

GS Board Summary
October 20, 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		14	0.04	11/4/2015	0.015598	1.1000	10:23:43 AM	1.1000			1.1000	1.1000	1.1000	1.1000
FXTN 05-69	PIBD0515K697	1M	4.6250	35	0.10	11/25/2015					2.5000					
TBILL 12.02.15	PIBL1214L125	1M		42	0.12	12/2/2015					1.8750					
TBILL 12.09.15	PIBL0315I018	2M		49	0.13	12/9/2015	5.503000	1.3751	2:24:15 PM	1.3705	1.4750	1.3756	1.3500	1.3751	1.3500	1.3751
FXTN 10-38	PIBD1015L384	2M	10.1250	55	0.15	12/15/2015					2.6250					
TBILL 01.06.16	PIBL0615G013	2M		77	0.21	1/6/2016	1,207.900000	1.1000	3:10:04 PM	1.2508		1.3750	1.3800	1.4000	1.1000	1.1000
FXTN 10-39	PIBD1016A393	2M	9.2500	83	0.23	1/12/2016					2.6250					
FXTN 07-48	PIBD0716A488	3M	7.0000	98	0.27	1/27/2016	281.300000	1.8500	12:20:52 PM	2.1751	2.1250	1.8750	2.2000	2.2000	1.8500	1.8500
TBILL 02.03.16	PIBL1215B025	4M		105	0.29	2/3/2016	2.000000	1.4250	10:33:28 AM	1.4250			1.4250	1.4250	1.4250	1.4250
TBILL 03.02.16	PIBL1215C033	5M		133	0.37	3/2/2016										
RTB 05-10	PIID0516C107	5M	6.0000	134	0.37	3/3/2016	3.000000	2.8400	3:33:58 PM	2.8300	2.8400	2.0000	2.8250	2.8400	2.8250	2.8400
TBILL 03.09.16	PIBL0615I020	5M		140	0.38	3/9/2016										
FXTN 10-40	PIBD1016C407	5M	7.5000	161	0.44	3/30/2016					2.8750					
TBILL 04.06.16	PIBL1215D041	5M		168	0.46	4/6/2016	4,208.232000	1.2000	3:05:12 PM	1.3993	1.5650	1.5001	1.5000	1.5001	1.2000	1.2000
FXTN 03-20	PIBD0316D206	6M	1.6250	187	0.51	4/25/2016					2.2500	2.0000				
FXTN 10-41	PIBD1016D416	6M	7.0000	189	0.52	4/27/2016					2.8750					
TBILL 05.04.16	PIBL1215E059	7M		196	0.54	5/4/2016	17.200000	1.9500	10:43:07 AM	1.9500		1.5500	1.9500	1.9500	1.9500	1.9500
TBILL 06.01.16	PIBL1215F067	8M		224	0.62	6/1/2016										
TBILL 07.06.16	PIBL1215G076	9M		259	0.71	7/6/2016										
TBILL 08.03.16	PIBL1215H083	10M		287	0.79	8/3/2016	1,800.000000	1.5500	3:07:29 PM	1.7123	1.9250		1.8750	1.8750	1.5500	1.5500
FXTN 10-42	PIBD1016I420	11M	9.1250	319	0.87	9/4/2016					2.7500	2.0250				
TBILL 09.07.16	PIBL1215I091	11M		322	0.88	9/7/2016	2,300.000000	1.6000	3:09:19 PM	1.7623	1.9750		1.9250	1.9250	1.6000	1.6000
RTB 07-01	PIID0716I018	11M	7.0000	339	0.93	9/24/2016					3.0000					
TBILL 10.05.16	PIBL1215J107	1Y		350	0.96	10/5/2016	4.786811	1.8655	2:24:30 PM	1.8173	2.3750	1.8700	1.7750	1.8655	1.7750	1.8655
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	392	1.07	11/16/2016										
FXTN 07-49	PIBD0717C493	1.5Y	7.0000	527	1.44	3/31/2017	55.428700	2.5000	2:35:40 PM	2.5000			2.5000	2.5000	2.5000	2.5000
FXTN 20-01	PIBD2017D011	2Y	14.3750	551	1.51	4/24/2017										
FXTN 03-21	PIBD0317E212	2Y	2.8750	579	1.59	5/22/2017	42.000000	2.6000	10:36:26 AM	2.6000	3.0500		2.6000	2.6000	2.6000	2.6000
FXTN 05-70	PIBD0517G705	2Y	4.6250	623	1.71	7/5/2017	439.440000	2.8000	10:52:39 AM	3.0051			2.6500	3.1100	2.6500	2.8000
RTB 07-02	PIID0717H026	2Y	6.6250	668	1.83	8/19/2017	4.000000	2.8750	10:25:00 AM	2.8750		2.6500	2.8750	2.8750	2.8750	2.8750
FXTN 10-44	PIBD1017H447	2Y	7.7500	672	1.84	8/23/2017	51.065800	3.0000	2:37:24 PM	3.0000			3.0000	3.0000	3.0000	3.0000
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	738	2.02	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	749	2.05	11/8/2017	424.026600	3.1250	2:38:33 PM	3.0831		2.6350	2.8500	3.1250	2.8500	3.1250
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	833	2.28	1/31/2018	13.500000	2.8750	10:10:49 AM	2.8750			2.8750	2.8750	2.8750	2.8750
FXTN 05-72	PIBD0518E723	3Y	2.1250	945	2.59	5/23/2018	1,131.550000	3.1250	4:04:08 PM	3.1519	3.1998	3.1500	3.1001	3.1800	3.1001	3.1250
FXTN 07-51	PIBD0718H511	3Y	5.0000	1032	2.83	8/18/2018	10.000000	3.1000	10:08:38 AM	3.1000		3.0000	3.1000	3.1000	3.1000	3.1000
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1126	3.08	11/20/2018										
FXTN 10-48	PIBD1019B485	3.5Y	7.8750	1217	3.33	2/19/2019										
FXTN 07-53	PIBD0719D531	4Y	5.0000	1283	3.51	4/26/2019					3.6000					
FXTN 07-54	PIBD0719G547	4Y	4.7500	1367	3.74	7/19/2019					3.5000					
FXTN 07-55	PIBD0719H555	4Y	4.7500	1409	3.86	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1493	4.09	11/22/2019	494.240000	3.4200	4:05:24 PM	3.3801	3.5000	3.3650	3.3600	3.4200	3.3600	3.4200
FXTN 10-50	PIBD1020B508	4.5Y	7.7500	1581	4.33	2/18/2020	150.000000	3.5200	9:46:28 AM	3.5200	3.6000	3.4500	3.5200	3.5200	3.5200	3.5200
RTB 10-01	PIID1020H015	5Y	7.2500	1764	4.83	8/19/2020										
FXTN 05-73	PIBD0520H735	5Y	3.3750	1765	4.83	8/20/2020	104.400000	3.4850	3:08:57 PM	3.4850	3.4900	3.4850	3.4850	3.4850	3.4850	3.4850
FXTN 10-51	PIBD1020I510	5Y	6.1250	1792	4.91	9/16/2020										
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1883	5.16	12/16/2020										
RTB 10-02	PIID1021C027	5.5Y	7.3750	1960	5.37	3/3/2021										
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	1977	5.41	3/20/2021	60.000000	3.5150	3:17:09 PM	3.5025	3.6000		3.5000	3.5150	3.5000	3.5150
FXTN 10-53	PIBD1021D531	6Y	6.5000	2016	5.52	4/28/2021										
RTB 10-03	PIID1021J039	6Y	5.7500	2191	6.00	10/20/2021						3.7500				
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2226	6.09	11/24/2021	50.000000	3.6500	3:12:54 PM	3.6500			3.6500	3.6500	3.6500	3.6500
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2282	6.25	1/19/2022	100.000000	3.6200	3:54:19 PM	3.6220			3.6250	3.6300	3.6175	3.6200
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2336	6.40	3/14/2022										
FXTN 10-56	PIBD1022H562	7Y	4.8750	2477	6.78	8/2/2022					4.0000					
FXTN 10-57	PIBD1022I570	7Y	4.7500	2519	6.90	9/13/2022					3.9500					
FXTN 20-03	PIBD2022J033	7Y	12.7500	2553	6.99	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2603	7.13	12/6/2022					4.0000	3.7500				

GS Board Summary
October 20, 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
FXTN 20-04	PIBD2023B048	7.5Y	13.0000	2679	7.33	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2777	7.60	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2855	7.82	8/15/2023	58.328000	3.8900	3:22:05 PM	3.9267	3.9349	3.8769	3.9347	3.9500	3.8768	3.8900
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	2924	8.01	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3148	8.62	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3211	8.79	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3226	8.83	8/20/2024	230.500000	3.8000	3:09:52 PM	3.7270	3.9000	3.7200	3.7200	3.8000	3.7200	3.8000
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3309	9.06	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3463	9.48	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3611	9.89	9/9/2025	393.901575	3.6750	4:00:03 PM	3.6729	3.6995	3.6552	3.6775	3.6775	3.6675	3.6750
FXTN 20-11	PIBD2025J116	10Y	12.1250	3652	10.00	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3692	10.11	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3743	10.25	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	4017	11.00	10/20/2026	1.500000	4.1000	3:08:05 PM	4.1000		3.8000	4.1000	4.1000	4.1000	4.1000
FXTN 20-13	PIBD2026L139	12Y	8.0000	4065	11.13	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4149	11.36	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4338	11.88	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4793	13.12	12/4/2028					4.2750	4.1000				
FXTN 20-16	PIBD2030E166	15Y	8.7500	5332	14.60	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5394	14.77	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5576	15.27	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5750	15.74	7/19/2031	494.674000	4.0800	12:13:56 PM	4.0504	4.0900	4.0350	4.0500	4.0800	4.0495	4.0800
FXTN 25-04	PIBD2531J042	16Y	9.3750	5828	15.96	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5948	16.28	2/2/2032						4.2750				
RTB 20-01	PIID2032C014	17Y	5.8750	5976	16.36	3/1/2032	0.100000	5.3750	10:04:07 AM	5.3750	5.3750	4.1500	5.3750	5.3750	5.3750	5.3750
FXTN 20-19	PIBD2032I195	17Y	5.7500	6186	16.94	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6249	17.11	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6361	17.42	3/21/2033	197.000000	4.2825	4:02:43 PM	4.2809	5.3750	4.0550	4.2000	4.2825	4.0550	4.2825
FXTN 25-06	PIBD2534K062	19Y	9.2500	6955	19.04	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7284	19.94	9/30/2035					4.9000					
FXTN 25-08	PIBD2535L086	21Y	8.1250	7361	20.15	12/16/2035					4.9500	4.6500				
FXTN 25-09	PIBD2536I097	21Y	7.6250	7649	20.94	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7970	21.82	8/16/2037										
RTB 25-01	PIID2537J015	23Y	6.1250	8039	22.01	10/24/2037	62.873000	4.8000	3:46:41 PM	4.7145	4.8750	4.6750	4.8000	5.2500	4.6900	4.8000
FXTN 25-11	PIBD2540I116	25Y	4.6250	9090	24.89	9/9/2040	340.500000	4.6300	3:41:12 PM	4.6251	4.6400	4.6150	4.6250	4.6300	4.6150	4.6300