

GS Board Summary
June 03, 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 07.08.15*	PIBL1214G078	1M		34	0.09	7/8/2015	503.500000	2.0000	3:01:45 PM	2.0725	2.2500		2.0000	2.1000	2.0000	2.0000
FXTN 04-20	PIBD0415G203	2M	4.8750	47	0.13	7/21/2015										
TBILL 08.05.15	PIBL1214H086	2M		62	0.17	8/5/2015	444.195290	2.0750	3:52:11 PM	2.1284	2.2000	2.0250	2.1400	2.1400	2.0500	2.0750
RTB 05-09	PIID0515H097	2M	5.8750	76	0.21	8/19/2015	72.000000	2.3000	10:45:29 AM	2.3000	2.5500	2.2500	2.3000	2.3000	2.3000	2.3000
FXTN 10-37	PIBD1015H370	2M	11.8750	82	0.22	8/25/2015					2.5500	2.2500				
TBILL 09.02.15*	PIBL1214I094	3M		90	0.25	9/2/2015	2,451.855300	2.1450	3:54:34 PM	2.1847	2.1999	2.1450	2.1450	2.1875	2.1400	2.1450
TBILL 10.07.15	PIBL1214J100	4M		125	0.34	10/7/2015	0.301000	2.1750	12:03:57 PM	2.1750	2.2000	2.1750	2.1750	2.1750	2.1750	2.1750
TBILL 11.04.15	PIBL1214K117	5M		153	0.42	11/4/2015	40.015200	2.2000	3:45:32 PM	2.2007	2.2250	2.2000	2.2000	2.2050	2.2000	2.2000
FXTN 05-69	PIBD0515K697	6M	4.6250	174	0.48	11/25/2015					2.7500	2.2500				
TBILL 12.02.15*	PIBL1214L125	6M		181	0.50	12/2/2015	870.063500	2.3261	3:41:19 PM	2.3294	2.3500	2.3266	2.3001	2.3400	2.3000	2.3261
FXTN 10-38	PIBD1015L384	7M	10.1250	194	0.53	12/15/2015										
FXTN 10-39	PIBD1016A393	8M	9.2500	222	0.61	1/12/2016										
FXTN 07-48	PIBD0716A488	8M	7.0000	237	0.65	1/27/2016	1,097.208000	2.4000	12:02:13 PM	2.3306	2.5750		2.4000	2.4000	2.2200	2.4000
TBILL 02.03.16	PIBL1215B025	8M		244	0.67	2/3/2016	22.022000	2.2500	3:11:47 PM	2.2500	2.4500	2.2500	2.2500	2.2500	2.2500	2.2500
TBILL 03.02.16	PIBL1215C033	9M		272	0.75	3/2/2016	50.542000	2.2750	2:19:53 PM	2.2750	2.4750	2.2750	2.2750	2.2750	2.2750	2.2750
RTB 05-10	PIID0516C107	9M	6.0000	273	0.75	3/3/2016	0.185000	2.2500	2:49:40 PM	2.2500		2.2500	2.2500	2.2500	2.2500	2.2500
FXTN 10-40	PIBD1016C407	10M	7.5000	300	0.82	3/30/2016										
TBILL 04.06.16	PIBL1215D041	10M		307	0.84	4/6/2016	1.665000	2.3000	2:54:09 PM	2.2939		2.3000	2.2750	2.3000	2.2750	2.3000
FXTN 03-20	PIBD0316D206	11M	1.6250	326	0.89	4/25/2016	120.000000	2.4000	2:13:51 PM	2.4000	2.8750		2.4000	2.4000	2.4000	2.4000
FXTN 10-41	PIBD1016D416	11M	7.0000	328	0.90	4/27/2016										
TBILL 05.04.16	PIBL1215E059	11M		335	0.92	5/4/2016	2.968000	2.2752	2:49:26 PM	2.2752		2.2752	2.2752	2.2752	2.2752	2.2752
TBILL 06.01.16*	PIBL1215F067	1Y		363	1.00	6/1/2016	51.695256	2.2801	3:55:21 PM	2.2812	3.0000	2.2801	2.2750	2.3000	2.2750	2.2801
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	458	1.25	9/4/2016	1.000000	2.7500	11:06:42 AM	2.7500	2.9000		2.7500	2.7500	2.7500	2.7500
RTB 07-01	PIID0716I018	1.5Y	7.0000	478	1.31	9/24/2016						2.5051				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	531	1.45	11/16/2016						2.5000				
FXTN 07-49	PIBD0717C493	2Y	7.0000	666	1.82	3/31/2017						2.7750				
FXTN 20-01	PIBD2017D011	2Y	14.3750	690	1.89	4/24/2017										
FXTN 03-21 *	PIBD0317E212	2Y	2.8750	718	1.97	5/22/2017	460.000000	2.6500	2:17:20 PM	2.6543	3.0000	2.5500	2.6500	2.6600	2.6500	2.6500
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	762	2.09	7/5/2017										
RTB 07-02	PIID0717H026	2.5Y	6.6250	807	2.21	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	811	2.22	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	877	2.40	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	888	2.43	11/8/2017										
FXTN 10-45	PIBD1018A451	3Y	5.8750	972	2.66	1/31/2018	5.000000	2.8000	9:51:08 AM	2.8075		2.7500	2.8150	2.8150	2.8000	2.8000
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1084	2.97	5/23/2018	7.700000	3.1250	3:13:18 PM	3.0844	3.1250	2.8000	3.0000	3.1250	3.0000	3.1250
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1171	3.21	8/18/2018										
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1265	3.46	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1356	3.71	2/19/2019										
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1422	3.89	4/26/2019	10.000000	3.2000	3:17:13 PM	3.2000	3.5000		3.2000	3.2000	3.2000	3.2000
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1506	4.12	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1548	4.24	8/30/2019	240.000000	3.2750	12:08:02 PM	3.2875			3.3000	3.3000	3.2750	3.2750
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1632	4.47	11/22/2019	103.000000	3.2625	3:16:03 PM	3.2603	3.3000	3.2500	3.2605	3.2625	3.2600	3.2625
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1720	4.71	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1903	5.21	8/19/2020						3.3000				
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1931	5.29	9/16/2020						3.3000				
FXTN 10-52	PIBD1020L525	6Y	5.8750	2022	5.54	12/16/2020	10.000000	3.6000	9:14:28 AM	3.6000			3.6000	3.6000	3.6000	3.6000
RTB 10-02	PIID1021C027	6Y	7.3750	2099	5.75	3/3/2021						3.3000				
FXTN 07-57	PIBD0721C574	6Y	3.5000	2116	5.79	3/20/2021	250.000000	3.4525	3:01:18 PM	3.4510	3.4699	3.4400	3.4500	3.4525	3.4500	3.4525
FXTN 10-53	PIBD1021D531	6Y	6.5000	2155	5.90	4/28/2021						3.4510				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2330	6.38	10/20/2021						3.5600				
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2365	6.48	11/24/2021	200.000000	3.5500	3:35:31 PM	3.5875		3.4500	3.6250	3.6250	3.5500	3.5500

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FXTN 10-54	PIBD1022G545	7Y	6.3750	2421	6.63	1/19/2022	640.500000	3.6000	3:37:25 PM	3.6725	4.0000		3.6850	3.6850	3.6000	3.6000
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2475	6.78	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2616	7.16	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2658	7.28	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2692	7.37	10/17/2022										
FXTN 10-58	PIBD1022L585	8Y	4.0000	2742	7.51	12/6/2022	52.000000	3.6750	11:49:41 AM	3.7221			3.7250	3.7250	3.6250	3.6750
FXTN 20-04	PIBD2023B048	8Y	13.0000	2818	7.72	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2916	7.98	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2994	8.20	8/15/2023	94.320000	3.6351	3:28:04 PM	3.6846	3.8187	3.6412	3.9500	3.9500	3.6000	3.6351
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3063	8.39	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3287	9.00	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3350	9.17	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3365	9.21	8/20/2024	3,548.000000	3.5710	4:10:04 PM	3.5687	3.5850	3.5550	3.5675	3.5725	3.5500	3.5710
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3448	9.44	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3602	9.86	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3791	10.38	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3831	10.49	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3882	10.63	1/19/2026	40.000000	3.9250	3:57:31 PM	3.9250			3.9250	3.9250	3.9250	3.9250
RTB 15-01	PIID1526J019	12Y	6.2500	4156	11.38	10/20/2026	27.200000	4.0750	3:46:28 PM	4.0750		4.0000	4.0750	4.0750	4.0750	4.0750
FXTN 20-13	PIBD2026L139	12Y	8.0000	4204	11.51	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4288	11.74	3/1/2027	1.000000	4.1000	3:11:25 PM	4.1000			4.1000	4.1000	4.1000	4.1000
FXTN 20-14	PIBD2027I140	13Y	8.6250	4477	12.26	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4932	13.50	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5471	14.98	5/27/2030						4.2500				
FXTN 25-02	PIBD2530G029	16Y	12.5000	5533	15.15	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5715	15.65	1/26/2031	54.580000	4.1200	2:55:43 PM	4.1308			4.2500	4.2500	4.1200	4.1200
FXTN 20-17	PIBD2031G171	17Y	8.0000	5889	16.12	7/19/2031	4,003.000000	4.1265	4:14:54 PM	4.1221	4.1500	4.1150	4.1250	4.1350	4.1125	4.1265
FXTN 25-04	PIBD2531J042	17Y	9.3750	5967	16.34	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6087	16.67	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	6115	16.74	3/1/2032	501.000000	4.3300	3:35:41 PM	4.3381	5.3750	4.4000	4.4000	4.4000	4.3300	4.3300
FXTN 20-19	PIBD2032I195	18Y	5.7500	6325	17.32	9/27/2032						4.2500				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6388	17.49	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6500	17.80	3/21/2033	102.392000	4.1500	3:44:21 PM	4.1620	4.2350		4.1770	4.2000	4.1500	4.1500
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7094	19.42	11/5/2034					4.8500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7423	20.32	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7500	20.53	12/16/2035	101.000000	4.6750	2:35:03 PM	4.6787	5.8700		4.8000	4.8000	4.6750	4.6750
FXTN 25-09	PIBD2536I097	25Y	7.6250	7788	21.32	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8109	22.20	8/16/2037	70.000000	4.7500	10:59:17 AM	4.7500			4.7500	4.7500	4.7500	4.7500
RTB 25-01 *	PIID2537J015	25Y	6.1250	8178	22.39	10/24/2037	608.460000	4.6750	4:08:11 PM	4.6748	4.7200	4.6601	4.6746	4.7000	4.6500	4.6750