

GS Board Summary  
May 28, 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		5	0.01	6/3/2015						1.5000				
TBILL 07.08.15*	PIBL1214G078	1M		40	0.11	7/8/2015	1.013587	1.9000	3:30:10 PM	1.8849	2.2500		1.8750	1.9000	1.8750	1.9000
FXTN 04-20	PIBD0415G203	2M	4.8750	53	0.15	7/21/2015										
TBILL 08.05.15	PIBL1214H086	2M		68	0.19	8/5/2015	59.052428	2.1000	11:41:01 AM	2.0855	2.2000	2.1000	2.1000	2.1000	2.0000	2.1000
RTB 05-09	PIID0515H097	3M	5.8750	82	0.22	8/19/2015	1,150.000000	2.3850	3:16:58 PM	2.3550		2.1250	2.3250	2.3850	2.3250	2.3850
FXTN 10-37	PIBD1015H370	3M	11.8750	88	0.24	8/25/2015					2.5000	2.1250				
TBILL 09.02.15*	PIBL1214I094	3M		96	0.26	9/2/2015	1,206.417000	2.2000	3:08:52 PM	2.1944	2.1500	2.1000	2.1000	2.2000	2.1000	2.2000
TBILL 10.07.15	PIBL1214J100	5M		131	0.36	10/7/2015	1,337.170000	2.2500	3:08:37 PM	2.2500	2.1750	2.1500	2.2500	2.2500	2.2500	2.2500
TBILL 11.04.15	PIBL1214K117	5M		159	0.44	11/4/2015	1,268.455000	2.1750	3:19:14 PM	2.2843	2.2000	2.1750	2.1750	2.3000	2.1750	2.1750
FXTN 05-69	PIBD0515K697	6M	4.6250	180	0.49	11/25/2015					2.7500	2.1500				
TBILL 12.02.15*	PIBL1214L125	6M		187	0.51	12/2/2015					2.5000					
FXTN 10-38	PIBD1015L384	7M	10.1250	200	0.55	12/15/2015										
FXTN 10-39	PIBD1016A393	8M	9.2500	228	0.62	1/12/2016										
FXTN 07-48	PIBD0716A488	8M	7.0000	243	0.67	1/27/2016					2.6250	2.2500				
TBILL 02.03.16	PIBL1215B025	9M		250	0.69	2/3/2016	2.000000	2.2500	11:54:27 AM	2.2500	2.3000	2.2500	2.2500	2.2500	2.2500	2.2500
TBILL 03.02.16	PIBL1215C033	9M		278	0.76	3/2/2016					2.3750	2.2750				
RTB 05-10	PIID0516C107	9M	6.0000	279	0.76	3/3/2016	1.500000	3.0000	2:34:17 PM	2.5862		2.2500	2.3800	3.0000	2.3800	3.0000
FXTN 10-40	PIBD1016C407	10M	7.5000	306	0.84	3/30/2016										
TBILL 04.06.16	PIBL1215D041	11M		313	0.86	4/6/2016						2.2250				
FXTN 03-20	PIBD0316D206	11M	1.6250	332	0.91	4/25/2016					2.8750					
FXTN 10-41	PIBD1016D416	11M	7.0000	334	0.91	4/27/2016										
TBILL 05.04.16*	PIBL1215E059	1Y		341	0.94	5/4/2016	2.465400	2.2509	3:45:11 PM	2.2505	2.4750	2.2509	2.2550	2.2550	2.2502	2.2509
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	464	1.27	9/4/2016	51.500000	2.8000	2:38:32 PM	2.6374	2.8750		2.6325	2.8000	2.6325	2.8000
RTB 07-01	PIID0716I018	1.5Y	7.0000	484	1.33	9/24/2016						2.6000				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	537	1.47	11/16/2016										
FXTN 07-49	PIBD0717C493	2Y	7.0000	672	1.84	3/31/2017										
FXTN 20-01	PIBD2017D011	2Y	14.3750	696	1.91	4/24/2017										
FXTN 03-21 *	PIBD0317E212	2Y	2.8750	724	1.98	5/22/2017	379.000000	2.6250	4:13:21 PM	2.6300	2.8750	2.5500	2.6300	2.6350	2.6250	2.6250
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	768	2.10	7/5/2017						2.6500				
RTB 07-02	PIID0717H026	2.5Y	6.6250	813	2.23	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	817	2.24	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	883	2.42	10/28/2017	1.000000	3.1250	2:38:48 PM	3.1250			3.1250	3.1250	3.1250	3.1250
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	894	2.45	11/8/2017										
FXTN 10-45	PIBD1018A451	3Y	5.8750	978	2.68	1/31/2018										
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1090	2.98	5/23/2018	1,083.000000	2.7750	4:10:18 PM	2.7808	3.1250	2.8250	2.7500	3.0000	2.7500	2.7750
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1177	3.22	8/18/2018	1.000000	3.1500	2:39:01 PM	3.1500			3.1500	3.1500	3.1500	3.1500
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1271	3.48	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1362	3.73	2/19/2019										
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1428	3.91	4/26/2019					3.5000					
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1512	4.14	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1554	4.25	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1638	4.48	11/22/2019	985.800000	3.2560	4:07:24 PM	3.2552	3.2750	3.2350	3.2600	3.2600	3.2500	3.2560
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1726	4.73	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1909	5.23	8/19/2020						3.2500				
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1937	5.30	9/16/2020						3.2500				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2028	5.55	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2105	5.76	3/3/2021						3.2500				
FXTN 07-57	PIBD0721C574	6Y	3.5000	2122	5.81	3/20/2021	1,533.000000	3.4525	4:00:57 PM	3.4505	3.4744	3.4254	3.4500	3.4530	3.4500	3.4525
FXTN 10-53	PIBD1021D531	6Y	6.5000	2161	5.92	4/28/2021						3.4500				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2336	6.40	10/20/2021						3.5000				
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2371	6.49	11/24/2021						3.4500				

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FXTN 10-54	PIBD1022G545	7Y	6.3750	2427	6.64	1/19/2022	62.200000	3.7500	11:01:14 AM	3.7701	3.8000	3.6250	3.7750	3.7750	3.7500	3.7500
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2481	6.79	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2622	7.18	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2664	7.29	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2698	7.39	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2748	7.52	12/6/2022						3.6000				
FXTN 20-04	PIBD2023B048	8Y	13.0000	2824	7.73	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2922	8.00	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	3000	8.21	8/15/2023	152.430000	3.7000	3:42:23 PM	3.7378	3.7350	3.6003	3.8000	3.9000	3.7000	3.7000
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3069	8.40	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3293	9.02	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3356	9.19	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3371	9.23	8/20/2024	5,323.455000	3.6025	4:09:07 PM	3.6021	3.6150	3.5750	3.6000	3.6150	3.5900	3.6025
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3454	9.46	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3608	9.88	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3797	10.40	10/20/2025										
FXTN 25-01	PIBD2525K015	11Y	18.2500	3837	10.51	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3888	10.64	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4162	11.39	10/20/2026	1.000000	4.1250	11:00:18 AM	4.1250		4.1250	4.1250	4.1250	4.1250	4.1250
FXTN 20-13	PIBD2026L139	12Y	8.0000	4210	11.53	12/7/2026	50.000000	4.0250	4:10:00 PM	4.0250			4.0250	4.0250	4.0250	4.0250
RTB 15-02	PIID1527C023	12Y	5.3750	4294	11.76	3/1/2027										
FXTN 20-14	PIBD2027I140	13Y	8.6250	4483	12.27	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4938	13.52	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5477	15.00	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5539	15.16	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5721	15.66	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	5895	16.14	7/19/2031	8,214.000000	4.2000	4:13:31 PM	4.1965	4.2150	4.1750	4.2025	4.2075	4.1900	4.2000
FXTN 25-04	PIBD2531J042	17Y	9.3750	5973	16.35	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6093	16.68	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	6121	16.76	3/1/2032	6.430000	5.0000	3:41:25 PM	4.9546	5.3745		4.3500	5.0000	4.3500	5.0000
FXTN 20-19	PIBD2032I195	18Y	5.7500	6331	17.33	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6394	17.51	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6506	17.81	3/21/2033	98.000000	4.2100	3:23:53 PM	4.2087	4.3250		4.2100	4.2100	4.2050	4.2100
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7100	19.44	11/5/2034					4.8500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7429	20.34	9/30/2035	10.000000	4.7150	3:29:07 PM	4.7150			4.7150	4.7150	4.7150	4.7150
FXTN 25-08	PIBD2535L086	25Y	8.1250	7506	20.55	12/16/2035					4.8450	4.7000				
FXTN 25-09	PIBD2536I097	25Y	7.6250	7794	21.34	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8115	22.22	8/16/2037						4.5000				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8184	22.41	10/24/2037	152.120000	4.6900	3:34:18 PM	4.6889	4.7343	4.6689	4.5500	4.7400	4.5500	4.6900