GS Board Summary
January 07, 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 10-39	PIBD1016A393	<1M	9.2500	4	0.01	1/12/2016					2.7500					
FXTN 07-48	PIBD0716A488	<1M	7.0000	19	0.05	1/27/2016	61.751000	2.2500	3:53:25 PM	2.2410	2.7500		2.0000	3.3000	2.0000	2.2500
TBILL 02.03.16	PIBL1215B025	1M		26	0.07	2/3/2016	4.350000	1.6000	2:54:10 PM	1.7839	2.5000	1.5500	2.0000	2.0000	1.6000	1.6000
TBILL 03.02.16	PIBL1215C033	2M		54	0.15	3/2/2016										
RTB 05-10	PIID0516C107	2M	6.0000	55	0.15	3/3/2016	8.000000	2.6500	2:19:56 PM	2.6500	3.0000		2.6500	2.6500	2.6500	2.6500
TBILL 03.09.16	PIBL0615I020	2M		61	0.17	3/9/2016	10.823200	1.4500	3:59:17 PM	1.5722			1.4500	2.0000	1.3500	1.4500
FXTN 10-40	PIBD1016C407	3M	7.5000	82	0.22	3/30/2016					3.0000					
TBILL 04.06.16	PIBL1215D041	3M		89	0.24	4/6/2016					1.9500					
FXTN 03-20	PIBD0316D206	4M	1.6250	108	0.30	4/25/2016	606.500000	1.9750	4:06:44 PM	1.9317	2.1000	1.9505	1.9500	1.9750	1.9000	1.9750
FXTN 10-41	PIBD1016D416	4M	7.0000	110	0.30	4/27/2016					3.0000					
TBILL 05.04.16	PIBL1215E059	4M		117	0.32	5/4/2016						1.6000				
TBILL 06.01.16	PIBL1215F067	5M		145	0.40	6/1/2016						1.6000				
TBILL 06.08.16	PIBL0615L035	5M		152	0.42	6/8/2016	16.493000	1.5500	3:45:28 PM	1.5768		1.5500	1.6000	1.6000	1.5500	1.5500
TBILL 07.06.16	PIBL1215G076	6M		180	0.49	7/6/2016					2.2450	1.7500				
TBILL 08.03.16	PIBL1215H083	7M		208	0.57	8/3/2016	22.737000	1.8000	3:22:27 PM	1.8042		1.8000	1.8250	1.8250	1.8000	1.8000
FXTN 10-42	PIBD1016I420	8M	9.1250	240	0.66	9/4/2016	355.614000	2.4000	4:05:08 PM	2.4305	2.8250	2.3000	2.5000	3.5750	2.3000	2.4000
TBILL 09.07.16	PIBL1215I091	8M		243	0.67	9/7/2016										
RTB 07-01	PIID0716I018	9M	7.0000	260	0.71	9/24/2016					3.1250	2.1000				
TBILL 10.05.16	PIBL1215J107	9M		271	0.74	10/5/2016						1.8000				
FXTN 10-43	PIBD1016K436	11M	6.2500	313	0.86	11/16/2016					3.1250					
TBILL 12.07.16	PIBL1215L122	11M		334	0.92	12/7/2016	5.636377	1.8050	2:39:00 PM	1.8018		1.8000	1.8000	1.8050	1.8000	1.8050
FXTN 07-49	PIBD0717C493	1.5Y	7.0000	448	1.23	3/31/2017	1.200000	3.6750	2:08:53 PM	3.6750			3.6750	3.6750	3.6750	3.6750
FXTN 20-01	PIBD2017D011	1.5Y	14.3750	472	1.29	4/24/2017										
FXTN 03-21	PIBD0317E212	1.5Y	2.8750	500	1.37	5/22/2017						2.5500				
FXTN 05-70	PIBD0517G705	1.5Y	4.6250	544	1.49	7/5/2017										
RTB 07-02	PIID0717H026	2Y	6.6250	589	1.61	8/19/2017					3.7450	2.8750				
FXTN 10-44	PIBD1017H447	2Y	7.7500	593	1.62	8/23/2017										
FXTN 07-50	PIBD0717J502	2Y	5.3750	659	1.80	10/28/2017										
FXTN 05-71	PIBD0517K719	2Y	4.1250	670	1.83	11/8/2017										
FXTN 10-45	PIBD1018A451	2.5Y	5.8750	754	2.06	1/31/2018										
FXTN 05-72	PIBD0518E723	2.5Y	2.1250	866	2.37	5/23/2018	3,026.100000	3.3700	3:24:02 PM	3.4188	3.4250	3.3501	3.4650	3.4650	3.3700	3.3700
FXTN 07-51	PIBD0718H511	3Y	5.0000	953	2.61	8/18/2018	1.000000	3.8750	2:08:59 PM	3.8750	3.8000	3.1000	3.8750	3.8750	3.8750	3.8750
FXTN 10-47	PIBD1018K478	3Y	8.8750	1047	2.87	11/20/2018										
FXTN 10-48	PIBD1019B485	3.5Y	7.8750	1138	3.12	2/19/2019										
FXTN 07-53	PIBD0719D531	3.5Y	5.0000	1204	3.30	4/26/2019										
FXTN 07-54	PIBD0719G547	4Y	4.7500	1288	3.53	7/19/2019					4.1250					
FXTN 07-55	PIBD0719H555	4Y	4.7500	1330	3.64	8/30/2019										
FXTN 07-56	PIBD0719K560	4Y	3.8750	1414	3.87	11/22/2019	1,821.400000	3.8750	3:05:42 PM	3.7946	3.8700		3.8400	3.8750	3.7500	3.8750
FXTN 10-50	PIBD1020B508	4.5Y	7.7500	1502	4.11	2/18/2020										
RTB 10-01	PIID1020H015	5Y	7.2500	1685	4.61	8/19/2020										
FXTN 05-73	PIBD0520H735	5Y	3.3750	1686	4.62	8/20/2020	3,103.500000	3.7500	11:49:52 AM	3.8035	3.8000	3.7501	3.8700	3.8700	3.7500	3.7500
FXTN 10-51	PIBD1020I510	5Y	6.1250	1713	4.69	9/16/2020										
FXTN 10-52	PIBD1020L525	5Y	5.8750	1804	4.94	12/16/2020										
RTB 10-02	PIID1021C027	5.5Y	7.3750	1881	5.15	3/3/2021										
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	1898	5.20	3/20/2021	7.700000	4.1000	3:44:11 PM	3.9172	4.1250	3.9000	3.9250	4.1000	3.9000	4.1000
FXTN 10-53	PIBD1021D531	5.5Y	6.5000	1937	5.30	4/28/2021										
RTB 10-03	PIID1021J039	6Y	5.7500	2112	5.78	10/20/2021	1.000000	4.2250	11:10:03 AM	4.2250			4.2250	4.2250	4.2250	4.2250
FXTN 10-55	PIBD1021K551	6Y	5.7500	2147	5.88	11/24/2021						4.0250				
FXTN 10-54	PIBD1022G545	6.5Y	6.3750	2203	6.03	1/19/2022	6.200000	4.1500	3:29:58 PM	4.1500	4.4000	4.0250	4.1500	4.1500	4.1500	4.1500
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2257	6.18	3/14/2022										
FXTN 10-56	PIBD1022H562	7Y	4.8750	2398	6.57	8/2/2022					4.3750					
FXTN 10-57	PIBD1022I570	7Y	4.7500	2440	6.68	9/13/2022										
FXTN 20-03	PIBD2022J033	7Y	12.7500	2474	6.77	10/17/2022										
FXTN 10-58	PIBD1022L585	7Y	4.0000	2524	6.91	12/6/2022										
FXTN 20-04	PIBD2023B048	7.5Y	13.0000	2600	7.12	2/20/2023										
FXTN 20-05	PIBD2023E054	7.5Y	11.8750	2698	7.39	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2776	7.60	8/15/2023	31.500000	4.3900	3:26:42 PM	4.3794	4.4000	4.2000	4.4750	4.4750	4.2500	4.3900
FXTN 20-06	PIBD2023J068	8Y	11.3750	2845	7.79	10/23/2023										

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FXTN 20-07	PIBD2024F075	8.5Y	12.3750	3069	8.40	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3132	8.57	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3147	8.62	8/20/2024					4.3500	4.1000				
FXTN 20-09	PIBD2024K091	9Y	13.7500	3230	8.84	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3384	9.26	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3532	9.67	9/9/2025	4,640.493367	4.1300	3:55:59 PM	4.1262	4.1500	4.1000	4.1300	4.1370	4.1125	4.1300
FXTN 20-11	PIBD2025J116	10Y	12.1250	3573	9.78	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3613	9.89	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3664	10.03	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3938	10.78	10/20/2026	1.020000	5.1250	3:37:42 PM	4.5119			4.5000	5.1250	4.5000	5.1250
FXTN 20-13	PIBD2026L139	11Y	8.0000	3986	10.91	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4070	11.14	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4259	11.66	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4714	12.91	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5253	14.38	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5315	14.55	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5497	15.05	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5671	15.53	7/19/2031	4,809.400000	4.5275	4:09:07 PM	4.5320	4.5600	4.5000	4.5400	4.5415	4.5200	4.5275
FXTN 25-04	PIBD2531J042	16Y	9.3750	5749	15.74	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5869	16.07	2/2/2032						4.6250				
RTB 20-01	PIID2032C014	17Y	5.8750	5897	16.15	3/1/2032	1.260000	5.0450	3:34:17 PM	4.7523	5.0450	4.8000	4.7500	5.0450	4.7500	5.0450
FXTN 20-19	PIBD2032I195	17Y	5.7500	6107	16.72	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6170	16.89	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6282	17.20	3/21/2033	75.510000	4.8550	3:17:13 PM	4.8792	5.0245	4.8501	5.0000	5.2500	4.8500	4.8550
FXTN 25-06	PIBD2534K062	19Y	9.2500	6876	18.83	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7205	19.73	9/30/2035					5.2500					
FXTN 25-08	PIBD2535L086	20Y	8.1250	7282	19.94	12/16/2035	0.300000	5.5750	2:01:51 PM	5.5750	5.3000	4.7500	5.5750	5.5750	5.5750	5.5750
FXTN 25-09	PIBD2536I097	21Y	7.6250	7570	20.73	9/29/2036	6.891000	5.0500	3:12:08 PM	5.0500			5.0500	5.0500	5.0500	5.0500
FXTN 25-10	PIBD2537H103	22Y	5.7500	7891	21.60	8/16/2037	9.661000	5.9000	11:18:07 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RTB 25-01	PIID2537J015	22Y	6.1250	7960	21.79	10/24/2037	39.890000	4.9250	3:32:03 PM	4.9455	5.2440	4.7500	4.9000	5.1000	4.9000	4.9250
FXTN 25-11	PIBD2540I116	25Y	4.6250	9011	24.67	9/9/2040	790.668784	4.8600	3:43:32 PM	4.8688	4.9500	4.8500	4.8800	4.8800	4.8250	4.8600