

GS Board Summary
December 14, 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 01.06.16	PIBL0615G013	<1M		22	0.06	1/6/2016										
FXTN 10-39	PIBD1016A393	<1M	9.2500	28	0.08	1/12/2016					2.7500					
FXTN 07-48	PIBD0716A488	1M	7.0000	43	0.12	1/27/2016					2.7500					
TBILL 02.03.16	PIBL1215B025	2M		50	0.14	2/3/2016	1.600000	1.5000	11:10:00 AM	2.2807			2.7500	2.7500	1.5000	1.5000
TBILL 03.02.16	PIBL1215C033	2M		78	0.21	3/2/2016										
RTB 05-10	PIID0516C107	2M	6.0000	79	0.22	3/3/2016	1.000000	2.7500	10:02:51 AM	2.7500	3.0000		2.7500	2.7500	2.7500	2.7500
TBILL 03.09.16	PIBL0615I020	3M		85	0.23	3/9/2016	19.479000	1.5000	2:31:19 PM	1.5254	2.0000	1.5000	1.5250	1.5750	1.5000	1.5000
FXTN 10-40	PIBD1016C407	4M	7.5000	106	0.29	3/30/2016					3.0000					
TBILL 04.06.16	PIBL1215D041	4M		113	0.31	4/6/2016										
FXTN 03-20	PIBD0316D206	5M	1.6250	132	0.36	4/25/2016					3.0000	2.0150				
FXTN 10-41	PIBD1016D416	5M	7.0000	134	0.37	4/27/2016					3.0000					
TBILL 05.04.16	PIBL1215E059	5M		141	0.39	5/4/2016										
TBILL 06.01.16	PIBL1215F067	5M		169	0.46	6/1/2016						1.6750				
TBILL 06.08.16	PIBL0615L035	6M		176	0.48	6/8/2016	70.000000	1.7250	2:12:53 PM	1.7250	2.7500	1.7150	1.7250	1.7250	1.7250	1.7250
TBILL 07.06.16	PIBL1215G076	7M		204	0.56	7/6/2016						1.7500				
TBILL 08.03.16	PIBL1215H083	8M		232	0.64	8/3/2016						1.8250				
FXTN 10-42	PIBD1016I420	9M	9.1250	264	0.72	9/4/2016	1.000000	2.7500	11:46:07 AM	2.7500	3.1250	2.0000	2.7500	2.7500	2.7500	2.7500
TBILL 09.07.16	PIBL1215I091	9M		267	0.73	9/7/2016	8.083638	1.9000	2:42:11 PM	1.9000		1.8750	1.9000	1.9000	1.9000	1.9000
RTB 07-01	PIID0716I018	10M	7.0000	284	0.78	9/24/2016					3.1250					
TBILL 10.05.16	PIBL1215J107	10M		295	0.81	10/5/2016	5.070461	1.9750	2:54:03 PM	1.9750	1.9750		1.9750	1.9750	1.9750	1.9750
FXTN 10-43	PIBD1016K436	11M	6.2500	337	0.92	11/16/2016										
TBILL 12.07.16	PIBL1215L122	1Y		358	0.98	12/7/2016	10.986000	1.9000	3:07:56 PM	1.9000	3.0000	1.8900	1.9000	1.9000	1.9000	1.9000
FXTN 07-49	PIBD0717C493	1.5Y	7.0000	472	1.29	3/31/2017	100.000000	2.9000	11:51:34 AM	2.9000			2.9000	2.9000	2.9000	2.9000
FXTN 20-01	PIBD2017D011	1.5Y	14.3750	496	1.36	4/24/2017										
FXTN 03-21	PIBD0317E212	1.5Y	2.8750	524	1.43	5/22/2017	275.000000	3.0000	2:57:03 PM	2.8769		2.5500	2.5500	3.0000	2.5500	3.0000
FXTN 05-70	PIBD0517G705	2Y	4.6250	568	1.56	7/5/2017					3.7500					
RTB 07-02	PIID0717H026	2Y	6.6250	613	1.68	8/19/2017						3.5500				
FXTN 10-44	PIBD1017H447	2Y	7.7500	617	1.69	8/23/2017										
FXTN 07-50	PIBD0717J502	2Y	5.3750	683	1.87	10/28/2017										
FXTN 05-71	PIBD0517K719	2Y	4.1250	694	1.90	11/8/2017										
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	778	2.13	1/31/2018	1.000000	3.8000	11:45:08 AM	3.8000		3.0000	3.8000	3.8000	3.8000	3.8000
FXTN 05-72	PIBD0518E723	2.5Y	2.1250	890	2.44	5/23/2018	652.100000	3.6250	4:01:56 PM	3.6492	3.7000	3.6000	3.6500	3.6500	3.6250	3.6250
FXTN 07-51	PIBD0718H511	3Y	5.0000	977	2.67	8/18/2018					4.0000	3.0000				
FXTN 10-47	PIBD1018K478	3Y	8.8750	1071	2.93	11/20/2018										
FXTN 10-48	PIBD1019B485	3.5Y	7.8750	1162	3.18	2/19/2019										
FXTN 07-53	PIBD0719D531	3.5Y	5.0000	1228	3.36	4/26/2019										
FXTN 07-54	PIBD0719G547	4Y	4.7500	1312	3.59	7/19/2019					4.1250					
FXTN 07-55	PIBD0719H555	4Y	4.7500	1354	3.71	8/30/2019										
FXTN 07-56	PIBD0719K560	4Y	3.8750	1438	3.94	11/22/2019	641.000000	3.8800	3:04:11 PM	3.9179		3.8251	3.9000	3.9500	3.8800	3.8800
FXTN 10-50	PIBD1020B508	4.5Y	7.7500	1526	4.18	2/18/2020										
RTB 10-01	PIID1020H015	5Y	7.2500	1709	4.68	8/19/2020										
FXTN 05-73	PIBD0520H735	5Y	3.3750	1710	4.68	8/20/2020	1,406.800000	3.8925	11:52:06 AM	3.9003	4.2500	3.8000	3.9100	3.9150	3.8500	3.8925
FXTN 10-51	PIBD1020I510	5Y	6.1250	1737	4.76	9/16/2020										
FXTN 10-52	PIBD1020L525	5.5Y	5.8750	1828	5.00	12/16/2020										
RTB 10-02	PIID1021C027	5.5Y	7.3750	1905	5.22	3/3/2021										
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	1922	5.26	3/20/2021						3.8751				
FXTN 10-53	PIBD1021D531	5.5Y	6.5000	1961	5.37	4/28/2021										
RTB 10-03	PIID1021J039	6Y	5.7500	2136	5.85	10/20/2021						4.3750				
FXTN 10-55	PIBD1021K551	6Y	5.7500	2171	5.94	11/24/2021										
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2227	6.10	1/19/2022	50.000000	3.8000	11:09:49 AM	3.8000		4.4000	3.8000	3.8000	3.8000	3.8000
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2281	6.25	3/14/2022										
FXTN 10-56	PIBD1022H562	7Y	4.8750	2422	6.63	8/2/2022					4.3750					
FXTN 10-57	PIBD1022I570	7Y	4.7500	2464	6.75	9/13/2022										
FXTN 20-03	PIBD2022J033	7Y	12.7500	2498	6.84	10/17/2022										
FXTN 10-58	PIBD1022L585	7Y	4.0000	2548	6.98	12/6/2022										
FXTN 20-04	PIBD2023B048	7.5Y	13.0000	2624	7.18	2/20/2023										
FXTN 20-05	PIBD2023E054	7.5Y	11.8750	2722	7.45	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2800	7.67	8/15/2023	32.725000	4.7500	2:46:08 PM	4.6865	4.5000	4.3000	4.7500	4.7500	4.1275	4.7500

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FXTN 20-06	PIBD2023J068	8Y	11.3750	2869	7.85	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	3093	8.47	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3156	8.64	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3171	8.68	8/20/2024	1,000.000000	4.1100	12:01:20 PM	4.1100	4.4000	4.1501	4.1100	4.1100	4.1100	4.1100
FXTN 20-09	PIBD2024K091	9Y	13.7500	3254	8.91	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3408	9.33	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3556	9.74	9/9/2025	59.683100	4.1050	3:32:27 PM	4.1256	4.3000	4.0950	4.1250	4.1260	4.1050	4.1050
FXTN 20-11	PIBD2025J116	10Y	12.1250	3597	9.85	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3637	9.96	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3688	10.10	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3962	10.85	10/20/2026						4.2100				
FXTN 20-13	PIBD2026L139	11Y	8.0000	4010	10.98	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4094	11.21	3/1/2027						4.2500				
FXTN 20-14	PIBD2027I140	12Y	8.6250	4283	11.73	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4738	12.97	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5277	14.45	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5339	14.62	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5521	15.12	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5695	15.59	7/19/2031	226.000000	4.6000	4:03:37 PM	4.6017	4.9997	4.5500	4.6000	4.6150	4.6000	4.6000
FXTN 25-04	PIBD2531J042	16Y	9.3750	5773	15.81	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5893	16.13	2/2/2032						4.6250				
RTB 20-01	PIID2032C014	17Y	5.8750	5921	16.21	3/1/2032	1.000000	5.0500	11:30:31 AM	5.0500	5.0100		5.0500	5.0500	5.0500	5.0500
FXTN 20-19	PIBD2032I195	17Y	5.7500	6131	16.79	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6194	16.96	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6306	17.26	3/21/2033	101.060650	5.0000	3:39:41 PM	4.9802		4.5000	4.9800	5.0000	4.9800	5.0000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6900	18.89	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7229	19.79	9/30/2035					5.2500					
FXTN 25-08	PIBD2535L086	21Y	8.1250	7306	20.00	12/16/2035	36.564000	5.1850	3:45:48 PM	5.2106	5.8684		5.3750	5.3750	5.1850	5.1850
FXTN 25-09	PIBD2536I097	21Y	7.6250	7594	20.79	9/29/2036						4.8000				
FXTN 25-10	PIBD2537H103	22Y	5.7500	7915	21.67	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7984	21.86	10/24/2037	205.950000	4.8750	3:01:02 PM	4.9900	5.1700	4.8800	5.0000	5.1000	4.8750	4.8750
FXTN 25-11	PIBD2540I116	25Y	4.6250	9035	24.74	9/9/2040	310.600000	5.0000	12:05:55 PM	5.0065	5.2000	4.9500	5.0100	5.0100	4.9252	5.0000