

GS Board Summary
May 29, 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		2	0.01	6/3/2015	5.000000	1.5250	2:28:17 PM	1.5250		1.5000	1.5250	1.5250	1.5250	1.5250
TBILL 07.08.15*	PIBL1214G078	1M		37	0.10	7/8/2015	1,569.700000	2.1000	2:08:44 PM	2.1933	2.2500		2.2000	2.2000	1.9000	2.1000
FXTN 04-20	PIBD0415G203	2M	4.8750	50	0.14	7/21/2015										
TBILL 08.05.15	PIBL1214H086	2M		65	0.18	8/5/2015	260.244272	2.1100	3:59:02 PM	2.1391	2.2000	2.1100	1.8750	2.1500	1.8750	2.1100
RTB 05-09	PIID0515H097	2M	5.8750	79	0.22	8/19/2015						2.1250				
FXTN 10-37	PIBD1015H370	2M	11.8750	85	0.23	8/25/2015						2.1250				
TBILL 09.02.15*	PIBL1214I094	3M		93	0.26	9/2/2015	1,200.224012	2.1000	3:16:38 PM	2.1475	2.1500	2.1000	2.1000	2.1500	2.1000	2.1000
TBILL 10.07.15	PIBL1214J100	4M		128	0.35	10/7/2015	1,339.470000	2.1500	11:58:57 AM	2.1750	2.1750	2.1500	2.1750	2.1750	2.1500	2.1500
TBILL 11.04.15	PIBL1214K117	5M		156	0.43	11/4/2015	1,210.716000	2.1750	3:35:27 PM	2.1984	2.2000	2.1750	2.1775	2.2000	2.1750	2.1750
FXTN 05-69	PIBD0515K697	6M	4.6250	177	0.48	11/25/2015						2.7500	2.1500			
TBILL 12.02.15*	PIBL1214L125	6M		184	0.51	12/2/2015						2.5000	2.1250			
FXTN 10-38	PIBD1015L384	7M	10.1250	197	0.54	12/15/2015										
FXTN 10-39	PIBD1016A393	8M	9.2500	225	0.62	1/12/2016										
FXTN 07-48	PIBD0716A488	8M	7.0000	240	0.66	1/27/2016						2.6250	2.2500			
TBILL 02.03.16	PIBL1215B025	8M		247	0.68	2/3/2016	4.781000	2.2500	11:34:42 AM	2.2500	2.3000	2.2500	2.2500	2.2500	2.2500	2.2500
TBILL 03.02.16	PIBL1215C033	9M		275	0.76	3/2/2016	0.304000	2.2750	11:27:02 AM	2.2750	2.3750	2.2750	2.2750	2.2750	2.2750	2.2750
RTB 05-10	PIID0516C107	9M	6.0000	276	0.76	3/3/2016						2.2500				
FXTN 10-40	PIBD1016C407	10M	7.5000	303	0.83	3/30/2016										
TBILL 04.06.16	PIBL1215D041	10M		310	0.85	4/6/2016							2.2000			
FXTN 03-20	PIBD0316D206	11M	1.6250	329	0.90	4/25/2016						2.8750				
FXTN 10-41	PIBD1016D416	11M	7.0000	331	0.91	4/27/2016						2.3000				
TBILL 05.04.16*	PIBL1215E059	1Y		338	0.93	5/4/2016	174.363000	2.2504	11:16:03 AM	2.4694	2.4750	2.3000	2.4750	2.4750	2.2502	2.2504
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	461	1.26	9/4/2016	12.967317	2.6750	3:42:47 PM	2.6750	2.8750		2.6750	2.6750	2.6750	2.6750
RTB 07-01	PIID0716I018	1.5Y	7.0000	481	1.32	9/24/2016						2.6000				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	534	1.46	11/16/2016						3.0000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	669	1.83	3/31/2017	100.000000	2.8500	8:46:57 AM	2.8500		2.7500	2.8500	2.8500	2.8500	2.8500
FXTN 20-01	PIBD2017D011	2Y	14.3750	693	1.90	4/24/2017										
FXTN 03-21 *	PIBD0317E212	2Y	2.8750	721	1.97	5/22/2017	56.000000	2.6900	3:25:49 PM	2.6753	2.9000	2.5750	2.6750	2.6900	2.6750	2.6900
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	765	2.09	7/5/2017						2.6500				
RTB 07-02	PIID0717H026	2.5Y	6.6250	810	2.22	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	814	2.23	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	880	2.41	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	891	2.44	11/8/2017										
FXTN 10-45	PIBD1018A451	3Y	5.8750	975	2.67	1/31/2018	52.200000	2.9750	3:26:25 PM	2.9750		2.8750	2.9750	2.9750	2.9750	2.9750
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1087	2.98	5/23/2018	150.000000	2.7950	4:03:13 PM	2.7983	3.1250	2.8250	2.8000	2.8000	2.7950	2.7950
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1174	3.21	8/18/2018	3.000000	2.9500	8:49:39 AM	2.9500			2.9500	2.9500	2.9500	2.9500
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1268	3.47	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1359	3.72	2/19/2019										
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1425	3.90	4/26/2019						3.5000				
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1509	4.13	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1551	4.25	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1635	4.48	11/22/2019	700.000000	3.2600	3:11:10 PM	3.2529	3.3000	3.2250	3.2500	3.2600	3.2500	3.2600
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1723	4.72	2/18/2020						3.6250				
RTB 10-01	PIID1020H015	5.5Y	7.2500	1906	5.22	8/19/2020						3.3000				
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1934	5.30	9/16/2020						3.3000				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2025	5.54	12/16/2020	1.000000	3.7000	10:27:29 AM	3.7000			3.7000	3.7000	3.7000	3.7000
RTB 10-02	PIID1021C027	6Y	7.3750	2102	5.75	3/3/2021	100.000000	3.5500	10:40:41 AM	3.5487		3.3250	3.5475	3.5500	3.5475	3.5500
FXTN 07-57	PIBD0721C574	6Y	3.5000	2119	5.80	3/20/2021	2,014.950000	3.4475	4:14:45 PM	3.4502	3.4730	3.4402	3.4500	3.4565	3.4475	3.4475
FXTN 10-53	PIBD1021D531	6Y	6.5000	2158	5.91	4/28/2021						3.4500				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2333	6.39	10/20/2021	1.900000	3.7500	2:09:48 PM	3.6157		3.5010	3.6000	3.7500	3.6000	3.7500
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2368	6.48	11/24/2021						3.4500				

GS Board Summary
May 29, 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
FXTN 10-54	PIBD1022G545	7Y	6.3750	2424	6.64	1/19/2022	157.038774	3.7750	3:48:40 PM	3.7297	4.0000	3.6500	3.7250	3.7750	3.7250	3.7750
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2478	6.78	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2619	7.17	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2661	7.29	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2695	7.38	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2745	7.52	12/6/2022										
FXTN 20-04	PIBD2023B048	8Y	13.0000	2821	7.72	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2919	7.99	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2997	8.21	8/15/2023	119.050000	3.7250	3:13:04 PM	3.7036	3.7250	3.6400	4.0000	4.0000	3.6250	3.7250
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3066	8.39	10/23/2023										
FXTN 20-07	PIBD2024F075	9.5Y	12.3750	3290	9.01	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3353	9.18	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3368	9.22	8/20/2024	3,102.000000	3.5850	4:11:13 PM	3.5902	3.6250		3.6025	3.6025	3.5850	3.5850
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3451	9.45	11/11/2024	50.000000	4.1500	11:28:02 AM	4.1500			4.1500	4.1500	4.1500	4.1500
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3605	9.87	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3794	10.39	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3834	10.50	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3885	10.64	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4159	11.39	10/20/2026	80.200000	4.1450	3:37:06 PM	4.1011		4.0000	4.0750	4.1450	4.0750	4.1450
FXTN 20-13	PIBD2026L139	12Y	8.0000	4207	11.52	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4291	11.75	3/1/2027										
FXTN 20-14	PIBD2027I140	13Y	8.6250	4480	12.27	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4935	13.51	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5474	14.99	5/27/2030						4.6000				
FXTN 25-02	PIBD2530G029	16Y	12.5000	5536	15.16	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5718	15.66	1/26/2031						4.6000				
FXTN 20-17	PIBD2031G171	17Y	8.0000	5892	16.13	7/19/2031	7,161.757472	4.1650	4:10:10 PM	4.1768	4.2100		4.1935	4.1935	4.1650	4.1650
FXTN 25-04	PIBD2531J042	17Y	9.3750	5970	16.34	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6090	16.67	2/2/2032						4.5000				
RTB 20-01	PIID2032C014	17Y	5.8750	6118	16.75	3/1/2032					5.2450					
FXTN 20-19	PIBD2032I195	18Y	5.7500	6328	17.33	9/27/2032						4.5000				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6391	17.50	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6503	17.80	3/21/2033	101.400000	4.2250	3:43:19 PM	4.1942	4.2500		4.2200	4.2250	4.1925	4.2250
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7097	19.43	11/5/2034					4.8500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7426	20.33	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7503	20.54	12/16/2035	63.000000	4.7250	11:28:58 AM	4.7250	5.4990		4.7250	4.7250	4.7250	4.7250
FXTN 25-09	PIBD2536I097	25Y	7.6250	7791	21.33	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8112	22.21	8/16/2037										
RTB 25-01 *	PIID2537J015	25Y	6.1250	8181	22.40	10/24/2037	142.411871	4.7000	4:00:07 PM	4.6903	4.7196	4.6500	4.7350	4.7400	4.6700	4.7000