

GS Board Summary
July 08, 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
FXTN 04-20	PIBD0415G203	<1M	4.8750	12	0.03	7/21/2015					2.5000					
TBILL 08.05.15*	PIBL1214H086	1M		27	0.07	8/5/2015					2.0250					
RTB 05-09	PIID0515H097	1M	5.8750	41	0.11	8/19/2015					2.7000	2.1250				
FXTN 10-37	PIBD1015H370	2M	11.8750	47	0.13	8/25/2015	62.175000	2.0500	10:40:31 AM	2.0500	2.7000		2.0500	2.0500	2.0500	2.0500
TBILL 09.02.15	PIBL1214I094	2M		55	0.15	9/2/2015	2,950.655402	2.0000	3:57:43 PM	2.0273	2.0250	2.0000	2.0000	2.0500	1.9500	2.0000
TBILL 10.07.15*	PIBL1214J100	3M		90	0.25	10/7/2015	2,048.441951	2.0250	3:52:01 PM	2.0438	2.0600	2.0201	2.0550	2.1000	2.0200	2.0250
TBILL 11.04.15	PIBL1214K117	4M		118	0.32	11/4/2015	593.340000	2.0750	3:53:58 PM	2.0864	2.1000	2.0750	2.0750	2.0900	2.0750	2.0750
FXTN 05-69	PIBD0515K697	5M	4.6250	139	0.38	11/25/2015	0.435000	2.5000	9:44:24 AM	2.5000	2.7000	2.1250	2.5000	2.5000	2.5000	2.5000
TBILL 12.02.15	PIBL1214L125	5M		146	0.40	12/2/2015	108.105000	2.1000	3:35:21 PM	2.1000	2.1250	2.1000	2.1000	2.1000	2.1000	2.1000
FXTN 10-38	PIBD1015L384	5M	10.1250	159	0.44	12/15/2015	9.910480	2.4000	3:02:02 PM	2.4000	2.7000		2.4000	2.4000	2.4000	2.4000
TBILL 01.06.16*	PIBL0615G013	6M		181	0.50	1/6/2016	182.854000	2.2500	3:56:12 PM	2.2466	2.2749	2.2500	2.1750	2.2500	2.1750	2.2500
FXTN 10-39	PIBD1016A393	6M	9.2500	187	0.51	1/12/2016					2.3000					
FXTN 07-48	PIBD0716A488	7M	7.0000	202	0.55	1/27/2016	20.800000	2.4500	3:13:08 PM	2.4115	2.6000	2.2750	2.4000	2.4500	2.4000	2.4500
TBILL 02.03.16	PIBL1215B025	7M		209	0.57	2/3/2016	2.514000	2.2500	2:34:14 PM	2.2500	2.3000	2.2500	2.2500	2.2500	2.2500	2.2500
TBILL 03.02.16	PIBL1215C033	8M		237	0.65	3/2/2016	40.107500	2.2750	2:37:25 PM	2.2750	2.3250	2.2750	2.2750	2.2750	2.2750	2.2750
RTB 05-10	PIID0516C107	8M	6.0000	238	0.65	3/3/2016					3.0000	2.2750				
FXTN 10-40	PIBD1016C407	9M	7.5000	265	0.73	3/30/2016					3.0000					
TBILL 04.06.16	PIBL1215D041	9M		272	0.75	4/6/2016						2.2250				
FXTN 03-20	PIBD0316D206	10M	1.6250	291	0.80	4/25/2016	19.260000	2.3750	3:46:44 PM	2.5048	2.4500	2.3500	2.5000	2.5500	2.3750	2.3750
FXTN 10-41	PIBD1016D416	10M	7.0000	293	0.80	4/27/2016										
TBILL 05.04.16	PIBL1215E059	10M		300	0.82	5/4/2016	1.117000	2.3500	9:54:40 AM	2.3500		2.2500	2.3500	2.3500	2.3500	2.3500
TBILL 06.01.16	PIBL1215F067	11M		328	0.90	6/1/2016						2.2500				
TBILL 07.06.16*	PIBL1215G076	1Y		363	1.00	7/6/2016	408.206000	2.4500	3:24:16 PM	2.4518	2.6500	2.4500	2.4500	2.4575	2.4250	2.4500
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	423	1.16	9/4/2016					2.8000	2.5000				
RTB 07-01	PIID0716I018	1.5Y	7.0000	443	1.21	9/24/2016						2.4000				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	496	1.36	11/16/2016						2.4000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	631	1.73	3/31/2017	300.000000	2.7000	3:29:48 PM	2.7000		2.6250	2.7000	2.7000	2.7000	2.7000
FXTN 20-01	PIBD2017D011	2Y	14.3750	655	1.79	4/24/2017										
FXTN 03-21	PIBD0317E212	2Y	2.8750	683	1.87	5/22/2017	13.500000	2.6700	3:39:46 PM	2.6693	2.7150	2.6500	2.6500	2.6700	2.6500	2.6700
FXTN 05-70 *	PIBD0517G705	2Y	4.6250	727	1.99	7/5/2017					3.1250	2.6750				
RTB 07-02	PIID0717H026	2.5Y	6.6250	772	2.11	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	776	2.12	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	842	2.31	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	853	2.34	11/8/2017	0.293000	3.0000	3:02:15 PM	3.0000		3.0000	3.0000	3.0000	3.0000	3.0000
FXTN 10-45	PIBD1018A451	3Y	5.8750	937	2.57	1/31/2018	1.000000	3.0200	3:48:20 PM	3.0200			3.0200	3.0200	3.0200	3.0200
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1049	2.87	5/23/2018	525.800000	3.0275	4:01:52 PM	3.0299	3.0350	3.0250	3.0300	3.0300	3.0225	3.0275
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1136	3.11	8/18/2018										
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1230	3.37	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1321	3.62	2/19/2019	151.800000	3.1250	3:17:14 PM	3.1300			3.5500	3.5500	3.1250	3.1250
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1387	3.80	4/26/2019	240.000000	3.2500	3:37:19 PM	3.1885	3.5000		3.1500	3.2500	3.1500	3.2500
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1471	4.03	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1513	4.14	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1597	4.37	11/22/2019	406.800000	3.2900	3:40:43 PM	3.2903	3.2900	3.2875	3.2900	3.2925	3.2852	3.2900
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1685	4.61	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1868	5.11	8/19/2020						3.3750				
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1896	5.19	9/16/2020						3.3750				
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1987	5.44	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2064	5.65	3/3/2021	100.000000	3.5300	10:53:16 AM	3.5300		3.3750	3.5300	3.5300	3.5300	3.5300
FXTN 07-57	PIBD0721C574	6Y	3.5000	2081	5.70	3/20/2021	1,737.000000	3.4750	3:50:49 PM	3.4791	3.4800	3.4676	3.4750	3.4800	3.4750	3.4750
FXTN 10-53	PIBD1021D531	6Y	6.5000	2120	5.80	4/28/2021						3.4650				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2295	6.28	10/20/2021						3.7500				

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FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2330	6.38	11/24/2021	105.000000	4.0000	3:17:14 PM	3.7575			3.7460	4.0000	3.7450	4.0000
FXTN 10-54	PIBD1022G545	7Y	6.3750	2386	6.53	1/19/2022					3.8000					
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2440	6.68	3/14/2022					3.9000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2581	7.07	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2623	7.18	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2657	7.27	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2707	7.41	12/6/2022						3.6500				
FXTN 20-04	PIBD2023B048	8Y	13.0000	2783	7.62	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2881	7.89	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2959	8.10	8/15/2023	46.882000	3.7751	3:52:59 PM	3.8012	3.8245	3.7751	4.0000	4.0000	3.6750	3.7751
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3028	8.29	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3252	8.90	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3315	9.08	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3330	9.12	8/20/2024	1,602.000000	3.5800	4:14:23 PM	3.5784	3.6100		3.5800	3.5900	3.5750	3.5800
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3413	9.34	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3567	9.77	4/14/2025					4.1000					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3756	10.28	10/20/2025	10.000000	3.9350	10:29:11 AM	3.9350			3.9350	3.9350	3.9350	3.9350
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3796	10.39	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3847	10.53	1/19/2026	50.000000	4.0800	10:29:10 AM	4.0800			4.0800	4.0800	4.0800	4.0800
RTB 15-01	PIID1526J019	12Y	6.2500	4121	11.28	10/20/2026	0.100000	4.2000	2:43:13 PM	4.2000		3.8500	4.2000	4.2000	4.2000	4.2000
FXTN 20-13	PIBD2026L139	12Y	8.0000	4169	11.41	12/7/2026						4.0250				
RTB 15-02	PIID1527C023	12Y	5.3750	4253	11.64	3/1/2027	1.100000	4.1450	3:47:30 PM	4.1331			4.0800	4.1450	4.0800	4.1450
FXTN 20-14	PIBD2027I140	13Y	8.6250	4442	12.16	9/6/2027	40.000000	4.1400	9:58:33 AM	4.1450			4.1500	4.1500	4.1400	4.1400
FXTN 20-15	PIBD2028L151	14Y	9.5000	4897	13.41	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5436	14.88	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5498	15.05	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5680	15.55	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	5854	16.03	7/19/2031	4,111.000000	4.1375	4:02:19 PM	4.1417	4.1550	4.1250	4.1500	4.1525	4.1375	4.1375
FXTN 25-04	PIBD2531J042	17Y	9.3750	5932	16.24	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6052	16.57	2/2/2032						4.3500				
RTB 20-01	PIID2032C014	17Y	5.8750	6080	16.65	3/1/2032	178.950000	4.4250	3:31:53 PM	4.3671	4.8745	4.3400	4.4200	5.1800	4.3500	4.4250
FXTN 20-19	PIBD2032I195	18Y	5.7500	6290	17.22	9/27/2032						4.4500				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6353	17.39	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6465	17.70	3/21/2033	146.000000	4.1700	3:39:29 PM	4.1543	4.2250		4.1500	4.1700	4.1400	4.1700
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7059	19.33	11/5/2034					4.8000					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7388	20.23	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7465	20.44	12/16/2035					4.8745	4.7250				
FXTN 25-09	PIBD2536I097	25Y	7.6250	7753	21.23	9/29/2036	5.680000	4.9000	3:02:06 PM	4.9000	5.0000		4.9000	4.9000	4.9000	4.9000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8074	22.11	8/16/2037	1.305000	4.9500	10:37:14 AM	4.9500		4.7000	4.9500	4.9500	4.9500	4.9500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8143	22.29	10/24/2037	116.826500	4.7085	3:39:23 PM	4.7320	4.7400	4.7100	4.7350	4.7550	4.5000	4.7085