

GS Board Summary
September 24, 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		9	0.02	10/7/2015	100.000000	1.2225	3:51:50 PM	1.2237			1.2250	1.2250	1.2225	1.2225
TBILL 11.04.15	PIBL1214K117	1M		37	0.10	11/4/2015	3.015256	1.3750	3:24:13 PM	1.6229	1.3750		1.2500	2.2500	1.2500	1.3750
FXTN 05-69	PIBD0515K697	2M	4.6250	58	0.16	11/25/2015					2.5000					
TBILL 12.02.15	PIBL1214L125	2M		65	0.18	12/2/2015	5.000000	1.3500	9:35:33 AM	1.3500			1.3500	1.3500	1.3500	1.3500
TBILL 12.09.15	PIBL0315J018	2M		72	0.20	12/9/2015	52.356000	1.3700	2:53:48 PM	1.3523	1.3750	1.3500	1.3500	1.3700	1.3500	1.3700
FXTN 10-38	PIBD1015L384	2M	10.1250	78	0.21	12/15/2015					2.6250					
TBILL 01.06.16	PIBL0615G013	3M		100	0.27	1/6/2016					1.3750					
FXTN 10-39	PIBD1016A393	4M	9.2500	106	0.29	1/12/2016					2.6250					
FXTN 07-48	PIBD0716A488	4M	7.0000	121	0.33	1/27/2016					2.3750	1.6250				
TBILL 02.03.16	PIBL1215B025	4M		128	0.35	2/3/2016										
TBILL 03.02.16	PIBL1215C033	5M		156	0.43	3/2/2016										
RTB 05-10	PIID0516C107	5M	6.0000	157	0.43	3/3/2016					2.8450	1.6500				
TBILL 03.09.16	PIBL0615I020	5M		163	0.45	3/9/2016	5.419000	1.4001	2:46:53 PM	1.4001	1.4750	1.4001	1.4000	1.4001	1.4000	1.4001
FXTN 10-40	PIBD1016C407	6M	7.5000	184	0.50	3/30/2016					1.5500					
TBILL 04.06.16	PIBL1215D041	6M		191	0.52	4/6/2016	1.000000	1.4750	2:01:28 PM	1.4750	1.4750	1.4750	1.4750	1.4750	1.4750	1.4750
FXTN 03-20	PIBD0316D206	7M	1.6250	210	0.57	4/25/2016					2.5000	1.8000				
FXTN 10-41	PIBD1016D416	7M	7.0000	212	0.58	4/27/2016					2.8750					
TBILL 05.04.16	PIBL1215E059	7M		219	0.60	5/4/2016						1.5000				
TBILL 06.01.16	PIBL1215F067	8M		247	0.68	6/1/2016										
TBILL 07.06.16	PIBL1215G076	9M		282	0.77	7/6/2016										
TBILL 08.03.16	PIBL1215H083	10M		310	0.85	8/3/2016										
FXTN 10-42	PIBD1016I420	11M	9.1250	342	0.94	9/4/2016	50.000000	2.0000	11:13:40 AM	2.0000	2.5000	1.9000	2.0000	2.0000	2.0000	2.0000
TBILL 09.07.16	PIBL1215I091	1Y		345	0.95	9/7/2016	209.854000	1.8500	2:22:38 PM	1.8692	1.8750	1.8500	1.8550	1.8700	1.8500	1.8500
RTB 07-01	PIID0716I018	1Y	7.0000	362	0.99	9/24/2016	0.494700	2.3500	2:27:30 PM	2.3500			2.3500	2.3500	2.3500	2.3500
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	415	1.14	11/16/2016										
FXTN 07-49	PIBD0717C493	2Y	7.0000	550	1.51	3/31/2017	29.000000	2.3500	11:43:56 AM	2.3500			2.3500	2.3500	2.3500	2.3500
FXTN 20-01	PIBD2017D011	2Y	14.3750	574	1.57	4/24/2017	0.390950	3.2000	8:58:02 AM	3.2000			3.2000	3.2000	3.2000	3.2000
FXTN 03-21	PIBD0317E212	2Y	2.8750	602	1.65	5/22/2017	11.000000	2.6000	11:49:32 AM	2.6000	2.8750	2.3750	2.6000	2.6000	2.6000	2.6000
FXTN 05-70	PIBD0517G705	2Y	4.6250	646	1.77	7/5/2017						2.8000				
RTB 07-02	PIID0717H026	2Y	6.6250	691	1.89	8/19/2017	1.696576	2.9500	8:58:12 AM	2.9500		2.6250	2.9500	2.9500	2.9500	2.9500
FXTN 10-44	PIBD1017H447	2Y	7.7500	695	1.90	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	761	2.08	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	772	2.11	11/8/2017	15.000000	2.8000	2:56:57 PM	2.8000		2.7500	2.8000	2.8000	2.8000	2.8000
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	856	2.34	1/31/2018	25.000000	2.8000	2:55:01 PM	2.8000			2.8000	2.8000	2.8000	2.8000
FXTN 05-72	PIBD0518E723	3Y	2.1250	968	2.65	5/23/2018	578.000000	3.0900	3:30:54 PM	3.0891	3.1189	3.0605	3.0600	3.0950	3.0505	3.0900
FXTN 07-51	PIBD0718H511	3Y	5.0000	1055	2.89	8/18/2018	100.000000	3.0000	10:13:20 AM	3.0000	3.3500	2.9000	3.0000	3.0000	3.0000	3.0000
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1149	3.15	11/20/2018										
FXTN 10-48	PIBD1019B485	3.5Y	7.8750	1240	3.39	2/19/2019	131.400000	3.3520	9:34:28 AM	3.3520		3.3500	3.3520	3.3520	3.3520	3.3520
FXTN 07-53	PIBD0719D531	4Y	5.0000	1306	3.58	4/26/2019					3.6500					
FXTN 07-54	PIBD0719G547	4Y	4.7500	1390	3.81	7/19/2019					3.5000					
FXTN 07-55	PIBD0719H555	4Y	4.7500	1432	3.92	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1516	4.15	11/22/2019	50.000000	3.3250	8:49:42 AM	3.3250	3.4750	3.3000	3.3250	3.3250	3.3250	3.3250
FXTN 10-50	PIBD1020B508	4.5Y	7.7500	1604	4.39	2/18/2020	84.000000	3.4020	9:21:24 AM	3.4020		3.4250	3.4020	3.4020	3.4020	3.4020
RTB 10-01	PIID1020H015	5Y	7.2500	1787	4.89	8/19/2020										
FXTN 05-73	PIBD0520H735	5Y	3.3750	1788	4.90	8/20/2020	195.550000	3.4250	11:33:39 AM	3.4249	3.4350	3.4151	3.4250	3.4250	3.4151	3.4250
FXTN 10-51	PIBD1020I510	5Y	6.1250	1815	4.97	9/16/2020										
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1906	5.22	12/16/2020										
RTB 10-02	PIID1021C027	5.5Y	7.3750	1983	5.43	3/3/2021										
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	2000	5.48	3/20/2021	54.915100	3.2000	8:54:49 AM	3.4502	3.7500		3.4750	3.4750	3.2000	3.2000
FXTN 10-53	PIBD1021D531	6Y	6.5000	2039	5.58	4/28/2021										
RTB 10-03	PIID1021J039	6.5Y	5.7500	2214	6.06	10/20/2021										
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2249	6.16	11/24/2021										
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2305	6.31	1/19/2022	30.000000	3.7020	9:37:58 AM	3.7020			3.7020	3.7020	3.7020	3.7020
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2359	6.46	3/14/2022										
FXTN 10-56	PIBD1022H562	7Y	4.8750	2500	6.84	8/2/2022					4.0000					
FXTN 10-57	PIBD1022I570	7Y	4.7500	2542	6.96	9/13/2022					3.9500					
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2576	7.05	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2626	7.19	12/6/2022	6.000000	3.7500	9:55:30 AM	3.7500		3.7000	3.7500	3.7500	3.7500	3.7500

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FXTN 20-04	PIBD2023B048	7.5Y	13.0000	2702	7.40	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2800	7.67	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2878	7.88	8/15/2023	42.556000	3.8750	3:53:39 PM	3.8000	3.9370	3.7770	3.6000	3.9250	3.6000	3.8750
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	2947	8.07	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3171	8.68	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3234	8.85	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3249	8.90	8/20/2024	58.300000	3.7450	3:33:46 PM	3.7493	3.7850	3.7300	3.7750	3.7750	3.7450	3.7450
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3332	9.12	11/11/2024										
FXTN 20-10	PIBD2025D103	10Y	12.1250	3486	9.54	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3634	9.95	9/9/2025	260.200000	3.7400	3:26:07 PM	3.7371	3.7592	3.7115	3.7400	3.7400	3.7300	3.7400
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3675	10.06	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3715	10.17	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3766	10.31	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4040	11.06	10/20/2026	1.500000	5.2500	10:26:28 AM	5.2500	5.2500		5.2500	5.2500	5.2500	5.2500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4088	11.19	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4172	11.42	3/1/2027					5.2500					
FXTN 20-14	PIBD2027I140	12Y	8.6250	4361	11.94	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4816	13.19	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5355	14.66	5/27/2030	1.000000	4.1385	9:59:53 AM	4.1385			4.1385	4.1385	4.1385	4.1385
FXTN 25-02	PIBD2530G029	15Y	12.5000	5417	14.83	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5599	15.33	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5773	15.81	7/19/2031	50.000000	4.0975	3:26:42 PM	4.0975	4.1249	4.0650	4.0975	4.0975	4.0975	4.0975
FXTN 25-04	PIBD2531J042	17Y	9.3750	5851	16.02	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5971	16.35	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	5999	16.42	3/1/2032	5.000000	4.2800	10:17:35 AM	4.2800	5.3650		4.2800	4.2800	4.2800	4.2800
FXTN 20-19	PIBD2032I195	17Y	5.7500	6209	17.00	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6272	17.17	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6384	17.48	3/21/2033	102.000000	4.0500	3:55:32 PM	4.1988	4.7500	4.0250	4.2250	4.2250	4.0500	4.0500
FXTN 25-06	PIBD2534K062	19Y	9.2500	6978	19.10	11/5/2034										
FXTN 25-07	PIBD2535I071	21Y	8.0000	7307	20.01	9/30/2035	5.000000	4.9500	3:00:32 PM	4.9500			4.9500	4.9500	4.9500	4.9500
FXTN 25-08	PIBD2535L086	21Y	8.1250	7384	20.22	12/16/2035	2.100000	4.6760	9:58:37 AM	4.6760	5.3590	4.5750	4.6760	4.6760	4.6760	4.6760
FXTN 25-09	PIBD2536I097	22Y	7.6250	7672	21.00	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7993	21.88	8/16/2037										
RTB 25-01	PIID2537J015	23Y	6.1250	8062	22.07	10/24/2037	26.640000	4.7500	2:36:01 PM	4.6415	4.8000		4.6310	5.0000	4.6000	4.7500
FXTN 25-11	PIBD2540I116	25Y	4.6250	9113	24.95	9/9/2040	365.427052	4.6900	4:14:57 PM	4.6845	4.7387	4.6750	4.6930	4.6930	4.6503	4.6900