GS Board Summary
November 24, 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 12.02.15	PIBL1214L125	<1M		7	0.02	12/2/2015	0.208000	2.7000	3:54:28 PM	2.7000			2.7000	2.7000	2.7000	2.7000
TBILL 12.09.15	PIBL0315I018	<1M		14	0.04	12/9/2015	79.400000	1.6300	3:12:35 PM	1.6283	2.5000	1.6300	1.6275	1.6300	1.6275	1.6300
FXTN 10-38	PIBD1015L384	<1M	10.1250	20	0.05	12/15/2015					2.6250					
TBILL 01.06.16	PIBL0615G013	1M		42	0.12	1/6/2016	5.904000	1.6300	10:00:46 AM	1.7042	2.5000	1.6550	2.5000	2.5000	1.6300	1.6300
FXTN 10-39	PIBD1016A393	2M	9.2500	48	0.13	1/12/2016					2.6250					
FXTN 07-48	PIBD0716A488	2M	7.0000	63	0.17	1/27/2016	486.863000	2.6000	3:53:19 PM	2.4367	3.2500	2.0001	2.0500	2.6000	2.0000	2.6000
TBILL 02.03.16	PIBL1215B025	2M		70	0.19	2/3/2016	2,892.193000	1.6000	4:08:05 PM	1.5200	2.5000	1.6751	1.6850	1.6850	1.3500	1.6000
TBILL 03.02.16	PIBL1215C033	3M		98	0.27	3/2/2016					2.0000	1.6500				
RTB 05-10	PIID0516C107	4M	6.0000	99	0.27	3/3/2016	0.500000	2.7500	9:06:11 AM	2.7500	2.7500		2.7500	2.7500	2.7500	2.7500
TBILL 03.09.16	PIBL0615I020	4M		105	0.29	3/9/2016					2.5000	1.6500				
FXTN 10-40	PIBD1016C407	4M	7.5000	126	0.34	3/30/2016					2.7500					
TBILL 04.06.16	PIBL1215D041	5M		133	0.37	4/6/2016					2.6250	1.7505				
FXTN 03-20	PIBD0316D206	5M	1.6250	152	0.42	4/25/2016	275.686652	2.0750	3:34:02 PM	2.0477	3.2500		2.0750	2.0750	2.0250	2.0750
FXTN 10-41	PIBD1016D416	5M	7.0000	154	0.42	4/27/2016					2.8750					
TBILL 05.04.16	PIBL1215E059	5M		161	0.44	5/4/2016	5.900000	1.8000	11:15:19 AM	1.8127		1.8256	1.8255	1.8255	1.8000	1.8000
TBILL 06.01.16	PIBL1215F067	6M		189	0.52	6/1/2016					2.7500	2.0000				
TBILL 07.06.16	PIBL1215G076	8M		224	0.62	7/6/2016	14.000000	2.1500	11:50:33 AM	2.1500	2.8750	2.1500	2.1500	2.1500	2.1500	2.1500
TBILL 08.03.16	PIBL1215H083	9M		252	0.69	8/3/2016										
FXTN 10-42	PIBD1016I420	10M	9.1250	284	0.78	9/4/2016	318.600000	2.1500	3:52:20 PM	2.1087	2.9999		2.1000	2.1520	2.0850	2.1500
TBILL 09.07.16	PIBL1215I091	10M		287	0.79	9/7/2016										
RTB 07-01	PIID0716I018	10M	7.0000	304	0.83	9/24/2016	4.400000	2.9920	10:05:20 AM	2.9920	3.0000		2.9920	2.9920	2.9920	2.9920
TBILL 10.05.16	PIBL1215J107	11M		315	0.87	10/5/2016	25.202000	2.0160	2:14:41 PM	2.0249	3.2500	2.0200	2.0250	2.0250	2.0160	2.0160
FXTN 10-43	PIBD1016K436	1Y	6.2500	357	0.98	11/16/2016					3.5000					
FXTN 07-49	PIBD0717C493	1.5Y	7.0000	492	1.35	3/31/2017										
FXTN 20-01	PIBD2017D011	1.5Y	14.3750	516	1.41	4/24/2017										
FXTN 03-21	PIBD0317E212	1.5Y	2.8750	544	1.49	5/22/2017										
FXTN 05-70	PIBD0517G705	2Y	4.6250	588	1.61	7/5/2017	65.000000	3.3500	10:48:43 AM	3.3500	3.7500		3.3500	3.3500	3.3500	3.3500
RTB 07-02	PIID0717H026	2Y	6.6250	633	1.73	8/19/2017	13.900000	3.3520	2:26:45 PM	3.2070			2.8500	3.3520	2.8500	3.3520
FXTN 10-44	PIBD1017H447	2Y	7.7500	637	1.74	8/23/2017	3.000000	2.8000	3:29:04 PM	2.8000			2.8000	2.8000	2.8000	2.8000
FXTN 07-50	PIBD0717J502	2Y	5.3750	703	1.92	10/28/2017										
FXTN 05-71	PIBD0517K719	2Y	4.1250	714	1.95	11/8/2017	17.500000	2.8500	12:09:20 PM	3.1350			3.3500	3.3500	2.8500	2.8500
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	798	2.18	1/31/2018	2,000.000000	3.9900	2:13:58 PM	3.9950			4.0000	4.0000	3.9900	3.9900
FXTN 05-72	PIBD0518E723	2.5Y	2.1250	910	2.49	5/23/2018	184.620000	3.7000	4:04:21 PM	3.7313	3.8000	3.6750	3.8000	3.8750	3.5500	3.7000
FXTN 07-51	PIBD0718H511	3Y	5.0000	997	2.73	8/18/2018					4.0000	3.0001				
FXTN 10-47	PIBD1018K478	3Y	8.8750	1091	2.99	11/20/2018										
FXTN 10-48	PIBD1019B485	3.5Y	7.8750	1182	3.24	2/19/2019										
FXTN 07-53	PIBD0719D531	3.5Y	5.0000	1248	3.42	4/26/2019										
FXTN 07-54	PIBD0719G547	4Y	4.7500	1332	3.65	7/19/2019	12.000000	3.6520	10:07:49 AM	3.6520	4.1000		3.6520	3.6520	3.6520	3.6520
FXTN 07-55	PIBD0719H555	4Y	4.7500	1374	3.76	8/30/2019										
FXTN 07-56	PIBD0719K560	4Y	3.8750	1458	3.99	11/22/2019	152.870000	3.7520	3:03:06 PM	3.7531	4.3750	3.5000	3.7500	4.0000	3.7500	3.7520
FXTN 10-50	PIBD1020B508	4.5Y	7.7500	1546	4.23	2/18/2020										
RTB 10-01	PIID1020H015	5Y	7.2500	1729	4.73	8/19/2020										
FXTN 05-73	PIBD0520H735	5Y	3.3750	1730	4.74	8/20/2020	54.000000	3.9300	4:00:26 PM	3.9252	4.1989	3.8500	3.8800	3.9300	3.8500	3.9300
FXTN 10-51	PIBD1020I510	5Y	6.1250	1757	4.81	9/16/2020										
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1848	5.06	12/16/2020	11.800000	3.9020	3:00:38 PM	3.9020			3.9020	3.9020	3.9020	3.9020
RTB 10-02	PIID1021C027	5.5Y	7.3750	1925	5.27	3/3/2021										
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	1942	5.32	3/20/2021	145.500000	3.8000	3:14:58 PM	3.8000	4.2500		3.8000	3.8000	3.8000	3.8000
FXTN 10-53	PIBD1021D531	5.5Y	6.5000	1981	5.42	4/28/2021										
RTB 10-03	PIID1021J039	6Y	5.7500	2156	5.90	10/20/2021										
FXTN 10-55	PIBD1021K551	6Y	5.7500	2191	6.00	11/24/2021						3.8500				
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2247	6.15	1/19/2022	59.000000	4.3120	10:14:04 AM	4.0236			3.8000	4.3120	3.8000	4.3120
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2301	6.30	3/14/2022										
FXTN 10-56	PIBD1022H562	7Y	4.8750	2442	6.69	8/2/2022					4.3750					
FXTN 10-57	PIBD1022I570	7Y	4.7500	2484	6.80	9/13/2022										
FXTN 20-03	PIBD2022J033	7Y	12.7500	2518	6.89	10/17/2022										
FXTN 10-58	PIBD1022L585	7.5Y	4.0000	2568	7.03	12/6/2022	4.100000	4.3000	2:30:18 PM	4.3000		3.8500	4.3000	4.3000	4.3000	4.3000
FXTN 20-04	PIBD2023B048	7.5Y	13.0000	2644	7.24	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2742	7.51	5/29/2023										

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RTB 10-04	PIID1023H046	8Y	3.2500	2820	7.72	8/15/2023	28.395000	4.5985	3:46:46 PM	4.2597	4.4000	4.1250	4.4000	4.8750	4.0150	4.5985
FXTN 20-06	PIBD2023J068	8Y	11.3750	2889	7.91	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3113	8.52	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3176	8.70	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3191	8.74	8/20/2024	60.000000	4.0750	11:58:33 AM	4.0750	4.3000	3.9001	4.0750	4.0750	4.0750	4.0750
FXTN 20-09	PIBD2024K091	9Y	13.7500	3274	8.96	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3428	9.39	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3576	9.79	9/9/2025	385.200000	4.0750	4:05:25 PM	4.0763	4.1992	3.8750	4.0750	4.0800	4.0750	4.0750
FXTN 20-11	PIBD2025J116	10Y	12.1250	3617	9.90	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3657	10.01	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3708	10.15	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3982	10.90	10/20/2026	64.040000	4.4500	11:51:56 AM	4.2002		3.9000	4.2000	4.4500	4.2000	4.4500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4030	11.03	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4114	11.26	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4303	11.78	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4758	13.03	12/4/2028						4.3000				
FXTN 20-16	PIBD2030E166	15Y	8.7500	5297	14.50	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5359	14.67	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5541	15.17	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5715	15.65	7/19/2031	3,722.974160	4.5400	4:13:36 PM	4.5531	4.6500	4.5500	4.5675	4.5800	4.5350	4.5400
FXTN 25-04	PIBD2531J042	16Y	9.3750	5793	15.86	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5913	16.19	2/2/2032						4.3500				
RTB 20-01	PIID2032C014	17Y	5.8750	5941	16.27	3/1/2032	1.310000	4.8000	2:42:10 PM	4.8000	4.9000		4.8000	4.8000	4.8000	4.8000
FXTN 20-19	PIBD2032I195	17Y	5.7500	6151	16.84	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6214	17.01	11/29/2032	100.000000	5.1000	3:39:04 PM	5.1250			5.1500	5.1500	5.1000	5.1000
FXTN 20-20	PIBD2033C206	18Y	3.6250	6326	17.32	3/21/2033	60.089000	4.9000	3:44:39 PM	4.7817	5.5000	4.3250	4.6750	4.9000	4.4250	4.9000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6920	18.95	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7249	19.85	9/30/2035					5.2500					
FXTN 25-08	PIBD2535L086	21Y	8.1250	7326	20.06	12/16/2035					5.5000					
FXTN 25-09	PIBD2536I097	21Y	7.6250	7614	20.85	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7935	21.72	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	8004	21.91	10/24/2037	37.780000	4.9500	2:35:36 PM	4.9528	5.2000	4.9500	4.9501	5.1000	4.9500	4.9500
FXTN 25-11	PIBD2540I116	25Y	4.6250	9055	24.79	9/9/2040	1,121.375208	4.9000	3:49:45 PM	4.9940	5.0000	4.8750	5.0100	5.0100	4.9000	4.9000
			0.0000													