GS Board Summary
May 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 07-47	PIBD0715E477	<1M	8.3750	1		5/22/2015										
TBILL 06.03.15	PIBL1214F060	<1M		13	0.04	6/3/2015						1.3750				
TBILL 07.08.15*	PIBL1214G078	1M		48	0.13	7/8/2015	15.080129	1.8750	2:21:51 PM	1.9331	2.2500	1.9000	1.9500	1.9500	1.8750	1.8750
FXTN 04-20	PIBD0415G203	2M	4.8750	61	0.17	7/21/2015										
TBILL 08.05.15	PIBL1214H086	2M		76	0.21	8/5/2015	619.729000	2.1250	2:11:13 PM	2.1493	2.2500	2.1250	2.1750	2.1750	2.1250	2.1250
RTB 05-09	PIID0515H097	3M	5.8750	90	0.25	8/19/2015					2.4250	2.1250				
FXTN 10-37	PIBD1015H370	3M	11.8750	96	0.26	8/25/2015					2.5000	2.1250				
TBILL 09.02.15*	PIBL1214I094	3M		104	0.29	9/2/2015	202.105000	2.2500	3:31:39 PM	2.1550	2.2500	2.1250	2.1550	2.2500	2.1250	2.2500
TBILL 10.07.15	PIBL1214J100	5M		139	0.38	10/7/2015	528.552017	2.2250	2:37:47 PM	2.2253	2.2500	2.2000	2.2300	2.2300	2.2250	2.2250
TBILL 11.04.15	PIBL1214K117	5M		167	0.46	11/4/2015	23.931000	2.2250	3:57:49 PM	2.2423	2.2750	2.2250	2.2500	2.2500	2.2250	2.2250
FXTN 05-69	PIBD0515K697	6M	4.6250	188	0.51	11/25/2015					2.7000	2.1250				
TBILL 12.02.15*	PIBL1214L125	6M		195	0.54	12/2/2015	11.811727	2.3500	11:42:58 AM	2.2712	2.3250	2.1500	2.2300	2.3500	2.2300	2.3500
FXTN 10-38	PIBD1015L384	7M	10.1250	208	0.57	12/15/2015										
FXTN 10-39	PIBD1016A393	8M	9.2500	236	0.65	1/12/2016										
FXTN 07-48	PIBD0716A488	9M	7.0000	251	0.69	1/27/2016	0.400000	2.5000	10:45:41 AM	2.5000	2.8000	2.2000	2.5000	2.5000	2.5000	2.5000
TBILL 02.03.16	PIBL1215B025	9M		258	0.71	2/3/2016	8.600000	2.2500	12:01:09 PM	2.2500	2.3750		2.2500	2.2500	2.2500	2.2500
TBILL 03.02.16	PIBL1215C033	10M		286	0.79	3/2/2016	7.000000	2.2000	3:59:10 PM	2.2143			2.2500	2.2500	2.2000	2.2000
RTB 05-10	PIID0516C107	10M	6.0000	287	0.79	3/3/2016						2.2000				
FXTN 10-40	PIBD1016C407	11M	7.5000	314	0.86	3/30/2016										
TBILL 04.06.16	PIBL1215D041	11M		321	0.88	4/6/2016						2.1750				
FXTN 03-20	PIBD0316D206	11M	1.6250	340	0.93	4/25/2016	5.500000	2.2500	10:40:28 AM	2.2582	2.6000	2.2250	2.2600	2.2600	2.2500	2.2500
FXTN 10-41	PIBD1016D416	11M	7.0000	342	0.94	4/27/2016						2.2500				
TBILL 05.04.16*	PIBL1215E059	1Y		349	0.96	5/4/2016	7.100000	2.0000	8:48:25 AM	2.0000	3.0000	2.2501	2.0000	2.0000	2.0000	2.0000
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	472	1.29	9/4/2016	5.421000	2.6000	2:04:08 PM	2.6258	3.2500	2.6000	2.6000	2.7000	2.6000	2.6000
RTB 07-01	PIID0716I018	1.5Y	7.0000	492	1.35	9/24/2016						2.5000				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	545	1.49	11/16/2016						3.0000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	680	1.86	3/31/2017						2.7500				
FXTN 20-01 *	PIBD2017D011	2Y	14.3750	704	1.93	4/24/2017					3.2500					
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	732	2.00	5/22/2017					3.0000	2.5500				
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	776	2.12	7/5/2017						2.7000				
RTB 07-02	PIID0717H026	2.5Y	6.6250	821	2.25	8/19/2017						2.8000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	825	2.26	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	891	2.44	10/28/2017	101.000000	2.8750	2:41:27 PM	2.7512			2.7500	2.8750	2.7500	2.8750
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	902	2.47	11/8/2017										
FXTN 10-45 *	PIBD1018A451	3Y	5.8750	986	2.70	1/31/2018	400.000000	2.8550	11:41:19 AM	2.8550	3.3750	2.8750	2.8550	2.8550	2.8550	2.8550
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1098	3.01	5/23/2018	70.000000	2.8500	4:04:00 PM	2.8436	3.0500	2.8000	2.8275	2.8500	2.8275	2.8500
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1185	3.24	8/18/2018	10.000000	3.0950	3:52:37 PM	3.0950	3.1000		3.0950	3.0950	3.0950	3.0950
FXTN 10-47	PIBD1018K478	4Y	8.8750	1279	3.50	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1370	3.75	2/19/2019	401.000000	3.0500	2:27:56 PM	3.0511		3.0250	3.5000	3.5000	3.0500	3.0500
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1436	3.93	4/26/2019					3.5000					
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1520	4.16	7/19/2019					3.3000					
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1562	4.28	8/30/2019										
FXTN 07-56	PIBD0719K560	5Y	3.8750	1646	4.51	11/22/2019	1,961.000000	3.2700	3:39:09 PM	3.2853	3.7500		3.2840	3.3000	3.2700	3.2700
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1734	4.75	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1917	5.25	8/19/2020										
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1945	5.33	9/16/2020										
FXTN 10-52	PIBD1020L525	6Y	5.8750	2036	5.57	12/16/2020	1.000000	3.8500	11:32:32 AM	3.8500			3.8500	3.8500	3.8500	3.8500
RTB 10-02	PIID1021C027	6Y	7.3750	2113	5.79	3/3/2021										
FXTN 07-57	PIBD0721C574	6Y	3.5000	2130	5.83	3/20/2021	2,404.360000	3.4750	4:07:29 PM	3.4751	3.5375	3.4254	3.4750	3.4850	3.4500	3.4750
FXTN 10-53	PIBD1021D531	6Y	6.5000	2169	5.94	4/28/2021						3.4250				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2344	6.42	10/20/2021						3.4500				

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FXTN 10-55	PIBD1021K551	7Y	5.7500	2379	6.51	11/24/2021						3.4500				
FXTN 10-54	PIBD1022G545	7Y	6.3750	2435	6.67	1/19/2022	100.000000	3.7000	3:12:11 PM	3.7000	4.1250	3.6250	3.7000	3.7000	3.7000	3.7000
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2489	6.81	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2630	7.20	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2672	7.32	9/13/2022					3.8000					
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2706	7.41	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2756	7.55	12/6/2022	1.370000	3.8250	3:24:25 PM	3.8250	3.8500		3.8250	3.8250	3.8250	3.8250
FXTN 20-04	PIBD2023B048	8Y	13.0000	2832	7.75	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	2930	8.02	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	3008	8.24	8/15/2023	186.515000	3.7153	3:42:14 PM	3.6835	3.8979	3.7153	3.9500	3.9588	3.6500	3.7153
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3077	8.42	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3301	9.04	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3364	9.21	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3379	9.25	8/20/2024	505.000000	3.6400	3:45:42 PM	3.6448	3.7000	3.6206	3.6201	3.6500	3.6201	3.6400
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3462	9.48	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3616	9.90	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3805	10.42	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3845	10.53	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3896	10.67	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4170	11.42	10/20/2026	13.100000	4.1750	11:09:35 AM	4.1750		4.1500	4.1750	4.1750	4.1750	4.1750
FXTN 20-13	PIBD2026L139	12Y	8.0000	4218	11.55	12/7/2026	50.000000	4.2000	11:34:41 AM	4.2000			4.2000	4.2000	4.2000	4.2000
RTB 15-02	PIID1527C023	12Y	5.3750	4302	11.78	3/1/2027	35.000000	4.1800	11:03:07 AM	4.1800			4.1800	4.1800	4.1800	4.1800
FXTN 20-14	PIBD2027I140	13Y	8.6250	4491	12.30	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4946	13.54	12/4/2028	200.000000	4.3200	11:21:18 AM	4.3075			4.2800	4.3200	4.2800	4.3200
FXTN 20-16	PIBD2030E166	16Y	8.7500	5485	15.02	5/27/2030						4.6000				
FXTN 25-02	PIBD2530G029	16Y	12.5000	5547	15.19	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5729	15.69	1/26/2031						4.6000				
FXTN 20-17	PIBD2031G171	17Y	8.0000	5903	16.16	7/19/2031	2,650.000000	4.2300	4:08:50 PM	4.2420	4.2750	4.2000	4.2475	4.2500	4.2275	4.2300
FXTN 25-04	PIBD2531J042	17Y	9.3750	5981	16.38	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6101	16.70	2/2/2032	1.000000	4.7500	11:05:21 AM	4.7500		4.6000	4.7500	4.7500	4.7500	4.7500
RTB 20-01	PIID2032C014	17Y	5.8750	6129	16.78	3/1/2032	40.782000	4.3250	2:12:03 PM	4.3268	5.3750		4.7500	4.7500	4.3000	4.3250
FXTN 20-19	PIBD2032I195	18Y	5.7500	6339	17.36	9/27/2032						4.5000				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6402	17.53	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6514	17.83	3/21/2033	256.500000	4.2200	3:48:15 PM	4.2001	4.2750		4.1500	4.2200	4.1500	4.2200
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7108	19.46	11/5/2034					4.9000					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7437	20.36	9/30/2035						4.7000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7514	20.57	12/16/2035	204.000000	4.8000	3:27:13 PM	4.7843		4.7500	4.7830	4.8000	4.7830	4.8000
FXTN 25-09	PIBD2536I097	25Y	7.6250	7802	21.36	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8123	22.24	8/16/2037						4.7000				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8192	22.43	10/24/2037	5.137000	4.7500	3:59:16 PM	4.7687	4.7995	4.6000	4.8800	4.8800	4.7400	4.7500