

GS Board Summary  
April 25, 2016

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 10-41	PIBD1016D416	<1M	7.0000	1		4/27/2016					2.5000					
TBILL 05.04.16	PIBL1215E059	<1M		8	0.02	5/4/2016										
TBILL 05.25.16	PIBL0316B022	1M		29	0.08	5/25/2016	8.057000	1.2750	2:51:43 PM	1.2750	2.0000	1.2750	1.2750	1.2750	1.2750	1.2750
TBILL 06.01.16	PIBL1215F067	1M		36	0.10	6/1/2016					2.2500					
TBILL 06.08.16	PIBL0615L035	1M		43	0.12	6/8/2016					2.0500					
TBILL 06.15.16	PIBL0316C030	2M		50	0.14	6/15/2016	45.016000	1.5000	4:02:13 PM	1.4497	1.6250	1.4275	1.4255	1.5000	1.4255	1.5000
TBILL 07.06.16	PIBL1215G076	2M		71	0.20	7/6/2016	222.773000	1.6000	2:46:52 PM	1.5957	1.7000		1.5750	1.6000	1.5650	1.6000
TBILL 07.20.16	PIBL0616A017	3M		85	0.23	7/20/2016					1.7500					
TBILL 08.03.16	PIBL1215H083	3M		99	0.27	8/3/2016										
TBILL 08.24.16	PIBL0616B025	4M		120	0.33	8/24/2016	44.457000	1.5500	11:57:34 AM	1.5500	1.7500	1.5500	1.5500	1.5500	1.5500	1.5500
FXTN 10-42	PIBD1016I420	5M	9.1250	131	0.36	9/4/2016	27.450000	2.0000	3:23:33 PM	1.8634	3.0000	1.6000	1.8500	2.0000	1.8500	2.0000
TBILL 09.07.16	PIBL1215I091	5M		134	0.37	9/7/2016										
TBILL 09.14.16	PIBL0616C033	5M		141	0.39	9/14/2016	259.986000	1.7000	3:25:17 PM	1.7250	1.7750	1.7000	1.7250	1.7255	1.7000	1.7000
RTB 07-01	PIID0716I018	5M	7.0000	151	0.41	9/24/2016	702.000000	1.9500	2:20:41 PM	1.9531	3.0000	1.6000	2.1500	2.1500	1.9500	1.9500
TBILL 10.05.16	PIBL1215J107	5M		162	0.45	10/5/2016	365.505000	1.7500	3:43:29 PM	1.7500			1.7500	1.7500	1.7500	1.7500
FXTN 10-43	PIBD1016K436	7M	6.2500	204	0.56	11/16/2016					3.0000					
TBILL 12.07.16	PIBL1215L122	8M		225	0.62	12/7/2016										
TBILL 01.18.17	PIBL1216A015	9M		267	0.73	1/18/2017										
TBILL 02.22.17	PIBL1216B023	10M		302	0.83	2/22/2017	50.000000	1.7000	3:58:25 PM	1.7000		1.7000	1.7000	1.7000	1.7000	1.7000
TBILL 03.15.17	PIBL1216C031	11M		323	0.89	3/15/2017	34.220000	1.9000	3:46:33 PM	1.9345			1.9500	1.9500	1.9000	1.9000
FXTN 07-49	PIBD0717C493	11M	7.0000	339	0.93	3/31/2017					3.0000					
TBILL 04.05.17	PIBL1216D049	1Y		344	0.95	4/5/2017	0.031218	1.9600	2:07:57 PM	1.9600	2.2500		1.9600	1.9600	1.9600	1.9600
FXTN 20-01	PIBD2017D011	1Y	14.3750	363	0.99	4/24/2017										
FXTN 03-21	PIBD0317E212	1.5Y	2.8750	391	1.07	5/22/2017	575.742000	2.1600	3:29:09 PM	2.1706		2.2000	2.1750	2.1750	2.1500	2.1600
FXTN 05-70	PIBD0517G705	1.5Y	4.6250	435	1.19	7/5/2017										
RTB 07-02	PIID0717H026	1.5Y	6.6250	480	1.31	8/19/2017										
FXTN 10-44	PIBD1017H447	1.5Y	7.7500	484	1.33	8/23/2017										
FXTN 07-50	PIBD0717J502	2Y	5.3750	550	1.51	10/28/2017										
FXTN 05-71	PIBD0517K719	2Y	4.1250	561	1.54	11/8/2017										
FXTN 10-45	PIBD1018A451	2Y	5.8750	645	1.77	1/31/2018	66.250000	2.6200	3:23:41 PM	2.6200	3.3750		2.6200	2.6200	2.6200	2.6200
FXTN 05-72	PIBD0518E723	2.5Y	2.1250	757	2.07	5/23/2018	1,624.727584	2.6200	4:04:32 PM	2.6269	2.6500	2.6000	2.6200	2.6500	2.6000	2.6200
FXTN 07-51	PIBD0718H511	2.5Y	5.0000	844	2.31	8/18/2018	0.421000	3.1250	3:26:22 PM	3.1250			3.1250	3.1250	3.1250	3.1250
FXTN 10-47	PIBD1018K478	3Y	8.8750	938	2.57	11/20/2018					3.6250					
FXTN 10-48	PIBD1019B485	3Y	7.8750	1029	2.82	2/19/2019					3.5000					
FXTN 07-53	PIBD0719D531	3Y	5.0000	1095	3.00	4/26/2019										
FXTN 07-54	PIBD0719G547	3.5Y	4.7500	1179	3.23	7/19/2019										
FXTN 07-55	PIBD0719H555	3.5Y	4.7500	1221	3.34	8/30/2019										
FXTN 07-56	PIBD0719K560	4Y	3.8750	1305	3.57	11/22/2019	128.627000	3.1375	4:00:06 PM	3.1363	3.6250		3.1250	3.2000	3.1250	3.1375
FXTN 10-50	PIBD1020B508	4Y	7.7500	1393	3.81	2/18/2020										
RTB 10-01	PIID1020H015	4.5Y	7.2500	1576	4.31	8/19/2020										
FXTN 05-73	PIBD0520H735	4.5Y	3.3750	1577	4.32	8/20/2020	547.865900	3.2750	3:12:02 PM	3.2873	3.3250		3.2500	3.3050	3.2500	3.2750
FXTN 10-51	PIBD1020I510	4.5Y	6.1250	1604	4.39	9/16/2020										
FXTN 10-52	PIBD1020L525	5Y	5.8750	1695	4.64	12/16/2020										
RTB 10-02	PIID1021C027	5Y	7.3750	1772	4.85	3/3/2021	0.467000	3.6000	3:29:04 PM	3.6000			3.6000	3.6000	3.6000	3.6000
FXTN 07-57	PIBD0721C574	5Y	3.5000	1789	4.90	3/20/2021	3.100000	3.3750	3:14:59 PM	3.3968	3.7500	3.3700	3.4000	3.4000	3.3750	3.3750
FXTN 10-53	PIBD1021D531	5.5Y	6.5000	1828	5.00	4/28/2021										
RTB 10-03	PIID1021J039	5.5Y	5.7500	2003	5.48	10/20/2021						3.6000				
FXTN 10-55	PIBD1021K551	6Y	5.7500	2038	5.58	11/24/2021	10.889000	3.6250	3:35:41 PM	3.6250		3.4500	3.6250	3.6250	3.6250	3.6250
FXTN 10-54	PIBD1022G545	6Y	6.3750	2094	5.73	1/19/2022	1.000000	3.6000	2:06:03 PM	3.6000			3.6000	3.6000	3.6000	3.6000
FXTN 20-02	PIBD2022C021	6Y	15.0000	2148	5.88	3/14/2022										
FXTN 10-56	PIBD1022H562	6.5Y	4.8750	2289	6.27	8/2/2022										
FXTN 10-57	PIBD1022I570	6.5Y	4.7500	2331	6.38	9/13/2022	6.902000	3.6500	3:37:03 PM	3.6500			3.6500	3.6500	3.6500	3.6500
FXTN 20-03	PIBD2022J033	6.5Y	12.7500	2365	6.48	10/17/2022										
FXTN 10-58	PIBD1022L585	7Y	4.0000	2415	6.61	12/6/2022					4.5000	3.7500				
FXTN 20-04	PIBD2023B048	7Y	13.0000	2491	6.82	2/20/2023										
FXTN 07-58	PIBD0723D588	7Y	3.5000	2551	6.98	4/21/2023	871.632000	3.5350	4:12:32 PM	3.5334	3.5750	3.5250	3.5250	3.5700	3.5250	3.5350
FXTN 20-05	PIBD2023E054	7.5Y	11.8750	2589	7.09	5/29/2023										
RTB 10-04	PIID1023H046	7.5Y	3.2500	2667	7.30	8/15/2023	11.950000	3.8500	2:31:35 PM	3.7461	4.2000	3.6500	3.6500	3.9000	3.6000	3.8500

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FXTN 20-06	PIBD2023J068	7.5Y	11.3750	2736	7.49	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	2960	8.10	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3023	8.28	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3038	8.32	8/20/2024	1.500000	3.7450	2:39:20 PM	3.7450	4.5000	3.7000	3.7450	3.7450	3.7450	3.7450
FXTN 20-09	PIBD2024K091	9Y	13.7500	3121	8.54	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3275	8.97	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3423	9.37	9/9/2025	108.364613	3.6700	3:47:20 PM	3.6531	3.6725	3.6000	3.6500	3.6700	3.6430	3.6700
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3464	9.48	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3504	9.59	11/29/2025					4.5000					
FXTN 20-12	PIBD2026A122	10Y	10.2500	3555	9.73	1/19/2026					4.7500					
RTB 15-01	PIID1526J019	10.5Y	6.2500	3829	10.48	10/20/2026	0.500000	4.3000	3:00:46 PM	4.3000	4.3000		4.3000	4.3000	4.3000	4.3000
FXTN 20-13	PIBD2026L139	11Y	8.0000	3877	10.61	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3961	10.84	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4150	11.36	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4605	12.61	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5144	14.08	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5206	14.25	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5388	14.75	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5562	15.23	7/19/2031	88.000000	3.9200	2:57:33 PM	3.9200	3.9500	3.9000	3.9200	3.9200	3.9200	3.9200
FXTN 25-04	PIBD2531J042	16Y	9.3750	5640	15.44	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5760	15.77	2/2/2032						4.3500				
RTB 20-01	PIID2032C014	16Y	5.8750	5788	15.85	3/1/2032	240.285000	4.4000	11:09:52 AM	4.2791	5.0000	4.2500	4.7500	4.7500	4.2750	4.4000
FXTN 20-19	PIBD2032I195	17Y	5.7500	5998	16.42	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6061	16.59	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6173	16.90	3/21/2033	4.879000	4.2500	2:27:13 PM	4.3011	4.9000	3.9000	4.3750	4.3750	4.2500	4.2500
FXTN 25-06	PIBD2534K062	19Y	9.2500	6767	18.53	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	7096	19.43	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7173	19.64	12/16/2035	7.671000	4.5450	3:24:56 PM	4.5450	4.9900	4.5000	4.5450	4.5450	4.5450	4.5450
FXTN 25-09	PIBD2536I097	21Y	7.6250	7461	20.43	9/29/2036						4.4000				
FXTN 25-10	PIBD2537H103	22Y	5.7500	7782	21.31	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7851	21.49	10/24/2037	12.563000	4.7500	3:30:06 PM	4.7533	5.0000	4.5000	4.6750	5.0000	4.6450	4.7500
FXTN 25-11	PIBD2540I116	24Y	4.6250	8902	24.37	9/9/2040	503.500000	4.5990	4:08:49 PM	4.5984	5.1000	4.2000	4.2000	4.5995	4.2000	4.5990