

GS Board Summary
July 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
FXTN 04-20	PIBD0415G203	<1M	4.8750	7	0.02	7/21/2015					2.5000					
TBILL 08.05.15	PIBL1214H086	<1M		22	0.06	8/5/2015	0.723000	1.9000	11:52:30 AM	1.9893			2.1000	2.1000	1.9000	1.9000
RTB 05-09	PIID0515H097	1M	5.8750	36	0.10	8/19/2015	30.000000	2.0500	11:00:18 AM	2.0750	2.7000	2.1250	2.1000	2.1000	2.0500	2.0500
FXTN 10-37	PIBD1015H370	1M	11.8750	42	0.11	8/25/2015					2.7000					
TBILL 09.02.15*	PIBL1214I094	1M		50	0.14	9/2/2015	748.826000	2.0000	3:52:45 PM	1.9984	2.0250	2.0000	2.0225	2.0225	1.9750	2.0000
TBILL 10.07.15*	PIBL1214J100	3M		85	0.23	10/7/2015	612.122909	2.1000	11:46:58 AM	1.9834	2.0750	1.9815	1.9600	2.1000	1.9600	2.1000
TBILL 11.04.15	PIBL1214K117	4M		113	0.31	11/4/2015	70.735000	2.0250	3:17:01 PM	2.0239	2.0750	2.0250	1.9500	2.0250	1.9500	2.0250
FXTN 05-69	PIBD0515K697	5M	4.6250	134	0.37	11/25/2015					2.7000	2.1250				
TBILL 12.02.15	PIBL1214L125	5M		141	0.39	12/2/2015	3.600000	2.0750	3:51:11 PM	2.0750	2.1000	2.0750	2.0750	2.0750	2.0750	2.0750
FXTN 10-38	PIBD1015L384	5M	10.1250	154	0.42	12/15/2015					2.7000					
TBILL 01.06.16*	PIBL0615G013	6M		176	0.48	1/6/2016	1,144.843000	2.1725	2:37:56 PM	2.1753	2.1997	2.1725	2.1800	2.1800	2.1725	2.1725
FXTN 10-39	PIBD1016A393	6M	9.2500	182	0.50	1/12/2016					2.5500					
FXTN 07-48	PIBD0716A488	7M	7.0000	197	0.54	1/27/2016	1.200000	2.8500	11:12:50 AM	2.8500	2.5750	2.2000	2.8500	2.8500	2.8500	2.8500
TBILL 02.03.16	PIBL1215B025	7M		204	0.56	2/3/2016						2.1750				
TBILL 03.02.16	PIBL1215C033	8M		232	0.64	3/2/2016	24.126000	2.2250	3:25:27 PM	2.2250	2.2500	2.2250	2.2250	2.2250	2.2250	2.2250
RTB 05-10	PIID0516C107	8M	6.0000	233	0.64	3/3/2016					3.0000					
FXTN 10-40	PIBD1016C407	9M	7.5000	260	0.71	3/30/2016					3.0000					
TBILL 04.06.16	PIBL1215D041	9M		267	0.73	4/6/2016	1.892084	2.2250	10:52:59 AM	2.2250		2.2250	2.2250	2.2250	2.2250	2.2250
FXTN 03-20	PIBD0316D206	10M	1.6250	286	0.78	4/25/2016					2.4500	2.3500				
FXTN 10-41	PIBD1016D416	10M	7.0000	288	0.79	4/27/2016						2.3500				
TBILL 05.04.16	PIBL1215E059	10M		295	0.81	5/4/2016	1.014500	2.2500	10:29:39 AM	2.2500		2.2500	2.2500	2.2500	2.2500	2.2500
TBILL 06.01.16	PIBL1215F067	11M		323	0.89	6/1/2016						2.2500				
TBILL 07.06.16*	PIBL1215G076	1Y		358	0.98	7/6/2016	92.079913	2.3500	3:39:15 PM	2.3816	2.4500	2.3500	2.3500	2.3925	2.3500	2.3500
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	418	1.14	9/4/2016					2.8750	2.3500				
RTB 07-01	PIID0716I018	1.5Y	7.0000	438	1.20	9/24/2016						2.3500				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	491	1.34	11/16/2016						2.4000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	626	1.71	3/31/2017						2.6500				
FXTN 20-01	PIBD2017D011	2Y	14.3750	650	1.78	4/24/2017										
FXTN 03-21	PIBD0317E212	2Y	2.8750	678	1.86	5/22/2017	50.000000	2.6775	11:47:33 AM	2.6775	2.8000	2.6250	2.6775	2.6775	2.6775	2.6775
FXTN 05-70 *	PIBD0517G705	2Y	4.6250	722	1.98	7/5/2017					3.2500	2.6500				
RTB 07-02	PIID0717H026	2.5Y	6.6250	767	2.10	8/19/2017	0.100000	3.0000	3:44:40 PM	3.0000		2.6500	3.0000	3.0000	3.0000	3.0000
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	771	2.11	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	837	2.29	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	848	2.32	11/8/2017						3.0000				
FXTN 10-45	PIBD1018A451	3Y	5.8750	932	2.55	1/31/2018	101.000000	2.8800	3:58:03 PM	2.8861			3.5000	3.5000	2.8800	2.8800
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1044	2.86	5/23/2018	75.000000	3.0300	2:24:36 PM	3.0300	3.0400	3.0250	3.0300	3.0300	3.0300	3.0300
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1131	3.10	8/18/2018										
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1225	3.35	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1316	3.60	2/19/2019										
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1382	3.78	4/26/2019					3.5000					
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1466	4.01	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1508	4.13	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1592	4.36	11/22/2019	304.000000	3.2975	4:08:11 PM	3.2921	3.3138	3.2876	3.2900	3.2975	3.2900	3.2975
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1680	4.60	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1863	5.10	8/19/2020						3.3500				
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1891	5.18	9/16/2020						3.3500				
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1982	5.43	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2059	5.64	3/3/2021						3.3750				
FXTN 07-57	PIBD0721C574	6Y	3.5000	2076	5.68	3/20/2021	157.000000	3.4653	3:28:54 PM	3.4738	3.5236	3.4655	3.4705	3.4850	3.4653	3.4653
FXTN 10-53	PIBD1021D531	6Y	6.5000	2115	5.79	4/28/2021						3.4750				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2290	6.27	10/20/2021						3.7500				

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FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2325	6.37	11/24/2021						3.6500				
FXTN 10-54	PIBD1022G545	7Y	6.3750	2381	6.52	1/19/2022					3.8000					
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2435	6.67	3/14/2022					3.8500					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2576	7.05	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2618	7.17	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2652	7.26	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2702	7.40	12/6/2022	2.000000	3.9000	2:08:00 PM	3.9000			3.9000	3.9000	3.9000	3.9000
FXTN 20-04	PIBD2023B048	8Y	13.0000	2778	7.61	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2876	7.87	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2954	8.09	8/15/2023	13.500000	3.8495	3:21:06 PM	3.8454	3.8450	3.7150	3.8585	3.8585	3.8400	3.8495
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3023	8.28	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3247	8.89	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3310	9.06	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3325	9.10	8/20/2024	1,366.000000	3.5820	4:03:28 PM	3.5839	3.6000	3.5700	3.5900	3.5900	3.5775	3.5820
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3408	9.33	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3562	9.75	4/14/2025					4.1000					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3751	10.27	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3791	10.38	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3842	10.52	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4116	11.27	10/20/2026					4.6000	3.7500				
FXTN 20-13	PIBD2026L139	12Y	8.0000	4164	11.40	12/7/2026						4.0000				
RTB 15-02	PIID1527C023	12Y	5.3750	4248	11.63	3/1/2027	0.050000	4.3000	2:09:29 PM	4.3000	4.7500		4.3000	4.3000	4.3000	4.3000
FXTN 20-14	PIBD2027I140	13Y	8.6250	4437	12.15	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4892	13.39	12/4/2028	46.000000	4.1750	11:15:48 AM	4.1750			4.1750	4.1750	4.1750	4.1750
FXTN 20-16	PIBD2030E166	15Y	8.7500	5431	14.87	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5493	15.04	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5675	15.54	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	5849	16.01	7/19/2031	1,034.600000	4.1200	4:14:53 PM	4.1193	4.1698	4.1000	4.1175	4.1350	4.1175	4.1200
FXTN 25-04	PIBD2531J042	17Y	9.3750	5927	16.23	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6047	16.56	2/2/2032	50.000000	4.4000	3:56:18 PM	4.4000		4.4500	4.4000	4.4000	4.4000	4.4000
RTB 20-01	PIID2032C014	17Y	5.8750	6075	16.63	3/1/2032	513.000000	4.3250	4:05:07 PM	4.3250	4.8745	4.3250	4.3250	4.3250	4.3250	4.3250
FXTN 20-19	PIBD2032I195	18Y	5.7500	6285	17.21	9/27/2032						4.4500				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6348	17.38	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6460	17.69	3/21/2033	314.271000	4.1500	4:02:44 PM	4.1500	4.2250	4.1350	4.2000	4.2000	4.1425	4.1500
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7054	19.31	11/5/2034					4.8000					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7383	20.21	9/30/2035	1.606000	4.8250	12:00:18 PM	4.8250		4.7000	4.8250	4.8250	4.8250	4.8250
FXTN 25-08	PIBD2535L086	25Y	8.1250	7460	20.42	12/16/2035	50.000000	4.7250	4:03:55 PM	4.7250	4.8740	4.7000	4.7250	4.7250	4.7250	4.7250
FXTN 25-09	PIBD2536I097	25Y	7.6250	7748	21.21	9/29/2036	15.000000	4.6750	12:02:08 PM	4.6750		4.6650	4.6750	4.6750	4.6750	4.6750
FXTN 25-10	PIBD2537H103	25Y	5.7500	8069	22.09	8/16/2037						4.7000				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8138	22.28	10/24/2037	134.285178	4.7400	3:09:52 PM	4.7283	4.7399	4.7205	4.7300	4.7440	4.7051	4.7400