

GS Board Summary  
August 06, 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
RTB 05-09	PIID0515H097	<1M	5.8750	12	0.03	8/19/2015					2.5000					
FXTN 10-37	PIBD1015H370	<1M	11.8750	18	0.05	8/25/2015					2.6250					
TBILL 09.02.15*	PIBL1214J094	1M		26	0.07	9/2/2015	24.300000	1.7500	2:10:15 PM	1.7500	2.0000		1.7500	1.7500	1.7500	1.7500
TBILL 10.07.15	PIBL1214J100	2M		61	0.17	10/7/2015										
TBILL 11.04.15*	PIBL1214K117	3M		89	0.24	11/4/2015	766.042096	1.8651	3:53:31 PM	1.8772	1.8660	1.8651	1.8755	1.9000	1.8500	1.8651
FXTN 05-69	PIBD0515K697	4M	4.6250	110	0.30	11/25/2015					2.7500	2.1250				
TBILL 12.02.15	PIBL1214L125	4M		117	0.32	12/2/2015						1.8750				
FXTN 10-38	PIBD1015L384	5M	10.1250	130	0.36	12/15/2015					2.7500					
TBILL 01.06.16	PIBL0615G013	5M		152	0.42	1/6/2016	309.631000	2.0250	3:59:40 PM	2.0250	2.0500	2.0250	2.0250	2.0250	2.0250	2.0250
FXTN 10-39	PIBD1016A393	5M	9.2500	158	0.43	1/12/2016					2.7500					
FXTN 07-48	PIBD0716A488	6M	7.0000	173	0.47	1/27/2016	34.700000	2.1500	3:58:02 PM	2.1524	2.1500	2.1500	2.2000	2.2000	2.1500	2.1500
TBILL 02.03.16*	PIBL1215B025	6M		180	0.49	2/3/2016	270.168900	2.0750	2:52:23 PM	2.0757	2.0800	2.0750	2.0815	2.0815	2.0750	2.0750
TBILL 03.02.16	PIBL1215C033	7M		208	0.57	3/2/2016						2.0750				
RTB 05-10	PIID0516C107	7M	6.0000	209	0.57	3/3/2016					2.8750	2.1750				
FXTN 10-40	PIBD1016C407	8M	7.5000	236	0.65	3/30/2016					2.8750					
TBILL 04.06.16	PIBL1215D041	8M		243	0.67	4/6/2016	0.100000	2.1250	2:49:08 PM	2.1250		2.1250	2.1250	2.1250	2.1250	2.1250
FXTN 03-20	PIBD0316D206	9M	1.6250	262	0.72	4/25/2016					2.4500	2.2000				
FXTN 10-41	PIBD1016D416	9M	7.0000	264	0.72	4/27/2016						2.2250				
TBILL 05.04.16	PIBL1215E059	9M		271	0.74	5/4/2016	0.305000	2.1258	10:41:19 AM	2.1258	2.2750	2.1251	2.1257	2.1258	2.1257	2.1258
TBILL 06.01.16	PIBL1215F067	10M		299	0.82	6/1/2016	94.606166	2.2500	3:35:57 PM	2.2500	2.2750	2.1500	2.2500	2.2500	2.2500	2.2500
TBILL 07.06.16	PIBL1215G076	11M		334	0.92	7/6/2016					2.3000					
TBILL 08.03.16*	PIBL1215H083	1Y		362	0.99	8/3/2016	174.012390	2.2500	3:56:38 PM	2.2428	2.2750	2.2500	2.0000	2.2600	2.0000	2.2500
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	394	1.08	9/4/2016	225.954000	2.8400	2:18:57 PM	2.5087	2.8000	2.3000	2.4000	2.8400	2.4000	2.8400
RTB 07-01	PIID0716I018	1.5Y	7.0000	414	1.13	9/24/2016					2.9000	2.3750				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	467	1.28	11/16/2016						2.4000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	602	1.65	3/31/2017					2.7000					
FXTN 20-01	PIBD2017D011	2Y	14.3750	626	1.71	4/24/2017										
FXTN 03-21	PIBD0317E212	2Y	2.8750	654	1.79	5/22/2017					2.7000					
FXTN 05-70 *	PIBD0517G705	2Y	4.6250	698	1.91	7/5/2017					2.7000					
RTB 07-02	PIID0717H026	2.5Y	6.6250	743	2.03	8/19/2017						2.6500				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	747	2.05	8/23/2017						2.5500				
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	813	2.23	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	824	2.26	11/8/2017					3.2000					
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	908	2.49	1/31/2018	5.250000	2.8000	11:50:57 AM	2.8111	2.8500		2.8151	2.8151	2.8000	2.8000
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1020	2.79	5/23/2018	1,503.755000	3.0450	4:01:28 PM	3.0449	3.0475	3.0250	3.0500	3.0500	3.0350	3.0450
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1107	3.03	8/18/2018					3.2000	2.8500				
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1201	3.29	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1292	3.54	2/19/2019	0.400000	3.2500	10:06:48 AM	3.2500			3.2500	3.2500	3.2500	3.2500
FXTN 07-53	PIBD0719D531	4Y	5.0000	1358	3.72	4/26/2019										
FXTN 07-54 *	PIBD0719G547	4Y	4.7500	1442	3.95	7/19/2019					3.5000	3.1250				
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1484	4.06	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1568	4.29	11/22/2019	550.000000	3.2700	3:27:49 PM	3.2632	3.2874	3.2550	3.2625	3.2700	3.2625	3.2700
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1656	4.53	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1839	5.03	8/19/2020	8.575000	3.6500	9:50:17 AM	3.6500		3.3250	3.6500	3.6500	3.6500	3.6500
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1867	5.11	9/16/2020						3.3500				
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1958	5.36	12/16/2020						3.4750				
RTB 10-02	PIID1021C027	6Y	7.3750	2035	5.57	3/3/2021	11.700000	3.7000	11:33:17 AM	3.7000	3.6500	3.3750	3.7000	3.7000	3.7000	3.7000
FXTN 07-57	PIBD0721C574	6Y	3.5000	2052	5.62	3/20/2021	1,134.900000	3.4300	3:37:16 PM	3.4341	3.4899	3.4300	3.4350	3.4450	3.4300	3.4300
FXTN 10-53	PIBD1021D531	6Y	6.5000	2091	5.72	4/28/2021					3.6500					
RTB 10-03	PIID1021J039	6.5Y	5.7500	2266	6.20	10/20/2021	0.165000	3.7500	10:59:31 AM	3.7500		3.5000	3.7500	3.7500	3.7500	3.7500
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2301	6.30	11/24/2021						3.5000				
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2357	6.45	1/19/2022					3.6500					
FXTN 20-02	PIBD2022C021	7Y	15.0000	2411	6.60	3/14/2022										
FXTN 10-56 *	PIBD1022H562	7Y	4.8750	2552	6.99	8/2/2022					3.9000					
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2594	7.10	9/13/2022					3.7500					
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2628	7.20	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2678	7.33	12/6/2022					3.9750	3.6500				
FXTN 20-04	PIBD2023B048	8Y	13.0000	2754	7.54	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2852	7.81	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2930	8.02	8/15/2023	268.814275	3.7100	3:57:54 PM	3.7132	3.7335	3.6750	3.6800	3.7873	3.5800	3.7100

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FXTN 20-06	PIBD2023J068	8.5Y	11.3750	2999	8.21	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3223	8.82	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3286	9.00	8/5/2024					3.9250					
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3301	9.04	8/20/2024	643.900000	3.5750	4:00:00 PM	3.5749	3.5950	3.5600	3.5740	3.5900	3.5725	3.5750
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3384	9.26	11/11/2024					3.9500					
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3538	9.69	4/14/2025					4.1000					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3727	10.20	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3767	10.31	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3818	10.45	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4092	11.20	10/20/2026					4.2000					
FXTN 20-13	PIBD2026L139	12Y	8.0000	4140	11.33	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4224	11.56	3/1/2027	0.300000	4.5000	10:44:08 AM	4.5000	4.2000		4.5000	4.5000	4.5000	4.5000
FXTN 20-14	PIBD2027H140	13Y	8.6250	4413	12.08	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4868	13.33	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5407	14.80	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5469	14.97	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5651	15.47	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5825	15.95	7/19/2031	3.382.100000	3.9985	3:30:51 PM	3.9999	4.0650	3.9750	4.0000	4.0000	3.9985	3.9985
FXTN 25-04	PIBD2531J042	17Y	9.3750	5903	16.16	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6023	16.49	2/2/2032						4.1500				
RTB 20-01	PIID2032C014	17Y	5.8750	6051	16.57	3/1/2032	0.020000	4.3750	11:34:27 AM	4.3750	4.4000	4.2000	4.3750	4.3750	4.3750	4.3750
FXTN 20-19	PIBD2032H195	18Y	5.7500	6261	17.14	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6324	17.31	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6436	17.62	3/21/2033	1,005.010000	4.0600	3:07:26 PM	4.0615	4.0850	4.0450	4.0550	4.0650	4.0450	4.0600
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7030	19.25	11/5/2034					4.8500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7359	20.15	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7436	20.36	12/16/2035	88.402000	4.7500	11:42:28 AM	4.6802	4.9500		4.6650	4.7500	4.6650	4.7500
FXTN 25-09	PIBD2536I097	25Y	7.6250	7724	21.15	9/29/2036						4.6500				
FXTN 25-10	PIBD2537H103	25Y	5.7500	8045	22.03	8/16/2037	0.906000	4.7500	3:02:48 PM	4.7500	4.7500		4.7500	4.7500	4.7500	4.7500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8114	22.21	10/24/2037	596.984250	4.6865	3:35:46 PM	4.6883	4.6999	4.6750	4.6925	4.7250	4.6600	4.6865