GS Board Summary
February 03, 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 03.02.16	PIBL1215C033	1M		27	0.07	3/2/2016										
RTB 05-10	PIID0516C107	1M	6.0000	28	0.08	3/3/2016					2.7500					
TBILL 03.09.16	PIBL0615I020	1M		34	0.09	3/9/2016	38.145000	1.3000	4:04:06 PM	1.3000	2.2500		1.3000	1.3000	1.3000	1.3000
FXTN 10-40	PIBD1016C407	2M	7.5000	55	0.15	3/30/2016					2.8750					
TBILL 04.06.16	PIBL1215D041	2M		62	0.17	4/6/2016	19.920000	1.4750	10:45:03 AM	1.4750	1.6000	1.4750	1.4750	1.4750	1.4750	1.4750
TBILL 04.20.16	PIBL0316A014	2M		76	0.21	4/20/2016	2,910.790536	1.4750	3:46:10 PM	1.4988	1.5000	1.4750	1.5000	1.5150	1.4500	1.4750
FXTN 03-20	PIBD0316D206	2M	1.6250	81	0.22	4/25/2016	344.520060	1.8250	3:33:25 PM	1.8567	2.9750	1.8250	1.8500	1.8750	1.8250	1.8250
FXTN 10-41	PIBD1016D416	3M	7.0000	83	0.23	4/27/2016	5.200000	1.8750	3:02:37 PM	1.8750	3.0000		1.8750	1.8750	1.8750	1.8750
TBILL 05.04.16	PIBL1215E059	3M		90	0.25	5/4/2016	869.977000	1.4750	3:14:21 PM	1.5147	1.7500		1.5150	1.5150	1.4750	1.4750
TBILL 06.01.16	PIBL1215F067	4M		118	0.32	6/1/2016										
TBILL 06.08.16	PIBL0615L035	4M		125	0.34	6/8/2016										
TBILL 07.06.16	PIBL1215G076	5M		153	0.42	7/6/2016										
TBILL 07.20.16	PIBL0616A017	5M		167	0.46	7/20/2016	233.448000	1.5000	3:47:27 PM	1.5432	1.6750	1.5000	1.6000	1.6000	1.5000	1.5000
TBILL 08.03.16	PIBL1215H083	6M		181	0.50	8/3/2016					1.8500					
FXTN 10-42	PIBD1016I420	7M	9.1250	213	0.58	9/4/2016	65.625000	1.8750	2:43:10 PM	1.9446	2.9750	1.5000	1.8750	3.7750	1.8500	1.8750
TBILL 09.07.16	PIBL1215I091	7M		216	0.59	9/7/2016										
RTB 07-01	PIID0716I018	8M	7.0000	233	0.64	9/24/2016					3.0000					
TBILL 10.05.16	PIBL1215J107	8M		244	0.67	10/5/2016	0.100000	1.6750	2:38:05 PM	1.6750		1.6750	1.6750	1.6750	1.6750	1.6750
FXTN 10-43	PIBD1016K436	10M	6.2500	286	0.78	11/16/2016					3.0000					
TBILL 12.07.16	PIBL1215L122	10M		307	0.84	12/7/2016	2.511000	1.6500	10:58:37 AM	1.6500			1.6500	1.6500	1.6500	1.6500
TBILL 01.18.17	PIBL1216A015	1Y		349	0.96	1/18/2017	201.003393	1.7002	3:44:11 PM	1.7063	1.7750	1.7001	1.7000	1.7250	1.6500	1.7002
FXTN 07-49	PIBD0717C493	1.5Y	7.0000	421	1.15	3/31/2017	100.800000	1.9500	2:25:24 PM	1.9558	3.1250		2.6800	2.6800	1.9500	1.9500
FXTN 20-01	PIBD2017D011	1.5Y	14.3750	445	1.22	4/24/2017										
FXTN 03-21	PIBD0317E212	1.5Y	2.8750	473	1.30	5/22/2017	1,284.150000	2.4500	2:00:27 PM	2.4581		2.4500	2.4500	2.5000	2.4480	2.4500
FXTN 05-70	PIBD0517G705	1.5Y	4.6250	517	1.42	7/5/2017										
RTB 07-02	PIID0717H026	2Y	6.6250	562	1.54	8/19/2017					3.3750					
FXTN 10-44	PIBD1017H447	2Y	7.7500	566	1.55	8/23/2017										
FXTN 07-50	PIBD0717J502	2Y	5.3750	632	1.73	10/28/2017										
FXTN 05-71	PIBD0517K719	2Y	4.1250	643	1.76	11/8/2017	0.518000	2.7250	11:15:31 AM	2.7250		2.7250	2.7250	2.7250	2.7250	2.7250
FXTN 10-45	PIBD1018A451	2Y	5.8750	727	1.99	1/31/2018	500.000000	2.8500	11:42:48 AM	2.8500	3.7000		2.8500	2.8500	2.8500	2.8500
FXTN 05-72	PIBD0518E723	2.5Y	2.1250	839	2.30	5/23/2018	4,385.371740	2.9000	3:58:19 PM	2.8981	3.0000	2.8500	2.9000	2.9600	2.8500	2.9000
FXTN 07-51	PIBD0718H511	3Y	5.0000	926	2.54	8/18/2018	27.000000	3.2500	11:53:48 AM	3.4246	3.6250		3.6000	3.6000	3.2500	3.2500
FXTN 10-47	PIBD1018K478	3Y	8.8750	1020	2.79	11/20/2018										
FXTN 10-48	PIBD1019B485	3.5Y	7.8750	1111	3.04	2/19/2019	27.200000	3.3250	11:52:47 AM	3.4871			3.6500	3.6500	3.3250	3.3250
FXTN 07-53	PIBD0719D531	3.5Y	5.0000	1177	3.22	4/26/2019										
FXTN 07-54	PIBD0719G547	3.5Y	4.7500	1261	3.45	7/19/2019										
FXTN 07-55	PIBD0719H555	4Y	4.7500	1303	3.57	8/30/2019										
FXTN 07-56	PIBD0719K560	4Y	3.8750	1387	3.80	11/22/2019	516.118800	3.4500	4:01:05 PM	3.4865	3.8500		3.5250	3.6020	3.4200	3.4500
FXTN 10-50	PIBD1020B508	4.5Y	7.7500	1475	4.04	2/18/2020	7.500000	3.7500	3:53:21 PM	3.7500			3.7500	3.7500	3.7500	3.7500
RTB 10-01	PIID1020H015	5Y	7.2500	1658	4.54	8/19/2020										
FXTN 05-73	PIBD0520H735	5Y	3.3750	1659	4.54	8/20/2020					3.8750					
FXTN 10-51	PIBD1020I510	5Y	6.1250	1686	4.62	9/16/2020										
FXTN 10-52	PIBD1020L525	5Y	5.8750	1777	4.87	12/16/2020										
RTB 10-02	PIID1021C027	5.5Y	7.3750	1854	5.08	3/3/2021										
FXTN 07-57	PIBD0721C574	5.5Y	3.5000	1871	5.12	3/20/2021	25.000000	3.7600	3:45:36 PM	3.7600	4.1250		3.7600	3.7600	3.7600	3.7600
FXTN 10-53	PIBD1021D531	5.5Y	6.5000	1910	5.23	4/28/2021										
RTB 10-03	PIID1021J039	6Y	5.7500	2085	5.71	10/20/2021										
FXTN 10-55	PIBD1021K551	6Y	5.7500	2120	5.80	11/24/2021										
FXTN 10-54	PIBD1022G545	6Y	6.3750	2176	5.96	1/19/2022	27.500000	3.8750	2:21:08 PM	3.9566			4.3500	4.3500	3.8750	3.8750
FXTN 20-02	PIBD2022C021	6.5Y	15.0000	2230	6.11	3/14/2022										
FXTN 10-56	PIBD1022H562	6.5Y	4.8750	2371	6.49	8/2/2022										
FXTN 10-57	PIBD1022I570	7Y	4.7500	2413	6.61	9/13/2022					4.2500					
FXTN 20-03	PIBD2022J033	7Y	12.7500	2447	6.70	10/17/2022										
FXTN 10-58	PIBD1022L585	7Y	4.0000	2497	6.84	12/6/2022	1.300000	4.1500	11:30:31 AM	4.1500	4.5000		4.1500	4.1500	4.1500	4.1500
FXTN 20-04	PIBD2023B048	7.5Y	13.0000	2573	7.04	2/20/2023										
FXTN 20-05	PIBD2023E054	7.5Y	11.8750	2671	7.31	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2749	7.53	8/15/2023	55.474000	4.3779	3:21:49 PM	4.2375	4.3769	4.1000	4.3000	4.3899	4.2200	4.3779
FXTN 20-06	PIBD2023J068	8Y	11.3750	2818	7.72	10/23/2023										

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FXTN 20-07	PIBD2024F075	8.5Y	12.3750	3042	8.33	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3105	8.50	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3120	8.54	8/20/2024	711.000000	4.2000	3:01:45 PM	4.2125	4.3250		4.2200	4.2300	4.1750	4.2000
FXTN 20-09	PIBD2024K091	9Y	13.7500	3203	8.77	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3357	9.19	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3505	9.60	9/9/2025	11,865.088901	4.1625	4:14:36 PM	4.1657	4.1700	4.1500	4.1900	4.1950	4.1500	4.1625
FXTN 20-11	PIBD2025J116	10Y	12.1250	3546	9.71	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3586	9.82	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3637	9.96	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3911	10.71	10/20/2026	10.000000	4.5000	2:13:50 PM	4.5000		4.2500	4.5000	4.5000	4.5000	4.5000
FXTN 20-13	PIBD2026L139	11Y	8.0000	3959	10.84	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4043	11.07	3/1/2027						4.2500				
FXTN 20-14	PIBD2027I140	12Y	8.6250	4232	11.59	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4687	12.83	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5226	14.31	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5288	14.48	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5470	14.98	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5644	15.45	7/19/2031	6,323.250000	4.5125	4:09:33 PM	4.5067	4.5350	4.4850	4.5395	4.5400	4.4750	4.5125
FXTN 25-04	PIBD2531J042	16Y	9.3750	5722	15.67	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5842	15.99	2/2/2032						4.6500				
RTB 20-01	PIID2032C014	17Y	5.8750	5870	16.07	3/1/2032	101.445000	4.8000	3:55:00 PM	4.8105	5.4500		4.8750	4.8750	4.8000	4.8000
FXTN 20-19	PIBD2032I195	17Y	5.7500	6080	16.65	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6143	16.82	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6255	17.13	3/21/2033	205.600000	4.8100	2:53:46 PM	4.8019	5.4999	4.8150	4.8000	5.0000	4.7990	4.8100
FXTN 25-06	PIBD2534K062	19Y	9.2500	6849	18.75	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7178	19.65	9/30/2035					5.3500					
FXTN 25-08	PIBD2535L086	20Y	8.1250	7255	19.86	12/16/2035					5.2500					
FXTN 25-09	PIBD2536I097	21Y	7.6250	7543	20.65	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7864	21.53	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7933	21.72	10/24/2037	67.421000	4.9500	3:42:10 PM	4.9365	5.4500		4.9000	4.9750	4.8000	4.9500
FXTN 25-11	PIBD2540I116	25Y	4.6250	8984	24.60	9/9/2040	841.713112	4.9400	4:02:15 PM	4.9401	4.9750	4.9000	4.9250	4.9800	4.9000	4.9400