GS Board Summary
September 19, 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
RTB 07-01	PIID0716I018	<1M	7.0000	4	0.01	9/24/2016	61.900000	2.0000	10:33:41 AM	1.9954	3.0000		1.8500	2.0000	1.8500	2.0000
TBILL 10.05.16	PIBL1215J107	<1M		15	0.04	10/5/2016										
TBILL 10.19.16	PIBL0316G045	1M		29	0.08	10/19/2016	47.181000	1.2000	11:41:59 AM	1.2000	1.2450	1.2000	1.2000	1.2000	1.2000	1.2000
TBILL 11.02.16	PIBL0616E040	1M		43	0.12	11/2/2016					1.3500					
TBILL 11.09.16	PIBL0316H053	2M		50	0.14	11/9/2016	10.405000	1.2000	2:27:25 PM	1.2000	1.2450	1.2000	1.2000	1.2000	1.2000	1.2000
FXTN 10-43	PIBD1016K436	2M	6.2500	57	0.16	11/16/2016					2.7500					
TBILL 12.07.16	PIBL1215L122	2M		78	0.21	12/7/2016	2.003000	1.2150	11:42:43 AM	1.2150			1.2150	1.2150	1.2150	1.2150
TBILL 01.18.17	PIBL1216A015	4M		120	0.33	1/18/2017										
TBILL 02.08.17	PIBL0616H056	5M		141	0.39	2/8/2017	1.000000	1.2250	11:49:56 AM	1.2250			1.2250	1.2250	1.2250	1.2250
TBILL 02.22.17	PIBL1216B023	5M		155	0.43	2/22/2017										
TBILL 03.15.17	PIBL1216C031	6M		176	0.48	3/15/2017					1.7500					
FXTN 07-49	PIBD0717C493	7M	7.0000	192	0.53	3/31/2017	1.400000	2.5000	11:58:50 AM	2.5000	2.7500		2.5000	2.5000	2.5000	2.5000
TBILL 04.05.17	PIBL1216D049	7M		197	0.54	4/5/2017	3.738000	1.2000	3:06:56 PM	1.2000	1.3750	1.2000	1.2000	1.2000	1.2000	1.2000
FXTN 20-01	PIBD2017D011	7M	14.3750	216	0.59	4/24/2017					3.0000	1.6000				
TBILL 05.03.17	PIBL1216E057	8M		225	0.62	5/3/2017					1.3750					
FXTN 03-21	PIBD0317E212	8M	2.8750	244	0.67	5/22/2017	451.000000	2.1000	2:59:17 PM	2.1089		1.7100	2.0900	2.1450	2.0900	2.1000
TBILL 06.07.17	PIBL1216F065	9M		260	0.71	6/7/2017	0.103000	1.2250	11:03:24 AM	1.2250	1.3750	1.2250	1.2250	1.2250	1.2250	1.2250
FXTN 05-70	PIBD0517G705	10M	4.6250	288	0.79	7/5/2017					3.0000					
TBILL 07.19.17	PIBL1216G073	10M		302	0.83	7/19/2017					1.4000	1.2500				
TBILL 08.09.17	PIBL1216H081	11M		323	0.89	8/9/2017						1.2650				
RTB 07-02	PIID0717H026	11M	6.6250	333	0.91	8/19/2017	1.000000	2.2000	3:39:35 PM	2.2000			2.2000	2.2000	2.2000	2.2000
FXTN 10-44	PIBD1017H447	11M	7.7500	337	0.92	8/23/2017	2.000000	2.2500	3:41:32 PM	2.2500			2.2500	2.2500	2.2500	2.2500
FXTN 07-50	PIBD0717J502	1.5Y	5.3750	403	1.10	10/28/2017										
FXTN 05-71	PIBD0517K719	1.5Y	4.1250	414	1.13	11/8/2017						2.0000				
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	498	1.36	1/31/2018										
FXTN 05-72	PIBD0518E723	2Y	2.1250	610	1.67	5/23/2018	13.000000	2.3500	3:15:31 PM	2.3500	2.5750	2.1500	2.3500	2.3500	2.3500	2.3500
FXTN 07-51	PIBD0718H511	2Y	5.0000	697	1.91	8/18/2018	120.000000	2.3750	2:40:46 PM	2.3442		2.3000	2.3500	2.3750	2.3000	2.3750
FXTN 10-47	PIBD1018K478	2.5Y	8.8750	791	2.17	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	882	2.41	2/19/2019										
FXTN 07-53	PIBD0719D531	3Y	5.0000	948	2.60	4/26/2019					3.1250					
FXTN 07-54	PIBD0719G547	3Y	4.7500	1032	2.83	7/19/2019	64.000000	2.6600	11:49:22 AM	2.7015	3.0000	2.5000	2.6500	2.7500	2.6500	2.6600
FXTN 07-55	PIBD0719H555	3Y	4.7500	1074	2.94	8/30/2019										
FXTN 07-56	PIBD0719K560	3.5Y	3.8750	1158	3.17	11/22/2019	242.600000	2.7000	3:40:26 PM	2.7057		2.5000	2.6500	2.7350	2.6500	2.7000
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1246	3.41	2/18/2020										
RTB 10-01	PIID1020H015	4Y	7.2500	1429	3.91	8/19/2020						2.9000				
FXTN 05-73	PIBD0520H735	4Y	3.3750	1430	3.92	8/20/2020	4.000000	2.7750	8:57:59 AM	2.7750	2.9000	2.6000	2.7750	2.7750	2.7750	2.7750
FXTN 10-51	PIBD1020I510	4Y	6.1250	1457	3.99	9/16/2020										
FXTN 10-52	PIBD1020L525	4.5Y	5.8750	1548	4.24	12/16/2020						2.9500				
RTB 10-02	PIID1021C027	4.5Y	7.3750	1625	4.45	3/3/2021	77.000000	3.1750	11:54:58 AM	3.1750			3.1750	3.1750	3.1750	3.1750
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1642	4.50	3/20/2021	6.000000	2.9400	3:04:11 PM	2.9400	3.0495	2.9150	2.9400	2.9400	2.9400	2.9400
FXTN 10-53	PIBD1021D531	5Y	6.5000	1681	4.60	4/28/2021					3.4750					
RTB 10-03	PIID1021J039	5.5Y	5.7500	1856	5.08	10/20/2021	3.150000	3.1000	12:17:13 PM	3.1000			3.1000	3.1000	3.1000	3.1000
FXTN 10-55	PIBD1021K551	5.5Y	5.7500	1891	5.18	11/24/2021	23.000000	3.1850	11:10:39 AM	3.1850		2.9000	3.1850	3.1850	3.1850	3.1850
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1947	5.33	1/19/2022	21.300000	3.3500	3:34:35 PM	3.1593			3.1500	3.3500	3.1500	3.3500
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	2001	5.48	3/14/2022	10.000000	3.3000	11:46:42 AM	3.3000		3.2750	3.3000	3.3000	3.3000	3.3000
FXTN 10-56	PIBD1022H562	6Y	4.8750	2142	5.86	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2184	5.98	9/13/2022	71.000000	3.5000	4:11:52 PM	3.5000			3.5000	3.5000	3.5000	3.5000
FXTN 20-03	PIBD2022J033	6.5Y	12.7500	2218	6.07	10/17/2022										
FXTN 10-58	PIBD1022L585	6.5Y	4.0000	2268	6.21	12/6/2022						3.0250				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2344	6.42	2/20/2023										
FXTN 07-58	PIBD0723D588	7Y	3.5000	2404	6.58	4/21/2023	150.200000	3.4000	3:43:10 PM	3.4000	3.5250	3.3550	3.3800	3.4000	3.3800	3.4000
FXTN 20-05	PIBD2023E054	7Y	11.8750	2442	6.69	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2520	6.90	8/15/2023	239.832000	3.3000	3:56:21 PM	3.3172	3.5495	3.4000	3.3000	3.5500	3.3000	3.3000
FXTN 20-06	PIBD2023J068	7.5Y	11.3750	2589	7.09	10/23/2023										
FXTN 20-07	PIBD2024F075	8Y	12.3750	2813	7.70	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2876	7.87	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2891	7.92	8/20/2024	41.589959	3.6400	4:11:21 PM	3.5630		3.2000	3.4750	3.6400	3.4500	3.6400
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	2974	8.14	11/11/2024										

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FXTN 20-10	PIBD2025D103	9Y	12.1250	3128	8.56	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3276	8.97	9/9/2025	568.420000	3.6200	3:49:31 PM	3.6171	3.8000	3.0250	3.6250	3.6300	3.6000	3.6200
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3317	9.08	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3357	9.19	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3408	9.33	1/19/2026										
RTB 15-01	PIID1526J019	10.5Y	6.2500	3682	10.08	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3730	10.21	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3814	10.44	3/1/2027										
FXTN 20-14	PIBD2027I140	11Y	8.6250	4003	10.96	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4458	12.21	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4997	13.68	5/27/2030						3.0000				
FXTN 25-02	PIBD2530G029	14Y	12.5000	5059	13.85	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5241	14.35	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5415	14.83	7/19/2031	155.735309	3.8175	3:21:11 PM	3.7835	4.0750	3.8000	3.7700	3.8175	3.7700	3.8175
FXTN 25-04	PIBD2531J042	16Y	9.3750	5493	15.04	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5613	15.37	2/2/2032	1.250000	4.0500	2:10:46 PM	4.0500			4.0500	4.0500	4.0500	4.0500
RTB 20-01	PIID2032C014	16Y	5.8750	5641	15.44	3/1/2032	1.000000	4.1500	3:40:44 PM	4.1500	4.2000	3.7500	4.1500	4.1500	4.1500	4.1500
FXTN 20-19	PIBD2032I195	17Y	5.7500	5851	16.02	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5914	16.19	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6026	16.50	3/21/2033	205.879000	4.0500	2:09:04 PM	3.7034	4.5000	3.6005	3.7000	4.0500	3.7000	4.0500
FXTN 25-06	PIBD2534K062	19Y	9.2500	6620	18.12	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6949	19.03	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	7026	19.24	12/16/2035	55.642000	4.4000	3:55:30 PM	4.2680	4.4500	3.8500	4.1250	4.4000	4.1250	4.4000
FXTN 25-09	PIBD2536I097	21Y	7.6250	7314	20.02	9/29/2036										
FXTN 25-10	PIBD2537H103	21Y	5.7500	7635	20.90	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7704	21.09	10/24/2037	73.835000	4.1150	4:10:30 PM	4.1326	4.2225	4.1001	4.0250	4.3000	4.0250	4.1150
FXTN 25-11	PIBD2540I116	24Y	4.6250	8755	23.97	9/9/2040	801.700000	4.3750	3:48:06 PM	4.1589	4.3750	3.9000	4.2000	4.3750	4.1500	4.3750