

GS Board Summary
June 19, 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		16	0.04	7/8/2015	16.501371	1.7500	11:48:35 AM	1.7015			1.7000	1.7500	1.7000	1.7500
FXTN 04-20	PIBD0415G203	<1M	4.8750	29	0.08	7/21/2015	77.000000	2.1500	3:54:49 PM	2.1461			2.0750	2.1500	2.0750	2.1500
TBILL 08.05.15*	PIBL1214H086	1M		44	0.12	8/5/2015	56.616715	2.0250	2:33:46 PM	2.0267	2.2500	2.0250	2.0255	2.0500	2.0200	2.0250
RTB 05-09	PIID0515H097	2M	5.8750	58	0.16	8/19/2015						2.1000				
FXTN 10-37	PIBD1015H370	2M	11.8750	64	0.18	8/25/2015	16.660000	2.1700	10:32:04 AM	2.1700		2.1000	2.1700	2.1700	2.1700	2.1700
TBILL 09.02.15	PIBL1214I094	2M		72	0.20	9/2/2015	680.100000	2.1250	3:48:32 PM	2.1472	2.2500	2.1250	2.1500	2.1500	2.1250	2.1250
TBILL 10.07.15*	PIBL1214J100	3M		107	0.29	10/7/2015	1,378.111000	2.1750	3:58:17 PM	2.2042	2.2249	2.1750	2.2000	2.2100	2.1750	2.1750
TBILL 11.04.15	PIBL1214K117	5M		135	0.37	11/4/2015	409.799000	2.2000	3:38:19 PM	2.2240	2.2499	2.2000	2.2250	2.2250	2.2000	2.2000
FXTN 05-69	PIBD0515K697	5M	4.6250	156	0.43	11/25/2015						2.1000				
TBILL 12.02.15*	PIBL1214L125	6M		163	0.45	12/2/2015	107.586682	2.2300	11:50:58 AM	2.2280	2.2750	2.2251	2.2000	2.2300	2.2000	2.2300
FXTN 10-38	PIBD1015L384	5M	10.1250	176	0.48	12/15/2015										
FXTN 10-39	PIBD1016A393	7M	9.2500	204	0.56	1/12/2016										
FXTN 07-48	PIBD0716A488	7M	7.0000	219	0.60	1/27/2016					2.6250	2.3500				
TBILL 02.03.16	PIBL1215B025	8M		226	0.62	2/3/2016										
TBILL 03.02.16	PIBL1215C033	9M		254	0.70	3/2/2016	0.749000	2.2500	3:34:03 PM	2.2500	2.4750	2.2500	2.2500	2.2500	2.2500	2.2500
RTB 05-10	PIID0516C107	9M	6.0000	255	0.70	3/3/2016	1.000000	3.0000	2:58:17 PM	3.0000	3.0000	2.2500	3.0000	3.0000	3.0000	3.0000
FXTN 10-40	PIBD1016C407	9M	7.5000	282	0.77	3/30/2016										
TBILL 04.06.16	PIBL1215D041	10M		289	0.79	4/6/2016					2.4750	2.3500				
FXTN 03-20	PIBD0316D206	10M	1.6250	308	0.84	4/25/2016	0.500000	2.5250	3:16:08 PM	2.5250	2.4500	2.3000	2.5250	2.5250	2.5250	2.5250
FXTN 10-41	PIBD1016D416	10M	7.0000	310	0.85	4/27/2016										
TBILL 05.04.16	PIBL1215E059	11M		317	0.87	5/4/2016	400.000000	2.3825	11:45:18 AM	2.3825	2.4500	2.3000	2.3825	2.3825	2.3825	2.3825
TBILL 06.01.16*	PIBL1215F067	1Y		345	0.95	6/1/2016	13.866196	2.3800	4:13:00 PM	2.3754	2.6250	2.3750	2.3750	2.3800	2.3750	2.3800
FXTN 10-42	PIBD1016I420	1.5Y	9.1250	440	1.20	9/4/2016	2.200000	2.7500	11:30:56 AM	2.7500	3.0000		2.7500	2.7500	2.7500	2.7500
RTB 07-01	PIID0716I018	1.5Y	7.0000	460	1.26	9/24/2016	1.100000	2.6500	11:14:39 AM	2.6500		2.6500	2.6500	2.6500	2.6500	2.6500
FXTN 10-43	PIBD1016K436	1.5Y	6.2500	513	1.40	11/16/2016						2.6500				
FXTN 07-49	PIBD0717C493	2Y	7.0000	648	1.77	3/31/2017	100.000000	2.7000	8:51:23 AM	2.7000		2.6750	2.7000	2.7000	2.7000	2.7000
FXTN 20-01	PIBD2017D011	2Y	14.3750	672	1.84	4/24/2017										
FXTN 03-21 *	PIBD0317E212	2Y	2.8750	700	1.92	5/22/2017	232.660000	2.7000	4:09:08 PM	2.6920	3.0000	2.6000	2.6850	2.7000	2.5500	2.7000
FXTN 05-70	PIBD0517G705	2.5Y	4.6250	744	2.04	7/5/2017	100.000000	2.7000	11:16:47 AM	2.6987		2.6850	2.6975	2.7000	2.6975	2.7000
RTB 07-02	PIID0717H026	2.5Y	6.6250	789	2.16	8/19/2017						3.0000				
FXTN 10-44	PIBD1017H447	2.5Y	7.7500	793	2.17	8/23/2017										
FXTN 07-50	PIBD0717J502	2.5Y	5.3750	859	2.35	10/28/2017										
FXTN 05-71	PIBD0517K719	2.5Y	4.1250	870	2.38	11/8/2017						3.0000				
FXTN 10-45	PIBD1018A451	3Y	5.8750	954	2.61	1/31/2018	1.000000	3.0900	10:07:00 AM	3.0900		3.0000	3.0900	3.0900	3.0900	3.0900
FXTN 05-72 *	PIBD0518E723	3Y	2.1250	1066	2.92	5/23/2018	5,817.650000	3.0300	4:09:37 PM	3.0309	3.0739	3.0153	3.0200	3.0740	3.0150	3.0300
FXTN 07-51	PIBD0718H511	3.5Y	5.0000	1153	3.16	8/18/2018										
FXTN 10-47	PIBD1018K478	3.5Y	8.8750	1247	3.41	11/20/2018										
FXTN 10-48	PIBD1019B485	4Y	7.8750	1338	3.66	2/19/2019						3.0200				
FXTN 07-53 *	PIBD0719D531	4Y	5.0000	1404	3.84	4/26/2019					3.5000					
FXTN 07-54	PIBD0719G547	4.5Y	4.7500	1488	4.07	7/19/2019										
FXTN 07-55	PIBD0719H555	4.5Y	4.7500	1530	4.19	8/30/2019										
FXTN 07-56	PIBD0719K560	4.5Y	3.8750	1614	4.42	11/22/2019	1,923.640000	3.2975	4:10:02 PM	3.2940	3.3300	3.2855	3.2875	3.3100	3.2850	3.2975
FXTN 10-50 *	PIBD1020B508	5Y	7.7500	1702	4.66	2/18/2020	88.890000	3.2750	3:34:11 PM	3.3125	3.6250		3.3500	3.3500	3.2750	3.2750
RTB 10-01	PIID1020H015	5.5Y	7.2500	1885	5.16	8/19/2020	0.868000	3.4650	11:53:20 AM	3.4650			3.4650	3.4650	3.4650	3.4650
FXTN 10-51	PIBD1020I510	5.5Y	6.1250	1913	5.24	9/16/2020						3.3250				
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	2004	5.49	12/16/2020										
RTB 10-02	PIID1021C027	6Y	7.3750	2081	5.70	3/3/2021	150.000000	3.5000	4:10:34 PM	3.4333		3.3250	3.4250	3.5000	3.3750	3.5000
FXTN 07-57	PIBD0721C574	6Y	3.5000	2098	5.74	3/20/2021	452.206000	3.4900	3:33:35 PM	3.4776	3.4993	3.4653	3.4700	3.4900	3.4200	3.4900
FXTN 10-53	PIBD1021D531	6Y	6.5000	2137	5.85	4/28/2021						3.4500				
RTB 10-03	PIID1021J039	6.5Y	5.7500	2312	6.33	10/20/2021						3.5000				
FXTN 10-55	PIBD1021K551	6.5Y	5.7500	2347	6.43	11/24/2021						3.4500				

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FXTN 10-54	PIBD1022G545	7Y	6.3750	2403	6.58	1/19/2022	90.600000	3.6800	3:43:11 PM	3.6870	3.7000		3.7000	3.7000	3.6800	3.6800
FXTN 20-02 *	PIBD2022C021	7Y	15.0000	2457	6.73	3/14/2022					3.8000					
FXTN 10-56	PIBD1022H562	7.5Y	4.8750	2598	7.11	8/2/2022										
FXTN 10-57	PIBD1022I570	7.5Y	4.7500	2640	7.23	9/13/2022	57.000000	3.7500	11:33:05 AM	3.7500			3.7500	3.7500	3.7500	3.7500
FXTN 20-03	PIBD2022J033	7.5Y	12.7500	2674	7.32	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2724	7.46	12/6/2022						3.6250				
FXTN 20-04	PIBD2023B048	8Y	13.0000	2800	7.67	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2898	7.93	5/29/2023										
RTB 10-04	PIID1023H046	8.5Y	3.2500	2976	8.15	8/15/2023	40.077000	3.8000	3:44:11 PM	3.6902	3.8000	3.6800	3.4000	3.8500	3.4000	3.8000
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	3045	8.34	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3269	8.95	6/3/2024										
FXTN 20-08	PIBD2024H086	9.5Y	12.8750	3332	9.12	8/5/2024										
FXTN 10-59	PIBD1024H595	9.5Y	4.1250	3347	9.16	8/20/2024	1,265.000000	3.5950	4:11:31 PM	3.5937	3.6490	3.5951	3.5850	3.6000	3.5850	3.5950
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3430	9.39	11/11/2024										
FXTN 20-10 *	PIBD2025D103	10Y	12.1250	3584	9.81	4/14/2025					4.0500					
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3773	10.33	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3813	10.44	11/29/2025										
FXTN 20-12	PIBD2026A122	11Y	10.2500	3864	10.58	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4138	11.33	10/20/2026	0.500000	4.0500	2:58:02 PM	4.0500		4.0000	4.0500	4.0500	4.0500	4.0500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4186	11.46	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4270	11.69	3/1/2027	3.680000	4.0500	2:15:11 PM	4.0500			4.0500	4.0500	4.0500	4.0500
FXTN 20-14	PIBD2027I140	13Y	8.6250	4459	12.21	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4914	13.45	12/4/2028	1,100.000000	4.3000	11:19:19 AM	4.3000			4.3000	4.3000	4.3000	4.3000
FXTN 20-16	PIBD2030E166	15Y	8.7500	5453	14.93	5/27/2030						4.2500				
FXTN 25-02	PIBD2530G029	16Y	12.5000	5515	15.10	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5697	15.60	1/26/2031										
FXTN 20-17	PIBD2031G171	17Y	8.0000	5871	16.07	7/19/2031	1,248.000000	4.1750	4:07:21 PM	4.1779	4.2500	4.1250	4.1750	4.1850	4.1650	4.1750
FXTN 25-04	PIBD2531J042	17Y	9.3750	5949	16.29	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	6069	16.62	2/2/2032	10.000000	4.5000	8:48:28 AM	4.5000		4.5000	4.5000	4.5000	4.5000	4.5000
RTB 20-01	PIID2032C014	17Y	5.8750	6097	16.69	3/1/2032	1.500000	4.3800	3:28:40 PM	4.3800	4.7999	4.2000	4.3800	4.3800	4.3800	4.3800
FXTN 20-19	PIBD2032I195	18Y	5.7500	6307	17.27	9/27/2032						4.3750				
FXTN 25-05	PIBD2532K057	18Y	8.5000	6370	17.44	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6482	17.75	3/21/2033	28.100000	4.2250	3:08:53 PM	4.1823	4.2500		4.1600	4.3499	4.1600	4.2250
FXTN 25-06 *	PIBD2534K062	20Y	9.2500	7076	19.37	11/5/2034					4.8500					
FXTN 25-07	PIBD2535I071	25Y	8.0000	7405	20.27	9/30/2035						4.6500				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7482	20.48	12/16/2035					4.9999	4.6500				
FXTN 25-09	PIBD2536I097	25Y	7.6250	7770	21.27	9/29/2036										
FXTN 25-10	PIBD2537H103	25Y	5.7500	8091	22.15	8/16/2037						4.6500				
RTB 25-01 *	PIID2537J015	25Y	6.1250	8160	22.34	10/24/2037	190.200000	4.6850	3:32:59 PM	4.7233	4.7400	4.6700	4.7050	4.7400	4.5500	4.6850