

GS Board Summary
July 22, 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 10-54	PIBD1022G545	6.5Y	6.3750	2372	6.49	1/19/2022	27.700000	3.6850	3:15:32 PM	3.6778	3.7000		3.6650	3.6850	3.6650	3.6850
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2426	6.64	3/14/2022					4.0000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2567	7.03	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2609	7.14	9/13/2022					3.7500					
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2643	7.24	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2693	7.37	12/6/2022										
FXTN 20-04	PIBD2023B048	8Y	13.0000	2769	7.58	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2867	7.85	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2945	8.06	8/15/2023	11.950000	3.7950	3:44:44 PM	3.7418	3.7994	3.6266	3.7990	3.8450	3.6500	3.7950
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3014	8.25	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3238	8.87	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3301	9.04	8/5/2024					3.9250					
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3316	9.08	8/20/2024	328.700000	3.5650	3:20:57 PM	3.5644	3.5950	3.5600	3.5625	3.5675	3.5600	3.5650
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3399	9.31	11/11/2024					3.9500					
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3553	9.73	4/14/2025					4.1000					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3742	10.25	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3782	10.35	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3833	10.49	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4107	11.24	10/20/2026					4.5000	3.7250				
FXTN 20-13	PIBD2026L139	12Y	8.0000	4155	11.38	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4239	11.61	3/1/2027					4.7000					
FXTN 20-14	PIBD2027I140	13Y	8.6250	4428	12.12	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4883	13.37	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5422	14.84	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5484	15.01	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5666	15.51	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5840	15.99	7/19/2031	3,836.000000	4.0855	4:10:02 PM	4.0819			4.0950	4.0950	4.0750	4.0855
FXTN 25-04	PIBD2531J042	17Y	9.3750	5918	16.20	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6038	16.53	2/2/2032	13.500000	4.5000	4:04:32 PM	4.5000		4.1000	4.5000	4.5000	4.5000	4.5000
RTB 20-01	PIID2032C014	17Y	5.8750	6066	16.61	3/1/2032	1,716.865000	4.3000	2:03:25 PM	4.3122	5.3750		4.3250	4.3250	4.3000	4.3000
FXTN 20-19	PIBD2032I195	18Y	5.7500	6276	17.18	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6339	17.36	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6451	17.66	3/21/2033	218.500000	4.1490	4:05:25 PM	4.1444	4.1750		4.1475	4.1500	4.1200	4.1490
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7045	19.29	11/5/2034					4.8000					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7374	20.19	9/30/2035	1,040.000000	4.6925	4:02:06 PM	4.6950			4.7000	4.7200	4.6925	4.6925
FXTN 25-08	PIBD2535L086	25Y	8.1250	7451	20.40	12/16/2035	350.000000	4.7175	3:30:56 PM	4.7189		4.6000	4.7200	4.7200	4.7175	4.7175
FXTN 25-09	PIBD2536I097	25Y	7.6250	7739	21.19	9/29/2036	25.780000	4.8000	4:00:44 PM	4.8223			4.9000	4.9000	4.8000	4.8000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8060	22.07	8/16/2037	3.500000	4.9250	9:56:32 AM	4.9250		4.6750	4.9250	4.9250	4.9250	4.9250
RTB 25-01 *	PIID2537J015	25Y	6.1250	8129	22.26	10/24/2037	1,730.150000	4.7450	11:52:41 AM	4.7416	4.8500	4.7000	4.7350	4.7450	4.7325	4.7450