

GS Board Summary
March 27, 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		9	0.02	4/8/2015										
TBILL 05.06.15*	PIBL0614K048	1M		37	0.10	5/6/2015					2.2500					
FXTN 05-68	PIBD0515E685	1M	6.3750	44	0.12	5/13/2015										
FXTN 07-47	PIBD0715E477	2M	8.3750	53	0.15	5/22/2015						3.3500				
TBILL 06.03.15	PIBL1214F060	2M		65	0.18	6/3/2015	135.624000	1.7500	2:31:35 PM	1.8532		1.6300	1.9500	1.9500	1.5250	1.7500
TBILL 07.08.15*	PIBL1214G078	3M		100	0.27	7/8/2015					2.1200	1.5000				
FXTN 04-20	PIBD0415G203	4M	4.8750	113	0.31	7/21/2015										
TBILL 08.05.15	PIBL1214H086	4M		128	0.35	8/5/2015										
RTB 05-09	PIID0515H097	5M	5.8750	142	0.39	8/19/2015						1.6250				
FXTN 10-37	PIBD1015H370	5M	11.8750	148	0.41	8/25/2015	130.000000	2.4000	8:46:09 AM	2.4000		1.6500	2.4000	2.4000	2.4000	2.4000
TBILL 09.02.15	PIBL1214I094	5M		156	0.43	9/2/2015	3.546000	1.7500	3:19:39 PM	1.7500		1.7500	1.7500	1.7500	1.7500	1.7500
TBILL 10.07.15*	PIBL1214J100	6M		191	0.52	10/7/2015					2.3750	1.7500				
TBILL 11.04.15	PIBL1214K117	7M		219	0.60	11/4/2015										
FXTN 05-69	PIBD0515K697	8M	4.6250	240	0.66	11/25/2015						1.6750				
TBILL 12.02.15	PIBL1214L125	8M		247	0.68	12/2/2015	0.500000	1.8000	10:01:33 AM	1.8000		1.7500	1.8000	1.8000	1.8000	1.8000
FXTN 10-38	PIBD1015L384	9M	10.1250	260	0.71	12/15/2015										
FXTN 10-39	PIBD1016A393	10M	9.2500	288	0.79	1/12/2016										
FXTN 07-48	PIBD0716A488	10M	7.0000	303	0.83	1/27/2016	401.000000	2.7500	11:10:38 AM	2.2512	2.7500	2.0500	2.2500	2.7500	2.2500	2.7500
TBILL 02.03.16	PIBL1215B025	10M		310	0.85	2/3/2016										
TBILL 03.02.16*	PIBL1215C033	1Y		338	0.93	3/2/2016	2.060000	2.0000	3:42:12 PM	2.0500	2.4750	2.0000	2.1000	2.1000	2.0000	2.0000
RTB 05-10	PIID0516C107	11M	6.0000	339	0.93	3/3/2016	0.600000	2.9500	2:58:03 PM	2.5748		2.2500	2.5000	2.9500	2.5000	2.9500
FXTN 10-40	PIBD1016C407	1Y	7.5000	366	1.00	3/30/2016										
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	392	1.07	4/25/2016	251.000000	2.3000	2:27:03 PM	2.2998	2.6250	2.2500	2.2550	2.3000	2.2550	2.3000
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	394	1.08	4/27/2016										
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	524	1.43	9/4/2016					2.8000	2.5000				
RTB 07-01	PIID0716I018	1.5Y	7.0000	544	1.49	9/24/2016						2.5000				
FXTN 10-43 *	PIBD1016K436	2Y	6.2500	597	1.63	11/16/2016					3.0000					
FXTN 07-49	PIBD0717C493	2.5Y	7.0000	732	2.00	3/31/2017	25.000000	2.7500	3:47:46 PM	2.7500			2.7500	2.7500	2.7500	2.7500
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	756	2.07	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	784	2.15	5/22/2017	35.000000	2.6100	3:08:23 PM	2.6100	2.7500	2.5751	2.6100	2.6100	2.6100	2.6100
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	828	2.27	7/5/2017	60.000000	2.8500	11:33:26 AM	2.8510		2.6500	2.8520	2.8520	2.8500	2.8500
RTB 07-02	PIID0717H026	2.5Y	6.6250	873	2.39	8/19/2017										
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	877	2.40	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	943	2.58	10/28/2017						3.0000				
FXTN 05-71	PIBD0517K719	3Y	4.1250	954	2.61	11/8/2017										
FXTN 10-45 *	PIBD1018A451	3Y	5.8750	1038	2.84	1/31/2018					3.2250					
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1150	3.15	5/23/2018	510.222000	2.9500	3:18:30 PM	2.9485	3.0000	2.9250	2.8750	2.9900	2.8750	2.9500
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1237	3.39	8/18/2018	217.000000	2.9600	2:28:06 PM	2.9619	3.1000		3.1500	3.1500	2.9600	2.9600
FXTN 10-47	PIBD1018K478	4Y	8.8750	1331	3.64	11/20/2018										
FXTN 10-48 *	PIBD1019B485	4Y	7.8750	1422	3.89	2/19/2019					3.3750					
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1488	4.07	4/26/2019										
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1572	4.30	7/19/2019					3.2000					
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1614	4.42	8/30/2019										
FXTN 07-56	PIBD0719K560	5Y	3.8750	1698	4.65	11/22/2019	1,140.000000	3.1350	3:15:09 PM	3.1346	3.2250	3.1100	3.1200	3.1400	3.1200	3.1350
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1786	4.89	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1969	5.39	8/19/2020						3.2000				
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1997	5.47	9/16/2020						3.2000				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2088	5.72	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2165	5.93	3/3/2021	50.000000	3.4500	12:02:32 PM	3.4500			3.4500	3.4500	3.4500	3.4500
FXTN 07-57	PIBD0721C574	6Y	3.5000	2182	5.97	3/20/2021	3,560.550000	3.4000	4:07:09 PM	3.4028	3.4500	3.3900	3.4000	3.4100	3.3900	3.4000
FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2221	6.08	4/28/2021						3.3750				

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RTB 10-03	PIID1021J039	7Y	5.7500	2396	6.56	10/20/2021	0.040000	3.7000	2:29:57 PM	3.7000	3.7000		3.7000	3.7000	3.7000	3.7000
FXTN 10-55	PIBD1021K551	7Y	5.7500	2431	6.66	11/24/2021	99.800000	3.5500	4:10:10 PM	3.5750			3.6000	3.6000	3.5500	3.5500
FXTN 10-54	PIBD1022G545	7Y	6.3750	2487	6.81	1/19/2022	253.800000	3.5250	3:19:52 PM	3.5697			3.6000	3.6000	3.5250	3.5250
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2541	6.96	3/14/2022					3.6000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2682	7.34	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2724	7.46	9/13/2022										
FXTN 20-03	PIBD2022J033	8Y	12.7500	2758	7.55	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2808	7.69	12/6/2022	750.000000	3.7750	11:14:55 AM	3.7249			3.6500	3.7750	3.6500	3.7750
FXTN 20-04	PIBD2023B048	8Y	13.0000	2884	7.90	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	2982	8.16	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	3060	8.38	8/15/2023	256.713000	3.6800	3:29:33 PM	3.6964	3.7289	3.6751	3.6500	3.7100	3.6019	3.6800
FXTN 20-06	PIBD2023J068	9Y	11.3750	3129	8.57	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3353	9.18	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3416	9.35	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3431	9.39	8/20/2024	1,038.500000	3.5350	4:11:34 PM	3.5148	3.5500	3.4751	3.4850	3.5350	3.4800	3.5350
FXTN 20-09 *	PIBD2024K091	10Y	13.7500	3514	9.62	11/11/2024					3.8000					
FXTN 20-10	PIBD2025D103	10.5Y	12.1250	3668	10.04	4/14/2025										
FXTN 20-11	PIBD2025J116	11Y	12.1250	3857	10.56	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3897	10.67	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3948	10.81	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4222	11.56	10/20/2026										
FXTN 20-13	PIBD2026L139	12Y	8.0000	4270	11.69	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4354	11.92	3/1/2027	301.000000	4.0975	3:19:42 PM	4.0975			4.1000	4.1000	4.0950	4.0975
FXTN 20-14	PIBD2027I140	13Y	8.6250	4543	12.44	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4998	13.68	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5537	15.16	5/27/2030						4.5000				
FXTN 25-02	PIBD2530G029	16Y	12.5000	5599	15.33	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5781	15.83	1/26/2031						4.5000				
FXTN 20-17	PIBD2031G171	17Y	8.0000	5955	16.30	7/19/2031	4,749.000000	4.1100	4:05:55 PM	4.1089	4.2000	4.0901	4.0900	4.1225	4.0900	4.1100
FXTN 25-04	PIBD2531J042	17Y	9.3750	6033	16.52	10/5/2031						4.5000				
FXTN 20-18	PIBD2032B183	17Y	5.8750	6153	16.85	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	6181	16.92	3/1/2032	2.000000	4.4000	2:29:30 PM	4.3625	4.8799		4.3500	4.4000	4.3500	4.4000
FXTN 20-19	PIBD2032I195	18Y	5.7500	6391	17.50	9/27/2032						4.5000				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6454	17.67	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6566	17.98	3/21/2033	179.240000	4.1000	3:56:13 PM	4.0897	4.2000	4.0250	3.8000	4.1500	3.8000	4.1000
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7160	19.60	11/5/2034					4.7500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7489	20.50	9/30/2035	100.000000	4.7500	4:07:41 PM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 25-08	PIBD2535L086	25Y	8.1250	7566	20.71	12/16/2035					5.6000					
FXTN 25-09	PIBD2536I097	25Y	7.6250	7854	21.50	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8175	22.38	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8244	22.57	10/24/2037	2,137.772432	4.5600	3:45:17 PM	4.5498	4.5750	4.5409	4.5250	4.7499	4.5100	4.5600