8/19/2020										
FXTN 10-51	PIBD1020I510	6Y	6.1250	2053	5.62	9/16/2020										
FXTN 10-52	PIBD1020L525	6Y	5.8750	2144	5.87	12/16/2020										
RTB 10-02	PIID1021C027	6.5Y	7.3750	2221	6.08	3/3/2021	2,750.000000	3.2500	8:49:59 AM	3.2500		3.2300	3.2500	3.2500	3.2500	3.2500
FXTN 07-57	PIBD0721C574	6.5Y	3.5000	2238	6.13	3/20/2021	50.000000	3.0500	2:40:07 PM	3.0500	3.5000		3.0500	3.0500	3.0500	3.0500

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FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2277	6.23	4/28/2021	350.000000	3.3000	8:54:38 AM	3.3000			3.3000	3.3000	3.3000	3.3000
RTB 10-03	PIID1021J039	7Y	5.7500	2452	6.71	10/20/2021					3.6000	3.3501				
FXTN 10-55	PIBD1021K551	7Y	5.7500	2487	6.81	11/24/2021						3.3500				
FXTN 10-54 *	PIBD1022G545	7Y	6.3750	2543	6.96	1/19/2022	100.000000	3.3650	11:50:56 AM	3.3637	3.5500		3.3625	3.3650	3.3625	3.3650
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2597	7.11	3/14/2022										
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2738	7.50	8/2/2022	90.000000	3.4000	3:48:51 PM	3.4000			3.4000	3.4000	3.4000	3.4000
FXTN 10-57	PIBD1022I570	8Y	4.7500	2780	7.61	9/13/2022	2,001.000000	3.5000	2:16:24 PM	3.4000			3.4000	3.5000	3.4000	3.5000
FXTN 20-03	PIBD2022J033	8Y	12.7500	2814	7.70	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2864	7.84	12/6/2022	316.308788	3.5750	3:17:22 PM	3.5072			3.5500	3.5750	3.4625	3.5750
FXTN 20-04	PIBD2023B048	8.5Y	13.0000	2940	8.05	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3038	8.32	5/29/2023										
RTB 10-04	PIID1023H046	9Y	3.2500	3116	8.53	8/15/2023	107.859000	3.3750	4:10:40 PM	3.4181	3.5400	3.3751	3.3000	3.5499	3.3000	3.3750
FXTN 20-06	PIBD2023J068	9Y	11.3750	3185	8.72	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3409	9.33	6/3/2024										
FXTN 20-08	PIBD2024H086	10Y	12.8750	3472	9.51	8/5/2024										
FXTN 10-59	PIBD1024H595	10Y	4.1250	3487	9.55	8/20/2024	8,284.800000	3.1450	4:03:00 PM	3.1637	3.2500		3.1750	3.1950	3.1450	3.1450
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3570	9.77	11/11/2024					3.7500					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3724	10.20	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3913	10.71	10/20/2025						3.3000				
FXTN 25-01	PIBD2525K015	11Y	18.2500	3953	10.82	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	4004	10.96	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4278	11.71	10/20/2026	639.940000	3.7000	2:51:15 PM	3.6140	4.2875		3.7000	3.7000	3.5500	3.7000
FXTN 20-13	PIBD2026L139	12Y	8.0000	4326	11.84	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4410	12.07	3/1/2027	400.200000	3.6000	11:11:15 AM	3.6250		3.6000	3.6000	3.6500	3.6000	3.6000
FXTN 20-14	PIBD2027I140	13Y	8.6250	4599	12.59	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5054	13.84	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5593	15.31	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5655	15.48	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5837	15.98	1/26/2031						4.1250				
FXTN 20-17	PIBD2031G171	17Y	8.0000	6011	16.46	7/19/2031	7,528.500000	3.5675	4:09:06 PM	3.5764	3.6250	3.5550	3.5750	3.6200	3.5600	3.5675
FXTN 25-04	PIBD2531J042	17Y	9.3750	6089	16.67	10/5/2031						4.1250				
FXTN 20-18	PIBD2032B183	17Y	5.8750	6209	17.00	2/2/2032						3.9500				
RTB 20-01	PIID2032C014	18Y	5.8750	6237	17.08	3/1/2032	126.790000	3.8900	3:51:33 PM	3.8412	4.5000		3.8000	4.1250	3.8000	3.8900
FXTN 20-19	PIBD2032I195	18Y	5.7500	6447	17.65	9/27/2032						4.0000				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6510	17.82	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6622	18.13	3/21/2033	10,338.451000	3.5650	4:07:31 PM	3.5770	3.6100	3.5600	3.6000	3.6500	3.5600	3.5650
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7216	19.76	11/5/2034					4.9500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7545	20.66	9/30/2035						4.5000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7622	20.87	12/16/2035	244.750000	4.5000	9:46:50 AM	4.1928	4.5000	4.1500	4.4500	4.5000	4.1750	4.5000
FXTN 25-09	PIBD2536I097	25Y	7.6250	7910	21.66	9/29/2036	3.000000	4.5000	2:42:35 PM	4.5000			4.5000	4.5000	4.5000	4.5000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8231	22.54	8/16/2037	16.777000	4.5100	4:07:48 PM	4.5752		4.5200	4.6000	4.6000	4.5100	4.5100
RTB 25-01 *	PIID2537J015	25Y	6.1250	8300	22.72	10/24/2037	1,155.912000	3.8470	3:58:53 PM	3.8602	3.9250	3.8270	3.8000	4.0000	3.8000	3.8470