

GS Board Summary
March 23, 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 04.08.15	PIBL1214D044	<1M		15	0.04	4/8/2015										
TBILL 05.06.15*	PIBL0614K048	1M		43	0.12	5/6/2015	75.199860	1.5000	3:29:01 PM	1.5566	1.8500	1.5000	1.6000	1.8500	1.5000	1.5000
FXTN 05-68	PIBD0515E685	2M	6.3750	50	0.14	5/13/2015	13.000000	2.5500	8:49:55 AM	2.5500			2.5500	2.5500	2.5500	2.5500
FXTN 07-47	PIBD0715E477	2M	8.3750	59	0.16	5/22/2015										
TBILL 06.03.15	PIBL1214F060	2M		71	0.20	6/3/2015	1,090.000000	1.9000	11:46:27 AM	1.9206		1.4101	2.1250	2.1250	1.9000	1.9000
TBILL 07.08.15*	PIBL1214G078	3M		106	0.29	7/8/2015					2.2250	1.3750				
FXTN 04-20	PIBD0415G203	4M	4.8750	119	0.33	7/21/2015										
TBILL 08.05.15	PIBL1214H086	5M		134	0.37	8/5/2015										
RTB 05-09	PIID0515H097	5M	5.8750	148	0.41	8/19/2015	308.300000	2.4500	11:55:38 AM	2.3871	2.7500	2.3500	2.4250	2.4500	2.3500	2.4500
FXTN 10-37	PIBD1015H370	5M	11.8750	154	0.42	8/25/2015						1.6250				
TBILL 09.02.15	PIBL1214I094	5M		162	0.45	9/2/2015						1.7500				
TBILL 10.07.15*	PIBL1214J100	6M		197	0.54	10/7/2015					2.3750	1.7500				
TBILL 11.04.15	PIBL1214K117	8M		225	0.62	11/4/2015										
FXTN 05-69	PIBD0515K697	8M	4.6250	246	0.67	11/25/2015						1.6750				
TBILL 12.02.15	PIBL1214L125	9M		253	0.70	12/2/2015					2.3000	1.7500				
FXTN 10-38	PIBD1015L384	9M	10.1250	266	0.73	12/15/2015										
FXTN 10-39	PIBD1016A393	10M	9.2500	294	0.80	1/12/2016										
FXTN 07-48	PIBD0716A488	10M	7.0000	309	0.85	1/27/2016	156.000000	2.0600	3:14:25 PM	2.0600	2.7500	2.0500	2.0600	2.0600	2.0600	2.0600
TBILL 02.03.16	PIBL1215B025	11M		316	0.87	2/3/2016					2.3000					
TBILL 03.02.16*	PIBL1215C033	1Y		344	0.95	3/2/2016	0.304000	2.0000	3:04:12 PM	2.0000	2.5000	2.0000	2.0000	2.0000	2.0000	2.0000
RTB 05-10	PIID0516C107	1Y	6.0000	345	0.94	3/3/2016						2.2500				
FXTN 10-40	PIBD1016C407	1.5Y	7.5000	372	1.02	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	398	1.09	4/25/2016					2.4000	2.2500				
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	400	1.10	4/27/2016					2.2500					
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	530	1.45	9/4/2016	229.410000	2.6000	2:55:26 PM	2.6612	2.7750	2.5250	2.6450	2.6800	2.6000	2.6000
RTB 07-01	PIID0716I018	2Y	7.0000	550	1.51	9/24/2016	1.900000	2.5000	3:40:32 PM	2.5000	2.9000	2.6000	2.5000	2.5000	2.5000	2.5000
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	603	1.65	11/16/2016					3.0000	2.5000				
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	738	2.02	3/31/2017	205.824000	2.6600	3:02:15 PM	2.7723			2.7750	3.0000	2.6200	2.6600
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	762	2.09	4/24/2017						2.7000				
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	790	2.16	5/22/2017	350.000000	2.6200	3:07:50 PM	2.6236	2.7500	2.6000	2.6250	2.6250	2.6200	2.6200
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	834	2.28	7/5/2017						2.7000				
RTB 07-02	PIID0717H026	2.5Y	6.6250	879	2.41	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	883	2.42	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	949	2.60	10/28/2017						3.0000				
FXTN 05-71	PIBD0517K719	3Y	4.1250	960	2.63	11/8/2017										
FXTN 10-45 *	PIBD1018A451	3Y	5.8750	1044	2.86	1/31/2018	18.800000	3.0000	2:09:43 PM	3.0250	3.2450		3.0500	3.0500	3.0000	3.0000
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1156	3.16	5/23/2018	21.526000	3.0000	3:45:21 PM	3.0000	3.0000	2.9001	3.0000	3.0000	3.0000	3.0000
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1243	3.40	8/18/2018					3.1250					
FXTN 10-47	PIBD1018K478	4Y	8.8750	1337	3.66	11/20/2018										
FXTN 10-48 *	PIBD1019B485	4Y	7.8750	1428	3.91	2/19/2019					3.3500					
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1494	4.09	4/26/2019										
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1578	4.32	7/19/2019					3.1500					
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1620	4.44	8/30/2019										
FXTN 07-56	PIBD0719K560	5Y	3.8750	1704	4.67	11/22/2019	632.000000	3.1000	4:14:34 PM	3.1154	3.2000	3.0500	3.1000	3.1200	3.1000	3.1000
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1792	4.91	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1975	5.41	8/19/2020										
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	2003	5.48	9/16/2020										
FXTN 10-52	PIBD1020L525	6Y	5.8750	2094	5.73	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2171	5.94	3/3/2021	1.000000	3.5500	3:04:11 PM	3.5500	3.5500		3.5500	3.5500	3.5500	3.5500
FXTN 07-57	PIBD0721C574	6Y	3.5000	2188	5.99	3/20/2021	3,633.500000	3.3950	4:00:35 PM	3.3854	3.4149	3.3676	3.3850	3.3950	3.3750	3.3950
FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2227	6.10	4/28/2021						3.3750				

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RTB 10-03	PIID1021J039	7Y	5.7500	2402	6.58	10/20/2021	0.400000	3.6000	11:21:13 AM	3.6000		3.2500	3.6000	3.6000	3.6000	3.6000
FXTN 10-55	PIBD1021K551	7Y	5.7500	2437	6.67	11/24/2021						3.4500				
FXTN 10-54	PIBD1022G545	7Y	6.3750	2493	6.83	1/19/2022	8.350000	3.5750	3:59:43 PM	3.5750			3.5750	3.5750	3.5750	3.5750
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2547	6.97	3/14/2022					3.6000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2688	7.36	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2730	7.47	9/13/2022					3.7500					
FXTN 20-03	PIBD2022J033	8Y	12.7500	2764	7.57	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2814	7.70	12/6/2022	4.000000	3.6500	3:02:56 PM	3.6500			3.6500	3.6500	3.6500	3.6500
FXTN 20-04	PIBD2023B048	8Y	13.0000	2890	7.91	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	2988	8.18	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	3066	8.39	8/15/2023	43.277000	3.6400	3:48:50 PM	3.6519	3.6700	3.6301	3.6500	3.6900	3.6300	3.6400
FXTN 20-06	PIBD2023J068	9Y	11.3750	3135	8.58	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3359	9.20	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3422	9.37	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3437	9.41	8/20/2024	569.490000	3.5000	3:15:19 PM	3.5059	3.5750	3.4500	3.4800	3.5150	3.4800	3.5000
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3520	9.64	11/11/2024					3.8000					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3674	10.06	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3863	10.58	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3903	10.69	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3954	10.83	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4228	11.58	10/20/2026	0.130000	4.2000	11:07:26 AM	4.2000	4.1000	3.7500	4.2000	4.2000	4.2000	4.2000
FXTN 20-13	PIBD2026L139	12Y	8.0000	4276	11.71	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4360	11.94	3/1/2027	2.030000	3.7750	3:56:48 PM	3.7750	4.1000	3.7750	3.7750	3.7750	3.7750	3.7750
FXTN 20-14	PIBD2027I140	13Y	8.6250	4549	12.45	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	5004	13.70	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5543	15.18	5/27/2030						4.5000				
FXTN 25-02	PIBD2530G029	16Y	12.5000	5605	15.35	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5787	15.84	1/26/2031						4.5000				
FXTN 20-17	PIBD2031G171	17Y	8.0000	5961	16.32	7/19/2031	1,044.000000	4.0900	3:50:51 PM	4.0857	4.1750	4.0600	4.0900	4.0950	4.0750	4.0900
FXTN 25-04	PIBD2531J042	17Y	9.3750	6039	16.53	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6159	16.86	2/2/2032						4.1000				
RTB 20-01	PIID2032C014	17Y	5.8750	6187	16.94	3/1/2032	1.000000	4.3400	2:33:25 PM	4.3400	4.8725	4.2000	4.3400	4.3400	4.3400	4.3400
FXTN 20-19	PIBD2032I195	18Y	5.7500	6397	17.51	9/27/2032	340.673600	4.6250	12:15:14 PM	4.6250		4.5000	4.6250	4.6250	4.6250	4.6250
FXTN 25-05	PIBD2532K057	18Y	8.5000	6460	17.69	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6572	17.99	3/21/2033	658.632000	4.0600	3:55:07 PM	4.0666	4.1000	4.0250	4.1000	4.1000	3.8000	4.0600
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7166	19.62	11/5/2034					4.7000					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7495	20.52	9/30/2035	100.000000	4.7500	8:51:36 AM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 25-08	PIBD2535L086	25Y	8.1250	7572	20.73	12/16/2035	100.000000	4.8000	8:51:31 AM	4.8000	5.5000		4.8000	4.8000	4.8000	4.8000
FXTN 25-09	PIBD2536I097	25Y	7.6250	7860	21.52	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8181	22.40	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8250	22.59	10/24/2037	114.410000	4.5349	3:57:06 PM	4.5296	4.5349	4.4850	4.4500	4.5486	4.4500	4.5349