

GS Board Summary  
May 22, 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 06.03.15	PIBL1214F060	<1M		9	0.02	6/3/2015	32.570241	1.3750	10:42:10 AM	1.3953		1.3750	1.4000	1.4000	1.3750	1.3750
TBILL 07.08.15*	PIBL1214G078	1M		44	0.12	7/8/2015	106.328973	1.8750	11:35:13 AM	1.9158	2.2500		1.9000	1.9500	1.8750	1.8750
FXTN 04-20	PIBD0415G203	2M	4.8750	57	0.16	7/21/2015										
TBILL 08.05.15	PIBL1214H086	2M		72	0.20	8/5/2015	118.467200	2.0000	3:50:05 PM	2.0895	2.1500	2.1000	2.1100	2.1100	2.0000	2.0000
RTB 05-09	PIID0515H097	3M	5.8750	86	0.24	8/19/2015					2.7500	2.1250				
FXTN 10-37	PIBD1015H370	3M	11.8750	92	0.25	8/25/2015	31.800000	2.0000	3:57:29 PM	2.0000	2.5000	2.1250	2.0000	2.0000	2.0000	2.0000
TBILL 09.02.15*	PIBL1214I094	3M		100	0.27	9/2/2015	64.000000	2.1000	11:50:05 AM	2.1000	2.1500	2.1000	2.1000	2.1000	2.1000	2.1000
TBILL 10.07.15	PIBL1214J100	5M		135	0.37	10/7/2015	98.208528	2.1751	3:42:08 PM	2.1774	2.2250	2.1751	2.1751	2.1800	2.1750	2.1751
TBILL 11.04.15	PIBL1214K117	5M		163	0.45	11/4/2015	128.972000	2.2070	3:50:44 PM	2.2113	2.2375	2.2070	2.2000	2.2500	2.2000	2.2070
FXTN 05-69	PIBD0515K697	6M	4.6250	184	0.50	11/25/2015					2.7500	2.1250				
TBILL 12.02.15*	PIBL1214L125	6M		191	0.52	12/2/2015	2.520000	2.2500	2:29:56 PM	2.2500	2.5000	2.2000	2.2500	2.2500	2.2500	2.2500
FXTN 10-38	PIBD1015L384	7M	10.1250	204	0.56	12/15/2015										
FXTN 10-39	PIBD1016A393	8M	9.2500	232	0.64	1/12/2016										
FXTN 07-48	PIBD0716A488	8M	7.0000	247	0.68	1/27/2016					2.8000	2.2000				
TBILL 02.03.16	PIBL1215B025	9M		254	0.70	2/3/2016										
TBILL 03.02.16	PIBL1215C033	9M		282	0.77	3/2/2016										
RTB 05-10	PIID0516C107	9M	6.0000	283	0.77	3/3/2016						2.2000				
FXTN 10-40	PIBD1016C407	10M	7.5000	310	0.85	3/30/2016										
TBILL 04.06.16	PIBL1215D041	11M		317	0.87	4/6/2016	0.950000	2.2000	3:10:51 PM	2.2000		2.2000	2.2000	2.2000	2.2000	2.2000
FXTN 03-20	PIBD0316D206	11M	1.6250	336	0.92	4/25/2016					3.0000					
FXTN 10-41	PIBD1016D416	11M	7.0000	338	0.93	4/27/2016						2.2500				
TBILL 05.04.16*	PIBL1215E059	1Y		345	0.95	5/4/2016	579.934000	2.2504	3:49:59 PM	2.4428	3.0000	2.2506	2.4500	2.4750	2.2500	2.2504
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	468	1.28	9/4/2016	103.332000	2.6150	3:44:42 PM	2.6256	3.1250	2.6002	2.6250	2.6650	2.6150	2.6150
RTB 07-01	PIID0716I018	1.5Y	7.0000	488	1.34	9/24/2016						2.5001				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	541	1.48	11/16/2016										
FXTN 07-49	PIBD0717C493	2Y	7.0000	676	1.85	3/31/2017	90.200000	3.0000	11:16:23 AM	2.7203			2.7100	3.0000	2.7100	3.0000
FXTN 20-01	PIBD2017D011	2Y	14.3750	700	1.92	4/24/2017	100.000000	2.8000	10:57:09 AM	2.8000			2.8000	2.8000	2.8000	2.8000
FXTN 03-21 *	PIBD0317E212	2Y	2.8750	728	1.99	5/22/2017					3.2500	2.5500				
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	772	2.11	7/5/2017										
RTB 07-02	PIID0717H026	2.5Y	6.6250	817	2.24	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	821	2.25	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	887	2.43	10/28/2017	2.300000	3.1250	11:16:42 AM	3.1250			3.1250	3.1250	3.1250	3.1250
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	898	2.46	11/8/2017										
FXTN 10-45	PIBD1018A451	3Y	5.8750	982	2.69	1/31/2018	4.000000	2.9250	3:54:08 PM	2.8900	3.7500		2.8550	2.9250	2.8550	2.9250
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1094	3.00	5/23/2018	438.380000	2.9500	3:09:39 PM	2.8570	3.1250		2.8650	2.9500	2.8000	2.9500
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1181	3.23	8/18/2018										
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1275	3.49	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1366	3.74	2/19/2019	1.000000	3.5000	11:17:06 AM	3.5000			3.5000	3.5000	3.5000	3.5000
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1432	3.92	4/26/2019	200.000000	3.3250	10:54:00 AM	3.3375	3.5000		3.3500	3.3500	3.3250	3.3250
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1516	4.15	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1558	4.27	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1642	4.50	11/22/2019	2,170.000000	3.2550	4:12:47 PM	3.2513	3.2650	3.2400	3.2500	3.2575	3.2500	3.2550
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1730	4.74	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1913	5.24	8/19/2020										
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1941	5.31	9/16/2020										
FXTN 10-52	PIBD1020L525	6Y	5.8750	2032	5.56	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2109	5.77	3/3/2021						3.3500				
FXTN 07-57	PIBD0721C574	6Y	3.5000	2126	5.82	3/20/2021	3,067.800000	3.4500	4:00:01 PM	3.4515	3.4600	3.4400	3.4425	3.4750	3.4400	3.4500
FXTN 10-53	PIBD1021D531	6Y	6.5000	2165	5.93	4/28/2021	7.500000	3.6750	8:49:33 AM	3.6750		3.3761	3.6750	3.6750	3.6750	3.6750
RTB 10-03	PIID1021J039	6.5Y	5.7500	2340	6.41	10/20/2021	0.050000	3.8500	3:32:16 PM	3.8500	3.9000	3.4555	3.8500	3.8500	3.8500	3.8500
FXTN 10-55	PIBD1021K551	7Y	5.7500	2375	6.50	11/24/2021						3.4502				

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FXTN 10-54	PIBD1022G545	7Y	6.3750	2431	6.66	1/19/2022	138.000000	3.7500	2:05:12 PM	3.8388	4.0000	3.6250	3.9400	3.9400	3.7000	3.7500
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2485	6.80	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2626	7.19	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2668	7.30	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2702	7.40	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2752	7.53	12/6/2022	12.000000	3.8600	3:03:39 PM	3.8600			3.8600	3.8600	3.8600	3.8600
FXTN 20-04	PIBD2023B048	8Y	13.0000	2828	7.74	2/20/2023										
FXTN 20-05	PIBD2023E054	8.5Y	11.8750	2926	8.01	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	3004	8.22	8/15/2023	211.400000	3.7750	3:50:44 PM	3.6640	3.8375	3.6362	3.8899	3.8899	3.6350	3.7750
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3073	8.41	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3297	9.03	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3360	9.20	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3375	9.24	8/20/2024	2,326.860000	3.6015	3:53:39 PM	3.6038	3.6580	3.5750	3.6300	3.6300	3.5995	3.6015
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3458	9.47	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3612	9.89	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3801	10.41	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3841	10.52	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3892	10.66	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4166	11.41	10/20/2026	0.200000	4.3500	3:20:26 PM	4.3500			4.3500	4.3500	4.3500	4.3500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4214	11.54	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4298	11.77	3/1/2027										
FXTN 20-14	PIBD2027I140	13Y	8.6250	4487	12.28	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4942	13.53	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5481	15.01	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5543	15.18	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5725	15.67	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	5899	16.15	7/19/2031	4,390.470790	4.2100	3:51:58 PM	4.2013	4.2250	4.1900	4.2200	4.2200	4.1950	4.2100
FXTN 25-04	PIBD2531J042	17Y	9.3750	5977	16.36	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6097	16.69	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	6125	16.77	3/1/2032	3.800000	4.3750	10:50:16 AM	4.3750	5.2500		4.3750	4.3750	4.3750	4.3750
FXTN 20-19	PIBD2032I195	18Y	5.7500	6335	17.34	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6398	17.52	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6510	17.82	3/21/2033	563.000000	4.2000	4:00:26 PM	4.1875	4.2500		4.1500	4.2300	4.1500	4.2000
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7104	19.45	11/5/2034					4.8500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7433	20.35	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7510	20.56	12/16/2035	42.000000	4.8000	2:49:26 PM	4.8220	5.8750	4.7000	4.8250	4.8250	4.8000	4.8000
FXTN 25-09	PIBD2536I097	25Y	7.6250	7798	21.35	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8119	22.23	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8188	22.42	10/24/2037	107.642299	4.7100	4:12:30 PM	4.6993	4.7400	4.6650	4.7000	4.7500	4.6500	4.7100