

GS Board Summary
September 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 |
|-----------------|--------------|-------|---------|------|------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| TBILL 10.07.15 | PIBL1214J100 | 1M | | 28 | 0.08 | 10/7/2015 | 130.000000 | 1.2500 | 10:33:08 AM | 1.2500 | 1.5000 | | 1.2500 | 1.2500 | 1.2500 | 1.2500 |
| TBILL 11.04.15 | PIBL1214K117 | 2M | | 56 | 0.15 | 11/4/2015 | 37.122267 | 1.2000 | 3:40:03 PM | 1.2081 | 1.2500 | 1.2000 | 1.2000 | 1.2500 | 1.2000 | 1.2000 |
| FXTN 05-69 | PIBD0515K697 | 2M | 4.6250 | 77 | 0.21 | 11/25/2015 | | | | | 2.7500 | | | | | |
| TBILL 12.02.15 | PIBL1214L125 | 3M | | 84 | 0.23 | 12/2/2015 | 13.025000 | 1.2250 | 2:00:03 PM | 1.2250 | 1.2500 | 1.2250 | 1.2250 | 1.2250 | 1.2250 | 1.2250 |
| TBILL 12.09.15 | PIBL0315I018 | 3M | | 91 | 0.25 | 12/9/2015 | 915.365500 | 1.3250 | 3:44:50 PM | 1.3315 | 1.5000 | 1.3000 | 1.5000 | 1.5000 | 1.2750 | 1.3250 |
| FXTN 10-38 | PIBD1015L384 | 3M | 10.1250 | 97 | 0.27 | 12/15/2015 | | | | | 2.7500 | | | | | |
| TBILL 01.06.16 | PIBL0615G013 | 4M | | 119 | 0.33 | 1/6/2016 | | | | | | | | | | |
| FXTN 10-39 | PIBD1016A393 | 4M | 9.2500 | 125 | 0.34 | 1/12/2016 | | | | | 2.7500 | | | | | |
| FXTN 07-48 | PIBD0716A488 | 5M | 7.0000 | 140 | 0.38 | 1/27/2016 | | | | | 2.4800 | | | | | |
| TBILL 02.03.16 | PIBL1215B025 | 5M | | 147 | 0.40 | 2/3/2016 | 80.201000 | 1.4250 | 3:43:25 PM | 1.4156 | 1.4500 | 1.4000 | 1.4000 | 1.4250 | 1.4000 | 1.4250 |
| TBILL 03.02.16 | PIBL1215C033 | 6M | | 175 | 0.48 | 3/2/2016 | | | | | 1.8750 | | | | | |
| RTB 05-10 | PIID0516C107 | 6M | 6.0000 | 176 | 0.48 | 3/3/2016 | 5.100000 | 2.3800 | 3:10:40 PM | 2.3800 | 2.8400 | | 2.3800 | 2.3800 | 2.3800 | 2.3800 |
| TBILL 03.09.16 | PIBL0615I020 | 6M | | 182 | 0.50 | 3/9/2016 | 2,544.750000 | 1.4800 | 2:28:56 PM | 1.4995 | 1.5050 | 1.4751 | 1.5000 | 1.5260 | 1.4750 | 1.4800 |
| FXTN 10-40 | PIBD1016C407 | 7M | 7.5000 | 203 | 0.56 | 3/30/2016 | | | | | 2.8750 | | | | | |
| TBILL 04.06.16 | PIBL1215D041 | 7M | | 210 | 0.58 | 4/6/2016 | | | | | | | | | | |
| FXTN 03-20 | PIBD0316D206 | 8M | 1.6250 | 229 | 0.63 | 4/25/2016 | 3.289000 | 1.9000 | 2:31:27 PM | 1.9909 | 2.5000 | 2.0000 | 2.0000 | 2.0000 | 1.9000 | 1.9000 |
| FXTN 10-41 | PIBD1016D416 | 8M | 7.0000 | 231 | 0.63 | 4/27/2016 | | | | | 3.0000 | | | | | |
| TBILL 05.04.16 | PIBL1215E059 | 8M | | 238 | 0.65 | 5/4/2016 | | | | | | | | | | |
| TBILL 06.01.16 | PIBL1215F067 | 9M | | 266 | 0.73 | 6/1/2016 | | | | | | | | | | |
| TBILL 07.06.16 | PIBL1215G076 | 10M | | 301 | 0.83 | 7/6/2016 | | | | | | | | | | |
| TBILL 08.03.16 | PIBL1215H083 | 11M | | 329 | 0.90 | 8/3/2016 | 0.351000 | 1.6000 | 3:14:52 PM | 1.6000 | 1.6250 | 1.6000 | 1.6000 | 1.6000 | 1.6000 | 1.6000 |
| FXTN 10-42 | PIBD1016I420 | 1Y | 9.1250 | 361 | 0.99 | 9/4/2016 | 192.000000 | 2.0250 | 2:54:11 PM | 2.0250 | 2.2500 | | 2.0250 | 2.0250 | 2.0250 | 2.0250 |
| TBILL 09.07.16 | PIBL1215I091 | 1Y | | 364 | 1.00 | 9/7/2016 | 894.711000 | 1.8750 | 3:57:00 PM | 1.9098 | 1.9500 | 1.8750 | 1.9210 | 2.0000 | 1.8750 | 1.8750 |
| RTB 07-01 | PIID0716I018 | 1.5Y | 7.0000 | 381 | 1.04 | 9/24/2016 | | | | | | | | | | |
| FXTN 10-43 | PIBD1016K436 | 1.5Y | 6.2500 | 434 | 1.19 | 11/16/2016 | | | | | | | | | | |
| FXTN 07-49 | PIBD0717C493 | 2Y | 7.0000 | 569 | 1.56 | 3/31/2017 | 1.000000 | 3.0000 | 11:52:40 AM | 3.0000 | | | 3.0000 | 3.0000 | 3.0000 | 3.0000 |
| FXTN 20-01 | PIBD2017D011 | 2Y | 14.3750 | 593 | 1.62 | 4/24/2017 | | | | | | | | | | |
| FXTN 03-21 | PIBD0317E212 | 2Y | 2.8750 | 621 | 1.70 | 5/22/2017 | | | | | 2.8750 | 2.1250 | | | | |
| FXTN 05-70 | PIBD0517G705 | 2Y | 4.6250 | 665 | 1.82 | 7/5/2017 | | | | | | | | | | |
| RTB 07-02 | PIID0717H026 | 2Y | 6.6250 | 710 | 1.94 | 8/19/2017 | | | | | | | | | | |
| FXTN 10-44 | PIBD1017H447 | 2Y | 7.7500 | 714 | 1.95 | 8/23/2017 | | | | | | | | | | |
| FXTN 07-50 | PIBD0717J502 | 2.5Y | 5.3750 | 780 | 2.14 | 10/28/2017 | | | | | | | | | | |
| FXTN 05-71 | PIBD0517K719 | 2.5Y | 4.1250 | 791 | 2.17 | 11/8/2017 | | | | | | | | | | |
| FXTN 10-45 | PIBD1018A451 | 2.5Y | 5.8750 | 875 | 2.40 | 1/31/2018 | | | | | | | | | | |
| FXTN 05-72 | PIBD0518E723 | 3Y | 2.1250 | 987 | 2.70 | 5/23/2018 | 599.263000 | 3.0350 | 3:32:59 PM | 3.0349 | 3.0500 | 3.0000 | 3.1019 | 3.1019 | 2.9500 | 3.0350 |
| FXTN 07-51 | PIBD0718H511 | 3Y | 5.0000 | 1074 | 2.94 | 8/18/2018 | | | | | | 2.8500 | | | | |
| FXTN 10-47 | PIBD1018K478 | 3.5Y | 8.8750 | 1168 | 3.20 | 11/20/2018 | | | | | | | | | | |
| FXTN 10-48 | PIBD1019B485 | 3.5Y | 7.8750 | 1259 | 3.45 | 2/19/2019 | | | | | | | | | | |
| FXTN 07-53 | PIBD0719D531 | 4Y | 5.0000 | 1325 | 3.63 | 4/26/2019 | | | | | | | | | | |
| FXTN 07-54 | PIBD0719G547 | 4Y | 4.7500 | 1409 | 3.86 | 7/19/2019 | | | | | 3.5000 | | | | | |
| FXTN 07-55 | PIBD0719H555 | 4Y | 4.7500 | 1451 | 3.97 | 8/30/2019 | | | | | | | | | | |
| FXTN 07-56 | PIBD0719K560 | 4.5Y | 3.8750 | 1535 | 4.20 | 11/22/2019 | 150.000000 | 3.3225 | 3:31:23 PM | 3.3150 | 3.4000 | 3.2500 | 3.3000 | 3.3225 | 3.3000 | 3.3225 |
| FXTN 10-50 | PIBD1020B508 | 4.5Y | 7.7500 | 1623 | 4.44 | 2/18/2020 | | | | | | | | | | |
| RTB 10-01 | PIID1020H015 | 5Y | 7.2500 | 1806 | 4.94 | 8/19/2020 | | | | | | | | | | |
| FXTN 05-73 | PIBD0520H735 | 5Y | 3.3750 | 1807 | 4.95 | 8/20/2020 | 520.000000 | 3.4000 | 3:36:45 PM | 3.3994 | 3.4250 | 3.3750 | 3.3850 | 3.4000 | 3.3850 | 3.4000 |
| FXTN 10-51 | PIBD1020I510 | 5.5Y | 6.1250 | 1834 | 5.02 | 9/16/2020 | | | | | | | | | | |
| FXTN 10-52 | PIBD1020L525 | 5.5Y | 5.8750 | 1925 | 5.27 | 12/16/2020 | | | | | | | | | | |
| RTB 10-02 | PIID1021C027 | 5.5Y | 7.3750 | 2002 | 5.48 | 3/3/2021 | 50.000000 | 3.3750 | 3:07:14 PM | 3.3750 | | | 3.3750 | 3.3750 | 3.3750 | 3.3750 |
| FXTN 07-57 | PIBD0721C574 | 6Y | 3.5000 | 2019 | 5.53 | 3/20/2021 | 62.700000 | 3.4750 | 3:44:41 PM | 3.4557 | 3.6500 | | 3.4500 | 3.5000 | 3.4500 | 3.4750 |
| FXTN 10-53 | PIBD1021D531 | 6Y | 6.5000 | 2058 | 5.63 | 4/28/2021 | | | | | | | | | | |
| RTB 10-03 | PIID1021J039 | 6.5Y | 5.7500 | 2233 | 6.11 | 10/20/2021 | | | | | | 3.5000 | | | | |
| FXTN 10-55 | PIBD1021K551 | 6.5Y | 5.7500 | 2268 | 6.21 | 11/24/2021 | | | | | | | | | | |
| FXTN 10-54 | PIBD1022G545 | 6.5Y | 6.3750 | 2324 | 6.36 | 1/19/2022 | 196.800000 | 3.5857 | 11:48:57 AM | 3.5857 | | 3.5750 | 3.5857 | 3.5857 | 3.5857 | 3.5857 |
| FXTN 20-02 | PIBD2022C021 | 7Y | 15.0000 | 2378 | 6.51 | 3/14/2022 | | | | | 4.0000 | | | | | |
| FXTN 10-56 | PIBD1022H562 | 7Y | 4.8750 | 2519 | 6.90 | 8/2/2022 | | | | | 3.8000 | | | | | |
| FXTN 10-57 | PIBD1022I570 | 7.5Y | 4.7500 | 2561 | 7.01 | 9/13/2022 | | | | | | | | | | |
| FXTN 20-03 | PIBD2022J033 | 7.5Y | 12.7500 | 2595 | 7.10 | 10/17/2022 | | | | | | | | | | |
| FXTN 10-58 | PIBD1022L585 | 7.5Y | 4.0000 | 2645 | 7.24 | 12/6/2022 | | | | | | 3.6250 | | | | |

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|-----------------|--------------|-------|---------|------|-------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| FXTN 20-04 | PIBD2023B048 | 7.5Y | 13.0000 | 2721 | 7.45 | 2/20/2023 | | | | | | | | | | |
| FXTN 20-05 | PIBD2023E054 | 8Y | 11.8750 | 2819 | 7.72 | 5/29/2023 | | | | | | | | | | |
| RTB 10-04 | PIID1023H046 | 8Y | 3.2500 | 2897 | 7.93 | 8/15/2023 | 12.200000 | 3.8100 | 3:41:47 PM | 3.7179 | 3.8195 | 3.7000 | 3.6900 | 3.9000 | 3.6500 | 3.8100 |
| FXTN 20-06 | PIBD2023J068 | 8.5Y | 11.3750 | 2966 | 8.12 | 10/23/2023 | | | | | | | | | | |
| FXTN 20-07 | PIBD2024F075 | 9Y | 12.3750 | 3190 | 8.73 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 9Y | 12.8750 | 3253 | 8.91 | 8/5/2024 | | | | | | | | | | |
| FXTN 10-59 | PIBD1024H595 | 9Y | 4.1250 | 3268 | 8.95 | 8/20/2024 | 503.882000 | 3.6200 | 2:57:59 PM | 3.6155 | 3.7050 | 3.6001 | 3.6000 | 3.7200 | 3.6000 | 3.6200 |
| FXTN 20-09 | PIBD2024K091 | 9.5Y | 13.7500 | 3351 | 9.17 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 10Y | 12.1250 | 3505 | 9.60 | 4/14/2025 | | | | | 4.1250 | | | | | |
| FXTN 10-60 | PIBD1025I608 | 10Y | 3.6250 | 3653 | 10.00 | 9/9/2025 | 1,413.207190 | 3.6750 | 3:49:22 PM | 3.6455 | 3.7000 | 3.6501 | 3.6250 | 3.6750 | 3.6250 | 3.6750 |
| FXTN 20-11 | PIBD2025J116 | 10.5Y | 12.1250 | 3694 | 10.11 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 10.5Y | 18.2500 | 3734 | 10.22 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 10.5Y | 10.2500 | 3785 | 10.36 | 1/19/2026 | | | | | | | | | | |
| RTB 15-01 | PIID1526J019 | 12Y | 6.2500 | 4059 | 11.11 | 10/20/2026 | 5.000000 | 3.9800 | 11:47:33 AM | 3.9800 | 4.9000 | | 3.9800 | 3.9800 | 3.9800 | 3.9800 |
| FXTN 20-13 | PIBD2026L139 | 12Y | 8.0000 | 4107 | 11.24 | 12/7/2026 | | | | | | | | | | |
| RTB 15-02 | PIID1527C023 | 12Y | 5.3750 | 4191 | 11.47 | 3/1/2027 | 9.755000 | 4.1000 | 3:49:35 PM | 4.0193 | 4.9000 | 3.6500 | 3.9800 | 4.1000 | 3.9800 | 4.1000 |
| FXTN 20-14 | PIBD2027I140 | 12Y | 8.6250 | 4380 | 11.99 | 9/6/2027 | | | | | | | | | | |
| FXTN 20-15 | PIBD2028L151 | 14Y | 9.5000 | 4835 | 13.24 | 12/4/2028 | 30.000000 | 3.8150 | 9:01:40 AM | 3.8150 | | | 3.8150 | 3.8150 | 3.8150 | 3.8150 |
| FXTN 20-16 | PIBD2030E166 | 15Y | 8.7500 | 5374 | 14.71 | 5/27/2030 | 20.000000 | 3.8500 | 8:59:03 AM | 3.8500 | | | 3.8500 | 3.8500 | 3.8500 | 3.8500 |
| FXTN 25-02 | PIBD2530G029 | 15Y | 12.5000 | 5436 | 14.88 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 | PIBD2531A032 | 16Y | 11.2500 | 5618 | 15.38 | 1/26/2031 | | | | | | | | | | |
| FXTN 20-17 | PIBD2031G171 | 16Y | 8.0000 | 5792 | 15.86 | 7/19/2031 | 1,925.000000 | 4.0125 | 4:04:50 PM | 3.9990 | 4.1250 | 3.9500 | 3.9575 | 4.0125 | 3.9575 | 4.0125 |
| FXTN 25-04 | PIBD2531J042 | 17Y | 9.3750 | 5870 | 16.07 | 10/5/2031 | | | | | | | | | | |
| FXTN 20-18 | PIBD2032B183 | 17Y | 5.8750 | 5990 | 16.40 | 2/2/2032 | | | | | | | | | | |
| RTB 20-01 | PIID2032C014 | 17Y | 5.8750 | 6018 | 16.48 | 3/1/2032 | 37.480000 | 4.2000 | 2:19:22 PM | 4.0026 | 4.5500 | 4.2000 | 4.0000 | 4.2000 | 4.0000 | 4.2000 |
| FXTN 20-19 | PIBD2032H195 | 18Y | 5.7500 | 6228 | 17.05 | 9/27/2032 | | | | | | | | | | |
| FXTN 25-05 | PIBD2532K057 | 18Y | 8.5000 | 6291 | 17.22 | 11/29/2032 | | | | | | | | | | |
| FXTN 20-20 | PIBD2033C206 | 18Y | 3.6250 | 6403 | 17.53 | 3/21/2033 | 5.000000 | 4.2000 | 11:16:04 AM | 4.2000 | 4.1500 | 4.0000 | 4.2000 | 4.2000 | 4.2000 | 4.2000 |
| FXTN 25-06 | PIBD2534K062 | 19Y | 9.2500 | 6997 | 19.16 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 21Y | 8.0000 | 7326 | 20.06 | 9/30/2035 | | | | | | | | | | |
| FXTN 25-08 | PIBD2535L086 | 21Y | 8.1250 | 7403 | 20.27 | 12/16/2035 | | | | | 5.2500 | 4.4850 | | | | |
| FXTN 25-09 | PIBD2536I097 | 22Y | 7.6250 | 7691 | 21.06 | 9/29/2036 | 18.400000 | 4.8700 | 11:59:57 AM | 4.8700 | | | 4.8700 | 4.8700 | 4.8700 | 4.8700 |
| FXTN 25-10 | PIBD2537H103 | 22Y | 5.7500 | 8012 | 21.94 | 8/16/2037 | | | | | | | | | | |
| RTB 25-01 | PIID2537J015 | 23Y | 6.1250 | 8081 | 22.12 | 10/24/2037 | 3.841000 | 4.7000 | 2:11:54 PM | 4.7416 | 4.9999 | 4.5263 | 4.8200 | 4.8200 | 4.7000 | 4.7000 |
| FXTN 25-11 | PIBD2540I116 | 25Y | 4.6250 | 9132 | 25.00 | 9/9/2040 | 3,498.426373 | 4.6320 | 3:06:06 PM | 4.6318 | 4.7000 | 4.6500 | 4.6288 | 4.6500 | 4.6250 | 4.6320 |