

GS Board Summary  
October 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 11.04.15	PIBL1214K117	1M		26	0.07	11/4/2015	15.010000	1.3280	2:11:31 PM	1.3280	1.6250		1.3280	1.3280	1.3280	1.3280
FXTN 05-69	PIBD0515K697	2M	4.6250	47	0.13	11/25/2015					2.5000					
TBILL 12.02.15	PIBL1214L125	2M		54	0.15	12/2/2015	8.165000	1.4000	3:54:00 PM	1.3862	1.4075	1.3750	1.3750	1.4000	1.3750	1.4000
TBILL 12.09.15	PIBL0315O18	2M		61	0.17	12/9/2015	1,516.022800	1.4000	3:51:35 PM	1.4007	1.4250	1.4000	1.4000	1.4050	1.4000	1.4000
FXTN 10-38	PIBD1015L384	2M	10.1250	67	0.18	12/15/2015					2.6250					
TBILL 01.06.16	PIBL0615G013	3M		89	0.24	1/6/2016	362.114114	1.2500	2:32:21 PM	1.3017	1.6250	1.2750	1.4000	1.4000	1.2500	1.2500
FXTN 10-39	PIBD1016A393	3M	9.2500	95	0.26	1/12/2016					2.6250					
FXTN 07-48	PIBD0716A488	4M	7.0000	110	0.30	1/27/2016					2.4950	1.8000				
TBILL 02.03.16	PIBL1215B025	4M		117	0.32	2/3/2016	3.000000	1.4250	11:50:43 AM	1.4250		1.2750	1.4250	1.4250	1.4250	1.4250
TBILL 03.02.16	PIBL1215C033	5M		145	0.40	3/2/2016	21.236000	1.4750	2:59:40 PM	1.4750	1.5000	1.4750	1.4750	1.4750	1.4750	1.4750
RTB 05-10	PIID0516C107	5M	6.0000	146	0.40	3/3/2016	4.500000	2.2500	11:39:05 AM	2.2500	2.8450	2.0000	2.2500	2.2500	2.2500	2.2500
TBILL 03.09.16	PIBL0615I020	5M		152	0.42	3/9/2016	90.800000	1.5000	3:04:52 PM	1.5000	1.5250	1.5000	1.5000	1.5000	1.5000	1.5000
FXTN 10-40	PIBD1016C407	6M	7.5000	173	0.47	3/30/2016					2.8750					
TBILL 04.06.16	PIBL1215D041	6M		180	0.49	4/6/2016	30.939000	1.5056	3:26:55 PM	1.5078	1.7000	1.5058	1.5057	1.5100	1.5050	1.5056
FXTN 03-20	PIBD0316D206	7M	1.6250	199	0.54	4/25/2016	10.000000	1.9500	3:06:38 PM	1.9500	2.8750	1.9150	1.9500	1.9500	1.9500	1.9500
FXTN 10-41	PIBD1016D416	7M	7.0000	201	0.55	4/27/2016					2.8750					
TBILL 05.04.16	PIBL1215E059	7M		208	0.57	5/4/2016						1.6000				
TBILL 06.01.16	PIBL1215F067	8M		236	0.65	6/1/2016										
TBILL 07.06.16	PIBL1215G076	9M		271	0.74	7/6/2016										
TBILL 08.03.16	PIBL1215H083	10M		299	0.82	8/3/2016	32.171000	1.8750	3:55:18 PM	1.8750	1.9000	1.8750	1.8750	1.8750	1.8750	1.8750
FXTN 10-42	PIBD1016I420	11M	9.1250	331	0.91	9/4/2016					3.0000	1.9750				
TBILL 09.07.16	PIBL1215I091	11M		334	0.92	9/7/2016	7.508183	1.9055	3:54:54 PM	1.9079	1.9500	1.9055	1.9050	1.9150	1.9050	1.9055
RTB 07-01	PIID0716I018	1Y	7.0000	351	0.96	9/24/2016					2.3750					
TBILL 10.05.16	PIBL1215J107	1Y		362	0.99	10/5/2016	19.230285	1.8800	2:14:41 PM	1.8782	2.1250	1.8800	1.8800	1.8800	1.8775	1.8800
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	404	1.11	11/16/2016										
FXTN 07-49	PIBD0717C493	1.5Y	7.0000	539	1.48	3/31/2017										
FXTN 20-01	PIBD2017D011	2Y	14.3750	563	1.54	4/24/2017										
FXTN 03-21	PIBD0317E212	2Y	2.8750	591	1.62	5/22/2017	632.403000	2.5000	2:58:39 PM	2.5791	2.8750		2.7500	2.7500	2.5000	2.5000
FXTN 05-70	PIBD0517G705	2Y	4.6250	635	1.74	7/5/2017										
RTB 07-02	PIID0717H026	2Y	6.6250	680	1.86	8/19/2017						2.6250				
FXTN 10-44	PIBD1017H447	2Y	7.7500	684	1.87	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	750	2.05	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	761	2.08	11/8/2017	3.500000	2.8500	10:23:02 AM	2.8500		2.6500	2.8500	2.8500	2.8500	2.8500
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	845	2.31	1/31/2018	26.000000	2.8750	9:49:02 AM	2.8750			2.8750	2.8750	2.8750	2.8750
FXTN 05-72	PIBD0518E723	3Y	2.1250	957	2.62	5/23/2018	429.801000	3.1100	3:53:26 PM	3.1170	3.1225	3.1100	3.1050	3.1200	3.1050	3.1100
FXTN 07-51	PIBD0718H511	3Y	5.0000	1044	2.86	8/18/2018						2.9250				
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1138	3.12	11/20/2018										
FXTN 10-48	PIBD1019B485	3.5Y	7.8750	1229	3.36	2/19/2019										
FXTN 07-53	PIBD0719D531	4Y	5.0000	1295	3.55	4/26/2019					3.6000					
FXTN 07-54	PIBD0719G547	4Y	4.7500	1379	3.78	7/19/2019					3.5000					
FXTN 07-55	PIBD0719H555	4Y	4.7500	1421	3.89	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1505	4.12	11/22/2019	339.100000	3.3500	8:49:25 AM	3.3500	3.5000	3.3250	3.3500	3.3500	3.3500	3.3500
FXTN 10-50	PIBD1020B508	4.5Y	7.7500	1593	4.36	2/18/2020						3.4500				
RTB 10-01	PIID1020H015	5Y	7.2500	1776	4.86	8/19/2020										
FXTN 05-73	PIBD0520H735	5Y	3.3750	1777	4.87	8/20/2020	173.305000	3.4850	3:38:55 PM	3.4850	3.4900	3.4850	3.4850	3.4851	3.4850	3.4850
FXTN 10-51	PIBD1020I510	5Y	6.1250	1804	4.94	9/16/2020										
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1895	5.19	12/16/2020										
RTB 10-02	PIID1021C027	5.5Y	7.3750	1972	5.40	3/3/2021	0.090000	3.7500	3:05:39 PM	3.7500			3.7500	3.7500	3.7500	3.7500
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	1989	5.45	3/20/2021	112.600000	3.4800	8:48:36 AM	3.4800	3.8750		3.4800	3.4800	3.4800	3.4800
FXTN 10-53	PIBD1021D531	6Y	6.5000	2028	5.55	4/28/2021										
RTB 10-03	PIID1021J039	6.5Y	5.7500	2203	6.03	10/20/2021						3.7000				
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2238	6.13	11/24/2021										
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2294	6.28	1/19/2022										
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2348	6.43	3/14/2022										
FXTN 10-56	PIBD1022H562	7Y	4.8750	2489	6.81	8/2/2022					4.0000					
FXTN 10-57	PIBD1022I570	7Y	4.7500	2531	6.93	9/13/2022					3.9500					
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2565	7.02	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2615	7.16	12/6/2022					4.1000	3.8000				

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FXTN 20-04	PIBD2023B048	7.5Y	13.0000	2691	7.37	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2789	7.64	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2867	7.85	8/15/2023	7.640000	3.9200	2:59:06 PM	3.8974	3.9000	3.8751	3.8750	3.9250	3.8750	3.9200
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	2936	8.04	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3160	8.65	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3223	8.82	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3238	8.87	8/20/2024	70.000000	3.7600	3:13:32 PM	3.7779	3.8749		3.7850	3.7850	3.7600	3.7600
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3321	9.09	11/11/2024										
FXTN 20-10	PIBD2025D103	10Y	12.1250	3475	9.51	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3623	9.92	9/9/2025	66.000000	3.7300	4:10:58 PM	3.7315	3.7400	3.7200	3.7300	3.7350	3.7300	3.7300
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3664	10.03	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3704	10.14	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3755	10.28	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4029	11.03	10/20/2026						3.8500				
FXTN 20-13	PIBD2026L139	12Y	8.0000	4077	11.16	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4161	11.39	3/1/2027	51.900000	4.0875	3:13:17 PM	4.0907			4.1750	4.1750	4.0875	4.0875
FXTN 20-14	PIBD2027I140	12Y	8.6250	4350	11.91	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4805	13.16	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5344	14.63	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5406	14.80	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5588	15.30	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5762	15.78	7/19/2031	429.700000	4.0860	3:56:59 PM	4.0815	4.0974	4.0550	4.0800	4.0860	4.0800	4.0860
FXTN 25-04	PIBD2531J042	16Y	9.3750	5840	15.99	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5960	16.32	2/2/2032						4.2500				
RTB 20-01	PIID2032C014	17Y	5.8750	5988	16.39	3/1/2032					5.2590					
FXTN 20-19	PIBD2032I195	17Y	5.7500	6198	16.97	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6261	17.14	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6373	17.45	3/21/2033	20.000000	4.2750	3:33:19 PM	4.1766	4.5000	4.0500	4.1500	4.2750	4.1500	4.2750
FXTN 25-06	PIBD2534K062	19Y	9.2500	6967	19.07	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7296	19.98	9/30/2035					4.9500					
FXTN 25-08	PIBD2535L086	21Y	8.1250	7373	20.19	12/16/2035	83.100000	4.7500	10:59:45 AM	4.7500	4.9999	4.6000	4.7500	4.7500	4.7500	4.7500
FXTN 25-09	PIBD2536I097	21Y	7.6250	7661	20.97	9/29/2036	8.570000	5.0650	8:47:12 AM	5.0650			5.0650	5.0650	5.0650	5.0650
FXTN 25-10	PIBD2537H103	22Y	5.7500	7982	21.85	8/16/2037										
RTB 25-01	PIID2537J015	23Y	6.1250	8051	22.04	10/24/2037	107.050000	4.7700	3:06:02 PM	4.7382	5.2430	4.6250	4.6500	4.9990	4.6500	4.7700
FXTN 25-11	PIBD2540I116	25Y	4.6250	9102	24.92	9/9/2040	670.192000	4.6700	4:05:16 PM	4.6660	4.6749	4.6505	4.4250	4.6750	4.4250	4.6700