

GS Board Summary
June 16, 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		21	0.06	7/8/2015										
FXTN 04-20	PIBD0415G203	1M	4.8750	34	0.09	7/21/2015	190.500000	2.3750	11:42:37 AM	2.3747	2.5000	2.1500	2.2500	2.3750	2.2500	2.3750
TBILL 08.05.15*	PIBL1214H086	1M		49	0.13	8/5/2015	4.201000	2.0600	3:02:44 PM	2.0529	2.2500	2.0601	2.0500	2.0600	2.0500	2.0600
RTB 05-09	PIID0515H097	2M	5.8750	63	0.17	8/19/2015						2.1250				
FXTN 10-37	PIBD1015H370	2M	11.8750	69	0.19	8/25/2015						2.1250				
TBILL 09.02.15*	PIBL1214I094	3M		77	0.21	9/2/2015	749.165188	2.2150	3:52:29 PM	2.2140	2.2500	2.2150	2.2000	2.2200	2.2000	2.2150
TBILL 10.07.15	PIBL1214J100	4M		112	0.31	10/7/2015	57.102983	2.2250	3:38:51 PM	2.2197	2.2750	2.2250	2.2250	2.2250	2.1500	2.2250
TBILL 11.04.15	PIBL1214K117	5M		140	0.38	11/4/2015	44.220000	2.2500	3:39:08 PM	2.2565	2.3000	2.2500	2.2500	2.2750	2.2500	2.2500
FXTN 05-69	PIBD0515K697	5M	4.6250	161	0.44	11/25/2015	930.000000	2.3750	11:36:46 AM	2.5793			2.6250	2.6250	2.3750	2.3750
TBILL 12.02.15*	PIBL1214L125	6M		168	0.46	12/2/2015	7.798000	2.2900	2:30:57 PM	2.2774	2.3250	2.2750	2.2750	2.2900	2.2750	2.2900
FXTN 10-38	PIBD1015L384	6M	10.1250	181	0.50	12/15/2015					2.7000					
FXTN 10-39	PIBD1016A393	7M	9.2500	209	0.57	1/12/2016										
FXTN 07-48	PIBD0716A488	8M	7.0000	224	0.61	1/27/2016	20.000000	2.4700	10:30:22 AM	2.4700	2.7500	2.3500	2.4700	2.4700	2.4700	2.4700
TBILL 02.03.16	PIBL1215B025	8M		231	0.63	2/3/2016										
TBILL 03.02.16	PIBL1215C033	9M		259	0.71	3/2/2016	4.255000	2.3250	10:54:15 AM	2.3250		2.3000	2.3250	2.3250	2.3250	2.3250
RTB 05-10	PIID0516C107	9M	6.0000	260	0.71	3/3/2016						2.3000				
FXTN 10-40	PIBD1016C407	10M	7.5000	287	0.79	3/30/2016										
TBILL 04.06.16	PIBL1215D041	10M		294	0.81	4/6/2016						2.3500				
FXTN 03-20	PIBD0316D206	10M	1.6250	313	0.86	4/25/2016					2.4500					
FXTN 10-41	PIBD1016D416	11M	7.0000	315	0.86	4/27/2016						2.3500				
TBILL 05.04.16	PIBL1215E059	11M		322	0.88	5/4/2016	0.309000	2.2751	3:40:11 PM	2.2012	2.5500	2.3500	2.2000	2.2751	2.2000	2.2751
TBILL 06.01.16*	PIBL1215F067	1Y		350	0.96	6/1/2016	38.122700	2.4250	3:08:14 PM	2.4071	3.0000	2.4500	2.4000	2.4250	2.4000	2.4250
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	445	1.22	9/4/2016	810.000000	2.7000	11:37:21 AM	2.7000	2.8750		2.7000	2.7000	2.7000	2.7000
RTB 07-01	PIID0716I018	1.5Y	7.0000	465	1.27	9/24/2016						2.5000				
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	518	1.42	11/16/2016										
FXTN 07-49	PIBD0717C493	2Y	7.0000	653	1.79	3/31/2017	237.000000	2.8500	12:21:16 PM	2.8506			3.0000	3.0000	2.8500	2.8500
FXTN 20-01	PIBD2017D011	2Y	14.3750	677	1.85	4/24/2017										
FXTN 03-21 *	PIBD0317E212	2Y	2.8750	705	1.93	5/22/2017					2.8750	2.5850				
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	749	2.05	7/5/2017										
RTB 07-02	PIID0717H026	2.5Y	6.6250	794	2.17	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	798	2.18	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	864	2.37	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	875	2.40	11/8/2017	185.000000	2.9500	10:47:58 AM	2.9500			2.9500	2.9500	2.9500	2.9500
FXTN 10-45	PIBD1018A451	3Y	5.8750	959	2.63	1/31/2018	30.000000	2.8500	11:23:03 AM	2.8500			2.8500	2.8500	2.8500	2.8500
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1071	2.93	5/23/2018	3,457.720000	3.0925	4:11:01 PM	3.0615	3.1500	2.8250	3.0000	3.1500	2.9500	3.0925
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1158	3.17	8/18/2018										
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1252	3.43	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1343	3.68	2/19/2019										
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1409	3.86	4/26/2019					3.5000					
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1493	4.09	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1535	4.20	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1619	4.43	11/22/2019	350.000000	3.3300	2:59:24 PM	3.3043	3.3348	3.2850	3.3000	3.3300	3.3000	3.3300
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1707	4.67	2/18/2020					3.6250					
RTB 10-01	PIID1020H015	5.5Y	7.2500	1890	5.17	8/19/2020						3.3000				
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1918	5.25	9/16/2020						3.3000				
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	2009	5.50	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2086	5.71	3/3/2021						3.3250				
FXTN 07-57	PIBD0721C574	6Y	3.5000	2103	5.76	3/20/2021	286.050000	3.4900	3:56:26 PM	3.4833	3.5247	3.4603	3.4750	3.5000	3.4600	3.4900
FXTN 10-53	PIBD1021D531	6Y	6.5000	2142	5.86	4/28/2021						3.4500				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2317	6.34	10/20/2021						3.4500				
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2352	6.44	11/24/2021	2.000000	4.1000	3:32:34 PM	4.1000		3.4500	4.1000	4.1000	4.1000	4.1000

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FXTN 10-54	PIBD1022G545	7Y	6.3750	2408	6.59	1/19/2022	100.000000	3.7150	3:43:47 PM	3.7150	3.7500		3.7150	3.7150	3.7150	3.7150
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2462	6.74	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2603	7.13	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2645	7.24	9/13/2022										
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2679	7.33	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2729	7.47	12/6/2022										
FXTN 20-04	PIBD2023B048	8Y	13.0000	2805	7.68	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2903	7.95	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2981	8.16	8/15/2023	69.118000	3.8400	3:47:57 PM	3.7116	3.8945	3.6752	3.6600	3.8947	3.5000	3.8400
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3050	8.35	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3274	8.96	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3337	9.14	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3352	9.18	8/20/2024	1,100.000000	3.6350	4:04:18 PM	3.6459	3.6699	3.6003	3.6500	3.6500	3.6350	3.6350
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3435	9.40	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3589	9.83	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3778	10.34	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3818	10.45	11/29/2025						4.7100				
FXTN 20-12	PIBD2026A122	11Y	10.2500	3869	10.59	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4143	11.34	10/20/2026	15.000000	4.0000	10:28:40 AM	4.0000			4.0000	4.0000	4.0000	4.0000
FXTN 20-13	PIBD2026L139	12Y	8.0000	4191	11.47	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4275	11.70	3/1/2027	5.400000	4.0650	11:06:23 AM	4.0650			4.0650	4.0650	4.0650	4.0650
FXTN 20-14	PIBD2027I140	13Y	8.6250	4464	12.22	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4919	13.47	12/4/2028	450.000000	4.3850	3:33:10 PM	4.3689			4.3500	4.3850	4.3200	4.3850
FXTN 20-16	PIBD2030E166	15Y	8.7500	5458	14.94	5/27/2030										
FXTN 25-02	PIBD2530G029	16Y	12.5000	5520	15.11	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5702	15.61	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	5876	16.09	7/19/2031	79.000000	4.2050	3:34:59 PM	4.2089	4.2500	4.1750	4.2100	4.2100	4.2050	4.2050
FXTN 25-04	PIBD2531J042	17Y	9.3750	5954	16.30	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6074	16.63	2/2/2032	2.000000	4.7000	11:42:51 AM	4.7000		4.6500	4.7000	4.7000	4.7000	4.7000
RTB 20-01	PIID2032C014	17Y	5.8750	6102	16.71	3/1/2032					5.0000					
FXTN 20-19	PIBD2032I195	18Y	5.7500	6312	17.28	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6375	17.45	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6487	17.76	3/21/2033	15.405000	4.2200	3:37:20 PM	4.1903	4.2500	4.1600	4.1650	4.2500	4.1650	4.2200
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7081	19.39	11/5/2034					4.9500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7410	20.29	9/30/2035										
FXTN 25-08	PIBD2535L086	25Y	8.1250	7487	20.50	12/16/2035	242.178580	4.7700	3:35:57 PM	4.7821	5.8750		4.8750	4.8750	4.7700	4.7700
FXTN 25-09	PIBD2536I097	25Y	7.6250	7775	21.29	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8096	22.17	8/16/2037	0.400000	5.0000	3:19:35 PM	5.0000			5.0000	5.0000	5.0000	5.0000
RTB 25-01 *	PIID2537J015	25Y	6.1250	8165	22.35	10/24/2037	46.895743	4.7100	3:41:25 PM	4.6936	4.7849	4.6850	4.8000	4.8000	4.6750	4.7100