

GS Board Summary
August 11, 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	7	0.02	8/19/2015					2.5000					
FXTN 10-37	PIBD1015H370	<1M	11.8750	13	0.04	8/25/2015					2.6250					
TBILL 09.02.15	PIBL1214J094	<1M		21	0.06	9/2/2015	32.982000	1.8000	3:42:17 PM	1.7394			1.7000	1.8000	1.7000	1.8000
TBILL 10.07.15	PIBL1214J100	2M		56	0.15	10/7/2015	3.000000	1.8400	11:09:50 AM	1.8400	1.8400	1.8400	1.8400	1.8400	1.8400	1.8400
TBILL 11.04.15	PIBL1214K117	3M		84	0.23	11/4/2015	235.124000	1.8500	3:10:34 PM	1.8567	1.8750	1.8500	1.8500	1.8600	1.8500	1.8500
FXTN 05-69	PIBD0515K697	4M	4.6250	105	0.29	11/25/2015					2.7500	2.1000				
TBILL 12.02.15	PIBL1214L125	4M		112	0.31	12/2/2015						1.8750				
FXTN 10-38	PIBD1015L384	4M	10.1250	125	0.34	12/15/2015					2.7500					
TBILL 01.06.16	PIBL0615G013	5M		147	0.40	1/6/2016	11.729000	2.0000	3:01:09 PM	2.0000	2.0250	2.0000	2.0000	2.0000	2.0000	2.0000
FXTN 10-39	PIBD1016A393	5M	9.2500	153	0.42	1/12/2016					2.7500					
FXTN 07-48	PIBD0716A488	5M	7.0000	168	0.46	1/27/2016					2.5000	2.1000				
TBILL 02.03.16	PIBL1215B025	6M		175	0.48	2/3/2016	185.069000	2.0500	3:34:30 PM	2.0500	2.0750	2.0500	2.0500	2.0501	2.0500	2.0500
TBILL 03.02.16	PIBL1215C033	7M		203	0.56	3/2/2016						2.0500				
RTB 05-10	PIID0516C107	7M	6.0000	204	0.56	3/3/2016					2.8750	2.1000				
FXTN 10-40	PIBD1016C407	8M	7.5000	231	0.63	3/30/2016					2.8750					
TBILL 04.06.16	PIBL1215D041	8M		238	0.65	4/6/2016						2.1000				
FXTN 03-20	PIBD0316D206	9M	1.6250	257	0.70	4/25/2016	14.000000	2.1250	10:47:20 AM	2.1250	2.4500	2.1250	2.1250	2.1250	2.1250	2.1250
FXTN 10-41	PIBD1016D416	9M	7.0000	259	0.71	4/27/2016						2.1500				
TBILL 05.04.16	PIBL1215E059	9M		266	0.73	5/4/2016	5.100000	2.0750	2:10:10 PM	2.0750		2.1000	2.0750	2.0750	2.0750	2.0750
TBILL 06.01.16	PIBL1215F067	10M		294	0.81	6/1/2016					2.1740	2.1250				
TBILL 07.06.16	PIBL1215G076	11M		329	0.90	7/6/2016					2.3000					
TBILL 08.03.16	PIBL1215H083	1Y		357	0.98	8/3/2016	501.446000	2.1750	3:51:29 PM	2.1762	2.2000	2.1750	2.1800	2.1800	2.1750	2.1750
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	389	1.07	9/4/2016	68.000000	2.4000	2:46:49 PM	2.4000	2.8000	2.2500	2.4000	2.4000	2.4000	2.4000
RTB 07-01	PIID0716I018	1.5Y	7.0000	409	1.12	9/24/2016	3.100000	3.0000	11:50:39 AM	3.0000	3.0000	2.3000	3.0000	3.0000	3.0000	3.0000
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	462	1.26	11/16/2016						2.4000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	597	1.63	3/31/2017					2.7000					
FXTN 20-01	PIBD2017D011	2Y	14.3750	621	1.70	4/24/2017										
FXTN 03-21	PIBD0317E212	2Y	2.8750	649	1.78	5/22/2017	107.100000	2.5000	3:51:15 PM	2.6167	2.7500		2.6250	2.6250	2.5000	2.5000
FXTN 05-70	PIBD0517G705	2Y	4.6250	693	1.90	7/5/2017	0.300000	2.5500	11:07:16 AM	2.5500	2.7000		2.5500	2.5500	2.5500	2.5500
RTB 07-02	PIID0717H026	2.5Y	6.6250	738	2.02	8/19/2017										
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	742	2.03	8/23/2017						2.6000				
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	808	2.21	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	819	2.24	11/8/2017					3.2000					
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	903	2.47	1/31/2018	221.883000	2.7500	4:14:14 PM	2.7225	2.9500	2.7750	2.7000	2.7750	2.7000	2.7500
FXTN 05-72	PIBD0518E723	3Y	2.1250	1015	2.78	5/23/2018	9.857.175000	2.9350	4:02:08 PM	2.9271	2.9500	2.9200	2.9500	3.9400	2.9000	2.9350
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1102	3.02	8/18/2018	7.730000	2.9800	8:49:50 AM	2.9184	3.2000		2.8750	2.9800	2.8750	2.9800
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1196	3.27	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1287	3.52	2/19/2019	1.000000	3.4000	11:41:11 AM	3.4000			3.4000	3.4000	3.4000	3.4000
FXTN 07-53	PIBD0719D531	4Y	5.0000	1353	3.70	4/26/2019										
FXTN 07-54	PIBD0719G547	4Y	4.7500	1437	3.93	7/19/2019					3.5000					
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1479	4.05	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1563	4.28	11/22/2019	5,227.900000	3.1900	4:05:03 PM	3.1790	3.2298	3.1650	3.1900	3.2100	3.1650	3.1900
FXTN 10-50	PIBD1020B508	5Y	7.7500	1651	4.52	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1834	5.02	8/19/2020	0.080000	3.6000	11:43:36 AM	3.6000		3.2500	3.6000	3.6000	3.6000	3.6000
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1862	5.10	9/16/2020						3.2750				
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1953	5.35	12/16/2020						3.4500				
RTB 10-02	PIID1021C027	6Y	7.3750	2030	5.56	3/3/2021					3.6500	3.3500				
FXTN 07-57	PIBD0721C574	6Y	3.5000	2047	5.60	3/20/2021	1,860.000000	3.3500	3:54:16 PM	3.3255	3.3750	3.3150	3.3000	3.3500	3.2900	3.3500
FXTN 10-53	PIBD1021D531	6Y	6.5000	2086	5.71	4/28/2021					3.6500	3.3750				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2261	6.19	10/20/2021	1.000000	3.8000	10:40:42 AM	3.8000		3.5000	3.8000	3.8000	3.8000	3.8000
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2296	6.29	11/24/2021	117.255000	3.5900	3:52:13 PM	3.5762		3.4000	3.5500	3.9000	3.5500	3.5900
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2352	6.44	1/19/2022	10.000000	3.5250	9:40:31 AM	3.5250	3.6250		3.5250	3.5250	3.5250	3.5250
FXTN 20-02	PIBD2022C021	7Y	15.0000	2406	6.59	3/14/2022					4.7000					
FXTN 10-56	PIBD1022H562	7Y	4.8750	2547	6.97	8/2/2022					3.9500					
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2589	7.09	9/13/2022					3.7500					
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2623	7.18	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2673	7.32	12/6/2022	103.000000	3.5500	11:08:49 AM	3.5522	3.9500		3.6250	3.6250	3.5500	3.5500
FXTN 20-04	PIBD2023B048	8Y	13.0000	2749	7.53	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2847	7.79	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2925	8.01	8/15/2023	362.357550	3.6100	3:58:42 PM	3.6042	3.6775	3.6001	3.6000	3.7500	3.5756	3.6100

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FXTN 20-06	PIBD2023J068	8.5Y	11.3750	2994	8.20	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3218	8.81	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3281	8.98	8/5/2024					3.9250					
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3296	9.02	8/20/2024	7,028.659000	3.5000	4:12:57 PM	3.4764	3.5248	3.4500	3.4750	3.5200	3.4550	3.5000
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3379	9.25	11/11/2024					3.9500					
FXTN 20-10	PIBD2025D103	10Y	12.1250	3533	9.67	4/14/2025					4.1250					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3722	10.19	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3762	10.30	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3813	10.44	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4087	11.19	10/20/2026					4.5000					
FXTN 20-13	PIBD2026L139	12Y	8.0000	4135	11.32	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4219	11.55	3/1/2027					4.1750					
FXTN 20-14	PIBD2027H140	13Y	8.6250	4408	12.07	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4863	13.31	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5402	14.79	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5464	14.96	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5646	15.46	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5820	15.93	7/19/2031	14,155.965000	3.8475	3:56:07 PM	3.8248	3.9500		3.8400	3.8575	3.8100	3.8475
FXTN 25-04	PIBD2531J042	17Y	9.3750	5898	16.15	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6018	16.48	2/2/2032	1,000,000	4.2500	3:43:08 PM	4.2500		4.0000	4.2500	4.2500	4.2500	4.2500
RTB 20-01	PIID2032C014	17Y	5.8750	6046	16.55	3/1/2032	402,312,500	4.1750	3:56:54 PM	4.1762	4.7000	4.1000	4.2700	4.7500	4.1750	4.1750
FXTN 20-19	PIBD2032H195	18Y	5.7500	6256	17.13	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6319	17.30	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6431	17.61	3/21/2033	2,556,606,800	3.9600	4:09:36 PM	3.9112	4.2500		3.9200	4.0000	3.8950	3.9600
FXTN 25-06	PIBD2534K062	19Y	9.2500	7025	19.23	11/5/2034										
FXTN 25-07	PIBD2535I071	21Y	8.0000	7354	20.13	9/30/2035										
FXTN 25-08	PIBD2535L086	21Y	8.1250	7431	20.34	12/16/2035	52,900,000	4.6000	11:29:12 AM	4.5973	4.7750	4.5500	4.6000	4.6000	4.5850	4.6000
FXTN 25-09	PIBD2536I097	22Y	7.6250	7719	21.13	9/29/2036						4.6500				
FXTN 25-10	PIBD2537H103	23Y	5.7500	8040	22.01	8/16/2037						4.6500				
RTB 25-01	PIID2537J015	23Y	6.1250	8109	22.20	10/24/2037	435,190,000	4.6400	3:56:59 PM	4.5865	4.6500		4.5950	4.7000	4.5650	4.6400