

GS Board Summary
March 11, 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
RTB 10-03	PIID1021J039	7Y	5.7500	2414	6.61	10/20/2021						3.2500				
FXTN 10-55	PIBD1021K551	7Y	5.7500	2449	6.70	11/24/2021	2.185000	3.6750	2:48:43 PM	3.6279		3.5000	3.5000	3.6750	3.5000	3.6750
FXTN 10-54 *	PIBD1022G545	7Y	6.3750	2505	6.86	1/19/2022	1.000000	3.5000	2:57:41 PM	3.5000	3.6000		3.5000	3.5000	3.5000	3.5000
FXTN 20-02	PIBD2022C021	7.5Y	15.0000	2559	7.01	3/14/2022										
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2700	7.39	8/2/2022										
FXTN 10-57	PIBD1022I570	8Y	4.7500	2742	7.51	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2776	7.60	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2826	7.74	12/6/2022						3.5500				
FXTN 20-04	PIBD2023B048	8Y	13.0000	2902	7.95	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	3000	8.21	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	3078	8.43	8/15/2023	49.388460	3.7680	3:17:48 PM	3.6604	3.7690	3.5670	3.9250	3.9250	3.4000	3.7680
FXTN 20-06	PIBD2023J068	9Y	11.3750	3147	8.62	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3371	9.23	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3434	9.40	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3449	9.44	8/20/2024	1,280.700000	3.5900	3:59:47 PM	3.5894	3.7299	3.5000	3.5800	3.6100	3.5700	3.5900
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3532	9.67	11/11/2024					3.8000					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3686	10.09	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3875	10.61	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3915	10.72	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3966	10.86	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4240	11.61	10/20/2026	12.040000	4.1250	3:09:42 PM	4.1027	4.1000	3.7500	4.1000	4.1250	4.1000	4.1250
FXTN 20-13	PIBD2026L139	12Y	8.0000	4288	11.74	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4372	11.97	3/1/2027					4.1000	3.7750				
FXTN 20-14	PIBD2027I140	13Y	8.6250	4561	12.49	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5016	13.73	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5555	15.21	5/27/2030						4.5000				
FXTN 25-02	PIBD2530G029	16Y	12.5000	5617	15.38	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5799	15.88	1/26/2031						4.5000				
FXTN 20-17	PIBD2031G171	17Y	8.0000	5973	16.35	7/19/2031	4,255.500000	4.1530	4:02:09 PM	4.1376	4.1750	4.0500	4.1250	4.2499	4.1200	4.1530
FXTN 25-04	PIBD2531J042	17Y	9.3750	6051	16.57	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6171	16.90	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	6199	16.97	3/1/2032	3.050000	4.3500	3:51:00 PM	4.4804	4.3500	4.2000	4.3500	4.6000	4.3500	4.3500
FXTN 20-19	PIBD2032I195	18Y	5.7500	6409	17.55	9/27/2032						4.3750				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6472	17.72	11/29/2032										
FXTN 20-20	PIBD2033C206	19Y	3.6250	6584	18.03	3/21/2033	103.628000	4.1800	3:58:38 PM	4.1681	4.2500	4.0500	4.1800	4.1800	4.1250	4.1800
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7178	19.65	11/5/2034	71.000000	4.7000	3:25:13 PM	4.6521	4.7000		4.6500	4.7000	4.6500	4.7000
FXTN 25-07	PIBD2535I071	25Y	8.0000	7507	20.55	9/30/2035						4.7000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7584	20.76	12/16/2035	11.924600	4.7850	10:14:49 AM	4.7850	4.8500		4.7850	4.7850	4.7850	4.7850
FXTN 25-09	PIBD2536I097	25Y	7.6250	7872	21.55	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8193	22.43	8/16/2037						4.8000				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8262	22.62	10/24/2037	1,524.302566	4.5050	4:05:13 PM	4.4983	4.5450	4.3750	4.3200	4.5750	4.3000	4.5050