

GS Board Summary
April 15, 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 05.06.15	PIBL0614K048	<1M		20	0.05	5/6/2015						1.6250				
FXTN 05-68	PIBD0515E685	1M	6.3750	27	0.07	5/13/2015	62.460000	2.0500	3:31:49 PM	2.0500	2.5000		2.0500	2.0500	2.0500	2.0500
FXTN 07-47	PIBD0715E477	1M	8.3750	36	0.10	5/22/2015										
TBILL 06.03.15*	PIBL1214F060	1M		48	0.13	6/3/2015	31.402000	1.7500	2:03:07 PM	1.7763	2.1250	1.7501	1.8000	1.8000	1.7500	1.7500
TBILL 07.08.15*	PIBL1214G078	3M		83	0.23	7/8/2015					2.1250	1.7505				
FXTN 04-20	PIBD0415G203	3M	4.8750	96	0.26	7/21/2015										
TBILL 08.05.15	PIBL1214H086	4M		111	0.30	8/5/2015	0.603000	1.8750	9:45:06 AM	1.8750		1.8750	1.8750	1.8750	1.8750	1.8750
RTB 05-09	PIID0515H097	4M	5.8750	125	0.34	8/19/2015						1.8750				
FXTN 10-37	PIBD1015H370	5M	11.8750	131	0.36	8/25/2015										
TBILL 09.02.15	PIBL1214I094	5M		139	0.38	9/2/2015	0.200000	1.9000	3:16:51 PM	1.9000		1.9000	1.9000	1.9000	1.9000	1.9000
TBILL 10.07.15*	PIBL1214J100	6M		174	0.48	10/7/2015					2.5000	1.9020				
TBILL 11.04.15	PIBL1214K117	7M		202	0.55	11/4/2015					2.8000	1.9500				
FXTN 05-69	PIBD0515K697	8M	4.6250	223	0.61	11/25/2015										
TBILL 12.02.15	PIBL1214L125	8M		230	0.63	12/2/2015					2.8000	1.9750				
FXTN 10-38	PIBD1015L384	8M	10.1250	243	0.67	12/15/2015										
FXTN 10-39	PIBD1016A393	9M	9.2500	271	0.74	1/12/2016										
FXTN 07-48	PIBD0716A488	10M	7.0000	286	0.78	1/27/2016	7.300000	2.5000	11:34:50 AM	2.5000		2.1500	2.5000	2.5000	2.5000	2.5000
TBILL 02.03.16	PIBL1215B025	10M		293	0.80	2/3/2016										
TBILL 03.02.16	PIBL1215C033	11M		321	0.88	3/2/2016	5.000000	1.8000	11:49:47 AM	1.8000			1.8000	1.8000	1.8000	1.8000
RTB 05-10	PIID0516C107	11M	6.0000	322	0.88	3/3/2016										
FXTN 10-40	PIBD1016C407	1Y	7.5000	349	0.96	3/30/2016					3.1250					
TBILL 04.06.16*	PIBL1215D041	1Y		356	0.98	4/6/2016	8.018000	1.9512	2:15:26 PM	1.9452	2.8000	1.9525	1.9803	1.9803	1.9000	1.9512
FXTN 03-20	PIBD0316D206	1.5Y	1.6250	375	1.03	4/25/2016	2,997.000000	2.2501	2:50:03 PM	2.2175	2.4500	2.2500	2.2500	2.3300	2.1500	2.2501
FXTN 10-41	PIBD1016D416	1.5Y	7.0000	377	1.03	4/27/2016										
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	507	1.39	9/4/2016	3.000000	2.7500	11:34:25 AM	2.6166		2.5500	2.5500	2.7500	2.5500	2.7500
RTB 07-01	PIID0716I018	1.5Y	7.0000	527	1.44	9/24/2016	7.596000	2.7500	3:02:24 PM	2.6857		2.5600	2.5000	3.0000	2.5000	2.7500
FXTN 10-43	PIBD1016K436	2Y	6.2500	580	1.59	11/16/2016						2.5000				
FXTN 07-49 *	PIBD0717C493	2Y	7.0000	715	1.96	3/31/2017	0.100000	2.6000	2:08:05 PM	2.6000	3.0000	2.6000	2.6000	2.6000	2.6000	2.6000
FXTN 20-01	PIBD2017D011	2.5Y	14.3750	739	2.02	4/24/2017										
FXTN 03-21	PIBD0317E212	2.5Y	2.8750	767	2.10	5/22/2017					2.6950	2.5750				
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	811	2.22	7/5/2017						2.7000				
RTB 07-02	PIID0717H026	2.5Y	6.6250	856	2.34	8/19/2017										
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	860	2.35	8/23/2017										
FXTN 07-50	PIBD0717J502	3Y	5.3750	926	2.54	10/28/2017	1.000000	3.1250	11:34:44 AM	3.1250		2.8750	3.1250	3.1250	3.1250	3.1250
FXTN 05-71	PIBD0517K719	3Y	4.1250	937	2.57	11/8/2017	40.000000	3.0900	10:19:30 AM	3.0900			3.0900	3.0900	3.0900	3.0900
FXTN 10-45 *	PIBD1018A451	3Y	5.8750	1021	2.80	1/31/2018					3.2500					
FXTN 05-72	PIBD0518E723	3.5Y	2.1250	1133	3.10	5/23/2018	0.908000	3.2500	3:33:16 PM	3.0290	2.9750	2.8500	2.8500	3.2500	2.8500	3.2500
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1220	3.34	8/18/2018	1.000000	3.1500	11:34:57 AM	3.1500	3.0750		3.1500	3.1500	3.1500	3.1500
FXTN 10-47	PIBD1018K478	4Y	8.8750	1314	3.60	11/20/2018										
FXTN 10-48 *	PIBD1019B485	4Y	7.8750	1405	3.85	2/19/2019					3.3750	3.0500				
FXTN 07-53	PIBD0719D531	4.5Y	5.0000	1471	4.03	4/26/2019										
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1555	4.26	7/19/2019	20.000000	3.1000	11:21:48 AM	3.1000	3.2000		3.1000	3.1000	3.1000	3.1000
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1597	4.37	8/30/2019										
FXTN 07-56	PIBD0719K560	5Y	3.8750	1681	4.60	11/22/2019	50.000000	3.1450	10:58:22 AM	3.1450		3.1000	3.1450	3.1450	3.1450	3.1450
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1769	4.84	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1952	5.34	8/19/2020										
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1980	5.42	9/16/2020										
FXTN 10-52	PIBD1020L525	6Y	5.8750	2071	5.67	12/16/2020	4.500000	3.7000	11:35:28 AM	3.7000			3.7000	3.7000	3.7000	3.7000
RTB 10-02	PIID1021C027	6Y	7.3750	2148	5.88	3/3/2021										
FXTN 07-57	PIBD0721C574	6Y	3.5000	2165	5.93	3/20/2021	201.300000	3.3000	4:08:57 PM	3.4257	3.4500	3.4000	3.4255	3.4275	3.3000	3.3000
FXTN 10-53	PIBD1021D531	6.5Y	6.5000	2204	6.03	4/28/2021					3.7500					

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RTB 10-03	PIID1021J039	7Y	5.7500	2379	6.51	10/20/2021						3.4000				
FXTN 10-55	PIBD1021K551	7Y	5.7500	2414	6.61	11/24/2021					3.7500	3.5500				
FXTN 10-54	PIBD1022G545	7Y	6.3750	2470	6.76	1/19/2022	15.000000	3.6500	11:24:53 AM	3.6500		3.5500	3.6500	3.6500	3.6500	3.6500
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2524	6.91	3/14/2022					3.6000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2665	7.30	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2707	7.41	9/13/2022					3.8000					
FXTN 20-03	PIBD2022J033	8Y	12.7500	2741	7.50	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2791	7.64	12/6/2022					3.8600	3.7500				
FXTN 20-04	PIBD2023B048	8Y	13.0000	2867	7.85	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	2965	8.12	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	3043	8.33	8/15/2023	201.876100	3.7250	3:09:50 PM	3.7027	3.8499	3.6759	3.7750	3.8800	3.4500	3.7250
FXTN 20-06	PIBD2023J068	9Y	11.3750	3112	8.52	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3336	9.13	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3399	9.31	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3414	9.35	8/20/2024	322.340000	3.5300	3:57:02 PM	3.5265		3.5000	3.5800	3.5800	3.5150	3.5300
FXTN 20-09	PIBD2024K091	10Y	13.7500	3497	9.57	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3651	10.00	4/14/2025					3.8000					
FXTN 20-11	PIBD2025J116	11Y	12.1250	3840	10.51	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3880	10.62	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3931	10.76	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4205	11.51	10/20/2026	2.900000	4.1500	11:52:25 AM	4.1500	4.1100	4.1000	4.1500	4.1500	4.1500	4.1500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4253	11.64	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4337	11.87	3/1/2027	1.000000	4.1475	2:18:17 PM	4.1475	4.1100	4.1000	4.1475	4.1475	4.1475	4.1475
FXTN 20-14	PIBD2027I140	13Y	8.6250	4526	12.39	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4981	13.64	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5520	15.11	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5582	15.28	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5764	15.78	1/26/2031						4.5000				
FXTN 20-17	PIBD2031G171	17Y	8.0000	5938	16.26	7/19/2031	132.800000	4.0500	2:41:48 PM	4.0378		4.0200	4.0450	4.0500	4.0350	4.0500
FXTN 25-04	PIBD2531J042	17Y	9.3750	6016	16.47	10/5/2031						4.5000				
FXTN 20-18	PIBD2032B183	17Y	5.8750	6136	16.80	2/2/2032						4.2500				
RTB 20-01	PIID2032C014	17Y	5.8750	6164	16.88	3/1/2032	65.022000	4.3500	3:48:53 PM	4.3580		4.3500	4.4000	4.5500	4.3500	4.3500
FXTN 20-19	PIBD2032I195	18Y	5.7500	6374	17.45	9/27/2032						4.5000				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6437	17.62	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6549	17.93	3/21/2033	247.150000	4.0600	3:54:05 PM	4.0538	4.1000		3.7750	4.0600	3.7750	4.0600
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7143	19.56	11/5/2034						4.9500				
FXTN 25-07	PIBD2535I071	25Y	8.0000	7472	20.46	9/30/2035						4.9500				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7549	20.67	12/16/2035					5.0000	4.6750				
FXTN 25-09	PIBD2536I097	25Y	7.6250	7837	21.46	9/29/2036					4.9500					
FXTN 25-10	PIBD2537H103	25Y	5.7500	8158	22.34	8/16/2037	0.200000	4.9500	10:06:10 AM	4.9500	4.9500		4.9500	4.9500	4.9500	4.9500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8227	22.52	10/24/2037	87.264917	4.5400	3:04:11 PM	4.5420	4.6000	4.5260	4.6700	4.6700	4.5101	4.5400