

GS Board Summary
May 12, 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
TBILL 05.25.16	PIBL0316B022	<1M		12	0.03	5/25/2016	4.500000	1.4900	3:36:37 PM	1.3878	1.5000	1.2500	1.3750	1.4900	1.3750	1.4900
TBILL 06.01.16	PIBL1215F067	<1M		19	0.05	6/1/2016										
TBILL 06.08.16	PIBL0615L035	1M		26	0.07	6/8/2016						1.3000				
TBILL 06.15.16	PIBL0316C030	1M		33	0.09	6/15/2016	5.400191	1.4500	3:52:08 PM	1.4500	1.7500	1.4500	1.4500	1.4500	1.4500	1.4500
TBILL 07.06.16	PIBL1215G076	2M		54	0.15	7/6/2016					1.7500	1.5000				
TBILL 07.20.16	PIBL0616A017	2M		68	0.19	7/20/2016										
TBILL 08.03.16	PIBL1215H083	3M		82	0.23	8/3/2016	23.611000	1.6357	2:59:52 PM	1.6496	1.7500	1.6357	1.6350	1.6500	1.6350	1.6357
TBILL 08.24.16	PIBL0616B025	4M		103	0.28	8/24/2016						1.5250				
FXTN 10-42	PIBD1016I420	4M	9.1250	114	0.31	9/4/2016	22.800000	2.0000	3:33:29 PM	2.0000	3.0000	1.6500	2.0000	2.0000	2.0000	2.0000
TBILL 09.07.16	PIBL1215I091	4M		117	0.32	9/7/2016	10.038000	1.5750	3:55:53 PM	1.5750	1.8500	1.5500	1.5750	1.5750	1.5750	1.5750
TBILL 09.14.16	PIBL0616C033	4M		124	0.34	9/14/2016						1.5650				
RTB 07-01	PIID0716I018	5M	7.0000	134	0.37	9/24/2016	119.663000	2.0000	3:33:07 PM	1.9189	3.0000	1.7000	1.9250	2.0000	1.8500	2.0000
TBILL 10.05.16	PIBL1215J107	5M		145	0.40	10/5/2016	0.500000	1.5500	2:41:25 PM	1.5500		1.5500	1.5500	1.5500	1.5500	1.5500
TBILL 11.02.16	PIBL0616E040	6M		173	0.48	11/2/2016					1.7000					
FXTN 10-43	PIBD1016K436	6M	6.2500	187	0.51	11/16/2016					3.0000					
TBILL 12.07.16	PIBL1215L122	7M		208	0.57	12/7/2016										
TBILL 01.18.17	PIBL1216A015	9M		250	0.69	1/18/2017										
TBILL 02.22.17	PIBL1216B023	10M		285	0.78	2/22/2017										
TBILL 03.15.17	PIBL1216C031	10M		306	0.84	3/15/2017										
FXTN 07-49	PIBD0717C493	11M	7.0000	322	0.88	3/31/2017	0.700000	2.5200	3:55:54 PM	2.5200	3.0000	1.8500	2.5200	2.5200	2.5200	2.5200
TBILL 04.05.17	PIBL1216D049	11M		327	0.90	4/5/2017										
FXTN 20-01	PIBD2017D011	11M	14.3750	346	0.95	4/24/2017						1.8000				
TBILL 05.03.17	PIBL1216E057	1Y		355	0.98	5/3/2017	22.704900	1.8500	2:19:21 PM	1.8710	2.2500	1.8500	1.6500	1.8750	1.6500	1.8500
FXTN 03-21	PIBD0317E212	1.5Y	2.8750	374	1.02	5/22/2017	110.701000	2.1000	3:49:10 PM	2.1498		2.1000	2.1250	2.1550	2.1000	2.1000
FXTN 05-70	PIBD0517G705	1.5Y	4.6250	418	1.14	7/5/2017	1,000.000000	2.1000	11:44:13 AM	2.1025			2.1050	2.1050	2.1000	2.1000
RTB 07-02	PIID0717H026	1.5Y	6.6250	463	1.27	8/19/2017						2.3000				
FXTN 10-44	PIBD1017H447	1.5Y	7.7500	467	1.28	8/23/2017										
FXTN 07-50	PIBD0717J502	1.5Y	5.3750	533	1.46	10/28/2017										
FXTN 05-71	PIBD0517K719	1.5Y	4.1250	544	1.49	11/8/2017										
FXTN 10-45	PIBD1018A451	2Y	5.8750	628	1.72	1/31/2018					3.2500					
FXTN 05-72	PIBD0518E723	2.5Y	2.1250	740	2.03	5/23/2018	10.120000	2.5000	10:57:34 AM	2.5000	2.5750	2.5000	2.5000	2.5000	2.5000	2.5000
FXTN 07-51	PIBD0718H511	2.5Y	5.0000	827	2.26	8/18/2018	27.700000	2.7500	12:07:50 PM	2.8624			3.6000	3.6000	2.7500	2.7500
FXTN 10-47	PIBD1018K478	3Y	8.8750	921	2.52	11/20/2018										
FXTN 10-48	PIBD1019B485	3Y	7.8750	1012	2.77	2/19/2019					3.5000					
FXTN 07-53	PIBD0719D531	3Y	5.0000	1078	2.95	4/26/2019										
FXTN 07-54	PIBD0719G547	3.5Y	4.7500	1162	3.18	7/19/2019										
FXTN 07-55	PIBD0719H555	3.5Y	4.7500	1204	3.30	8/30/2019										
FXTN 07-56	PIBD0719K560	4Y	3.8750	1288	3.53	11/22/2019	17.000000	2.9950	2:50:51 PM	2.9994	3.4700		3.0000	3.0000	2.9950	2.9950
FXTN 10-50	PIBD1020B508	4Y	7.7500	1376	3.77	2/18/2020										
RTB 10-01	PIID1020H015	4.5Y	7.2500	1559	4.27	8/19/2020	1.156000	3.4000	3:36:33 PM	3.3092			3.2500	3.4000	3.2500	3.4000
FXTN 05-73	PIBD0520H735	4.5Y	3.3750	1560	4.27	8/20/2020	930.300000	3.1700	3:53:34 PM	3.1682	3.2000	3.1250	3.1800	3.1800	3.1300	3.1700
FXTN 10-51	PIBD1020I510	4.5Y	6.1250	1587	4.34	9/16/2020										
FXTN 10-52	PIBD1020L525	5Y	5.8750	1678	4.59	12/16/2020	8.000000	3.5000	2:32:13 PM	3.5000		3.5500	3.5000	3.5000	3.5000	3.5000
RTB 10-02	PIID1021C027	5Y	7.3750	1755	4.80	3/3/2021					3.8750					
FXTN 07-57	PIBD0721C574	5Y	3.5000	1772	4.85	3/20/2021	769.750000	3.3500	11:56:54 AM	3.3409	3.8000	3.1500	3.3300	3.3500	3.3000	3.3500
FXTN 10-53	PIBD1021D531	5Y	6.5000	1811	4.96	4/28/2021						3.5500				
RTB 10-03	PIID1021J039	5.5Y	5.7500	1986	5.44	10/20/2021						3.6500				
FXTN 10-55	PIBD1021K551	6Y	5.7500	2021	5.53	11/24/2021	0.200000	3.7000	11:14:02 AM	3.7000		3.5000	3.7000	3.7000	3.7000	3.7000
FXTN 10-54	PIBD1022G545	6Y	6.3750	2077	5.69	1/19/2022										
FXTN 20-02	PIBD2022C021	6Y	15.0000	2131	5.83	3/14/2022										
FXTN 10-56	PIBD1022H562	6.5Y	4.8750	2272	6.22	8/2/2022										
FXTN 10-57	PIBD1022I570	6.5Y	4.7500	2314	6.34	9/13/2022	1,600.000000	3.5500	11:45:49 AM	3.5484		3.5500	3.5250	3.5500	3.5250	3.5500
FXTN 20-03	PIBD2022J033	6.5Y	12.7500	2348	6.43	10/17/2022										
FXTN 10-58	PIBD1022L585	7Y	4.0000	2398	6.57	12/6/2022					3.9500					
FXTN 20-04	PIBD2023B048	7Y	13.0000	2474	6.77	2/20/2023										
FXTN 07-58	PIBD0723D588	7Y	3.5000	2534	6.94	4/21/2023	257.800000	3.4900	3:30:28 PM	3.5016	3.7500	3.4650	3.5100	3.5100	3.4900	3.4900
FXTN 20-05	PIBD2023E054	7.5Y	11.8750	2572	7.04	5/29/2023										
RTB 10-04	PIID1023H046	7.5Y	3.2500	2650	7.26	8/15/2023	75.200000	3.7500	3:58:45 PM	3.7475	3.9500	3.6750	3.7750	3.7750	3.6750	3.7500

GS Board Summary
May 12, 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 20-06	PIBD2023J068	7.5Y	11.3750	2719	7.44	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	2943	8.06	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3006	8.23	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3021	8.27	8/20/2024	20.500000	3.7000	2:11:12 PM	3.7000	4.5000		3.7000	3.7000	3.7000	3.7000
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	3104	8.50	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3258	8.92	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3406	9.33	9/9/2025	5.515.000000	3.6200	3:57:53 PM	3.6020	3.6500	3.6000	3.6000	3.6200	3.5850	3.6200
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3447	9.44	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3487	9.55	11/29/2025					4.1250					
FXTN 20-12	PIBD2026A122	10Y	10.2500	3538	9.69	1/19/2026										
RTB 15-01	PIID1526J019	10.5Y	6.2500	3812	10.44	10/20/2026						3.8500				
FXTN 20-13	PIBD2026L139	11Y	8.0000	3860	10.57	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3944	10.80	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4133	11.32	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4588	12.56	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5127	14.04	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5189	14.21	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5371	14.70	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5545	15.18	7/19/2031	2.987.913000	3.9000	3:59:53 PM	3.8875	4.0000	3.7500	3.8975	3.9150	3.8600	3.9000
FXTN 25-04	PIBD2531J042	16Y	9.3750	5623	15.39	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5743	15.72	2/2/2032										
RTB 20-01	PIID2032C014	16Y	5.8750	5771	15.80	3/1/2032	0.500000	4.4000	2:54:36 PM	4.4000	5.3000	4.3000	4.4000	4.4000	4.4000	4.4000
FXTN 20-19	PIBD2032I195	17Y	5.7500	5981	16.38	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6044	16.55	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6156	16.85	3/21/2033	103.000000	4.3000	2:49:32 PM	4.3015	5.2000	4.1505	4.3500	4.3500	4.3000	4.3000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6750	18.48	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	7079	19.38	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7156	19.59	12/16/2035	6.000000	4.4000	9:30:55 AM	4.4000	4.8500		4.4000	4.4000	4.4000	4.4000
FXTN 25-09	PIBD2536I097	21Y	7.6250	7444	20.38	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7765	21.26	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7834	21.45	10/24/2037	25.700000	4.6300	3:02:16 PM	4.6233	5.3000	4.5005	4.6200	4.7000	4.6200	4.6300
FXTN 25-11	PIBD2540I116	24Y	4.6250	8885	24.33	9/9/2040	60.920000	4.5800	3:16:06 PM	4.5882	5.0000	4.2000	4.5800	4.5900	4.5800	4.5800