GS Board Summary
March 09, 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 10-40	PIBD1016C407	<1M	7.5000	20	0.05	3/30/2016					2.5000					
TBILL 04.06.16	PIBL1215D041	1M		27	0.07	4/6/2016					2.5000	1.3000				
TBILL 04.20.16	PIBL0316A014	1M		41	0.11	4/20/2016	22.563806	1.3200	3:29:58 PM	1.2711	2.5000	1.2000	1.2000	1.3200	1.2000	1.3200
FXTN 03-20	PIBD0316D206	2M	1.6250	46	0.13	4/25/2016	43.680000	1.7250	3:08:30 PM	1.7010	2.8750		1.7000	1.7250	1.7000	1.7250
FXTN 10-41	PIBD1016D416	2M	7.0000	48	0.13	4/27/2016					3.0000					
TBILL 05.04.16	PIBL1215E059	2M		55	0.15	5/4/2016	60.812000	1.3500	3:55:05 PM	1.3500			1.3500	1.3500	1.3500	1.3500
TBILL 05.25.16	PIBL0316B022	2M		76	0.21	5/25/2016	2,060.711400	1.2750	3:55:14 PM	1.3205	1.3250	1.2750	1.3010	1.3501	1.2750	1.2750
TBILL 06.01.16	PIBL1215F067	3M		83	0.23	6/1/2016					1.6250	1.3750				
TBILL 06.08.16	PIBL0615L035	3M		90	0.25	6/8/2016	193.520000	1.3750	2:57:29 PM	1.3542	1.8750		1.3750	1.3750	1.3500	1.3750
TBILL 07.06.16	PIBL1215G076	4M		118	0.32	7/6/2016	2.024000	1.4000	11:33:19 AM	1.4000			1.4000	1.4000	1.4000	1.4000
TBILL 07.20.16	PIBL0616A017	5M		132	0.36	7/20/2016					1.7500					
TBILL 08.03.16	PIBL1215H083	5M		146	0.40	8/3/2016										
TBILL 08.24.16	PIBL0616B025	5M		167	0.46	8/24/2016	255.898644	1.5180	3:21:57 PM	1.5183		1.5180	1.5100	1.5250	1.5100	1.5180
FXTN 10-42	PIBD1016I420	6M	9.1250	178	0.49	9/4/2016	202.623000	1.8250	3:16:52 PM	1.8520	2.8750	1.7800	1.8000	1.9000	1.7350	1.8250
TBILL 09.07.16	PIBL1215I091	6M		181	0.50	9/7/2016					1.8750					
RTB 07-01	PIID0716I018	7M	7.0000	198	0.54	9/24/2016					3.0000					
TBILL 10.05.16	PIBL1215J107	7M		209	0.57	10/5/2016										
FXTN 10-43	PIBD1016K436	9M	6.2500	251	0.69	11/16/2016					3.0000					
TBILL 12.07.16	PIBL1215L122	9M		272	0.75	12/7/2016										
TBILL 01.18.17	PIBL1216A015	11M		314	0.86	1/18/2017	11.575000	1.5200	3:04:08 PM	1.5173	1.5750	1.5000	1.5000	1.5200	1.5000	1.5200
TBILL 02.22.17	PIBL1216B023	1Y		349	0.96	2/22/2017	74.298214	1.6450	3:43:57 PM	1.6412	2.0000	1.6365	1.6500	1.6500	1.6350	1.6450
FXTN 07-49	PIBD0717C493	1.5Y	7.0000	386	1.06	3/31/2017	36.000000	2.0100	12:06:05 PM	2.0100	3.0000		2.0100	2.0100	2.0100	2.0100
FXTN 20-01	PIBD2017D011	1.5Y	14.3750	410	1.12	4/24/2017										
FXTN 03-21	PIBD0317E212	1.5Y	2.8750	438	1.20	5/22/2017	2.484000	2.3000	11:35:04 AM	2.2800		2.3000	2.3000	2.3000	2.2500	2.3000
FXTN 05-70	PIBD0517G705	1.5Y	4.6250	482	1.32	7/5/2017										
RTB 07-02	PIID0717H026	1.5Y	6.6250	527	1.44	8/19/2017						2.2525				
FXTN 10-44	PIBD1017H447	1.5Y	7.7500	531	1.45	8/23/2017										
FXTN 07-50	PIBD0717J502	2Y	5.3750	597	1.63	10/28/2017					3.4000					
FXTN 05-71	PIBD0517K719	2Y	4.1250	608	1.66	11/8/2017	60.000000	2.6750	2:28:02 PM	2.6750			2.6750	2.6750	2.6750	2.6750
FXTN 10-45	PIBD1018A451	2Y	5.8750	692	1.89	1/31/2018					3.0000					
FXTN 05-72	PIBD0518E723	2.5Y	2.1250	804	2.20	5/23/2018	188.226000	2.8375	3:20:54 PM	2.8444	2.9500	2.8300	2.8350	2.8700	2.8000	2.8375
FXTN 07-51	PIBD0718H511	2.5Y	5.0000	891	2.44	8/18/2018	0.958000	2.8500	11:36:25 AM	2.8500		2.8500	2.8500	2.8500	2.8500	2.8500
FXTN 10-47	PIBD1018K478	3Y	8.8750	985	2.70	11/20/2018					3.8000					
FXTN 10-48	PIBD1019B485	3Y	7.8750	1076	2.95	2/19/2019						2.9000				
FXTN 07-53	PIBD0719D531	3.5Y	5.0000	1142	3.13	4/26/2019										
FXTN 07-54	PIBD0719G547	3.5Y	4.7500	1226	3.36	7/19/2019										
FXTN 07-55	PIBD0719H555	3.5Y	4.7500	1268	3.47	8/30/2019										
FXTN 07-56	PIBD0719K560	4Y	3.8750	1352	3.70	11/22/2019	55.500000	3.3500	4:00:48 PM	3.3460	3.5000	3.2250	3.3100	3.3500	3.3100	3.3500
FXTN 10-50	PIBD1020B508	4Y	7.7500	1440	3.94	2/18/2020						3.2750				
RTB 10-01	PIID1020H015	4.5Y	7.2500	1623	4.44	8/19/2020	80.000000	3.5000	3:48:00 PM	3.5125		1.2000	3.5500	3.5500	3.5000	3.5000
FXTN 05-73	PIBD0520H735	4.5Y	3.3750	1624	4.45	8/20/2020	115.204000	3.5200	4:05:25 PM	3.5190	3.5500	3.4875	3.4950	3.5250	3.4851	3.5200
FXTN 10-51	PIBD1020I510	5Y	6.1250	1651	4.52	9/16/2020					4.0000					
FXTN 10-52	PIBD1020L525	5Y	5.8750	1742	4.77	12/16/2020										
RTB 10-02	PIID1021C027	5Y	7.3750	1819	4.98	3/3/2021	5.000000	3.8750	10:09:11 AM	3.8750			3.8750	3.8750	3.8750	3.8750
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	1836	5.03	3/20/2021	151.000000	3.6500	11:31:05 AM	3.6490	4.0000	3.4000	3.5000	3.6500	3.5000	3.6500
FXTN 10-53	PIBD1021D531	5.5Y	6.5000	1875	5.13	4/28/2021										
RTB 10-03	PIID1021J039	6Y	5.7500	2050	5.61	10/20/2021										
FXTN 10-55	PIBD1021K551	6Y	5.7500	2085	5.71	11/24/2021	32.000000	3.9500	2:01:27 PM	3.9500			3.9500	3.9500	3.9500	3.9500
FXTN 10-54	PIBD1022G545	6Y	6.3750	2141	5.86	1/19/2022										
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2195	6.01	3/14/2022										
FXTN 10-56	PIBD1022H562	6.5Y	4.8750	2336	6.40	8/2/2022										
FXTN 10-57	PIBD1022I570	7Y	4.7500	2378	6.51	9/13/2022					4.1250					
FXTN 20-03	PIBD2022J033	7Y	12.7500	2412	6.60	10/17/2022										
FXTN 10-58	PIBD1022L585	7Y	4.0000	2462	6.74	12/6/2022					4.1000	3.8000				
FXTN 20-04	PIBD2023B048	7Y	13.0000	2538	6.95	2/20/2023										
FXTN 20-05	PIBD2023E054	7.5Y	11.8750	2636	7.22	5/29/2023										
RTB 10-04	PIID1023H046	7.5Y	3.2500	2714	7.43	8/15/2023	35.120000	3.8850	3:46:54 PM	3.9875	4.1999	3.7500	4.3000	4.3000	3.8750	3.8850
FXTN 20-06	PIBD2023J068	8Y	11.3750	2783	7.62	10/23/2023										

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FXTN 20-07	PIBD2024F075	8.5Y	12.3750	3007	8.23	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3070	8.41	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3085	8.45	8/20/2024	357.200000	3.9500	3:41:34 PM	3.9527		3.9150	3.9550	3.9750	3.9500	3.9500
FXTN 20-09	PIBD2024K091	9Y	13.7500	3168	8.67	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3322	9.10	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3470	9.50	9/9/2025	4,157.000000	3.8250	4:02:00 PM	3.8255	3.8498	3.7803	3.8200	3.8300	3.8200	3.8250
FXTN 20-11	PIBD2025J116	10Y	12.1250	3511	9.61	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3551	9.72	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3602	9.86	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3876	10.61	10/20/2026	1.000000	4.2500	11:48:42 AM	4.2500			4.2500	4.2500	4.2500	4.2500
FXTN 20-13	PIBD2026L139	11Y	8.0000	3924	10.74	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	4008	10.97	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4197	11.49	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4652	12.74	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5191	14.21	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5253	14.38	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5435	14.88	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5609	15.36	7/19/2031	361.000000	4.1000	2:27:32 PM	4.1009	4.2500	4.0500	4.0800	4.1050	4.0800	4.1000
FXTN 25-04	PIBD2531J042	16Y	9.3750	5687	15.57	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5807	15.90	2/2/2032						4.4000				
RTB 20-01	PIID2032C014	16Y	5.8750	5835	15.98	3/1/2032	74.846000	4.5250	3:08:35 PM	4.5783	5.1190	4.5400	5.2450	5.2450	4.5125	4.5250
FXTN 20-19	PIBD2032I195	17Y	5.7500	6045	16.55	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6108	16.72	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6220	17.03	3/21/2033	7.300000	4.6000	2:42:12 PM	4.6308	4.9999	4.5000	4.6500	4.6500	4.6000	4.6000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6814	18.66	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7143	19.56	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7220	19.77	12/16/2035	41.361000	4.9000	11:43:36 AM	4.7659	5.2500	4.7500	4.7750	4.9000	4.7000	4.9000
FXTN 25-09	PIBD2536I097	21Y	7.6250	7508	20.56	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7829	21.43	8/16/2037	0.500000	5.0000	10:14:54 AM	5.0000			5.0000	5.0000	5.0000	5.0000
RTB 25-01	PIID2537J015	22Y	6.1250	7898	21.62	10/24/2037	35.417000	4.7000	3:54:17 PM	4.8276	5.2999	4.6850	4.7250	4.8500	4.6850	4.7000
FXTN 25-11	PIBD2540I116	25Y	4.6250	8949	24.50	9/9/2040	35.787946	4.6250	3:14:57 PM	4.7196	4.9999	4.6250	4.6700	4.7750	4.6250	4.6250