

GS Board Summary
November 22, 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 12.07.16	PIBL1215L122	<1M		14	0.04	12/7/2016						1.2000				
TBILL 12.28.16	PIBL0316I061	1M		35	0.10	12/28/2016					1.4950	1.2000				
TBILL 01.18.17	PIBL1216A015	2M		56	0.15	1/18/2017	0.100000	1.2500	2:12:13 PM	1.2500		1.2500	1.2500	1.2500	1.2500	1.2500
TBILL 02.08.17	PIBL0616H056	2M		77	0.21	2/8/2017	0.065000	1.5000	2:25:17 PM	1.5000			1.5000	1.5000	1.5000	1.5000
TBILL 02.15.17	PIBL0316K077	3M		84	0.23	2/15/2017	1.003000	1.3000	2:18:37 PM	1.3000		1.3000	1.3000	1.3000	1.3000	1.3000
TBILL 02.22.17	PIBL1216B023	3M		91	0.25	2/22/2017					1.5000					
TBILL 03.15.17	PIBL1216C031	4M		112	0.31	3/15/2017	4.650000	1.4500	10:31:35 AM	1.4500	1.5000	1.4500	1.4500	1.4500	1.4500	1.4500
TBILL 03.29.17	PIBL0616I064	4M		126	0.35	3/29/2017					1.5000	1.4500				
FXTN 07-49	PIBD0717C493	4M	7.0000	128	0.35	3/31/2017	15.000000	1.9000	11:54:44 AM	1.9000	3.0000	1.6500	1.9000	1.9000	1.9000	1.9000
TBILL 04.05.17	PIBL1216D049	5M		133	0.37	4/5/2017					1.6250	1.4750				
TBILL 04.19.17	PIBL0616J072	5M		147	0.40	4/19/2017					1.6250	1.4750				
FXTN 20-01	PIBD2017D011	5M	14.3750	152	0.42	4/24/2017					3.2500	1.5000				
TBILL 05.03.17	PIBL1216E057	5M		161	0.44	5/3/2017					1.7500	1.5000				
TBILL 05.17.17	PIBL0616K089	6M		175	0.48	5/17/2017	3.600000	1.6750	3:17:22 PM	1.6750	2.0000	1.6750	1.6750	1.6750	1.6750	1.6750
FXTN 03-21	PIBD0317E212	6M	2.8750	180	0.49	5/22/2017					2.2500	1.7500				
TBILL 06.07.17	PIBL1216F065	7M		196	0.54	6/7/2017	0.503000	1.5250	2:28:52 PM	1.5250	1.7500	1.5250	1.5250	1.5250	1.5250	1.5250
FXTN 05-70	PIBD0517G705	8M	4.6250	224	0.61	7/5/2017						1.7750				
TBILL 07.19.17	PIBL1216G073	8M		238	0.65	7/19/2017					1.8750	1.5500				
TBILL 08.09.17	PIBL1216H081	9M		259	0.71	8/9/2017					1.8750	1.5750				
RTB 07-02	PIID0717H026	9M	6.6250	269	0.74	8/19/2017						2.0000				
FXTN 10-44	PIBD1017H447	9M	7.7500	273	0.75	8/23/2017						1.9000				
TBILL 09.27.17	PIBL1216I099	10M		308	0.85	9/27/2017										
TBILL 10.18.17	PIBL1216J105	11M		329	0.90	10/18/2017	0.500000	1.6750	2:01:57 PM	1.6750	1.8750	1.6750	1.6750	1.6750	1.6750	1.6750
FXTN 07-50	PIBD0717J502	11M	5.3750	339	0.93	10/28/2017	4.200000	3.2500	2:56:05 PM	3.2500		1.9500	3.2500	3.2500	3.2500	3.2500
FXTN 05-71	PIBD0517K719	1Y	4.1250	350	0.96	11/8/2017					3.6250	2.1250				
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	434	1.19	1/31/2018										
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	546	1.49	5/23/2018	109.200000	3.3000	2:48:44 PM	3.3131	3.6250	3.1751	3.3200	3.3250	3.2000	3.3000
FXTN 07-51	PIBD0718H511	2Y	5.0000	633	1.73	8/18/2018	7.158000	3.6750	3:58:28 PM	3.6750	3.7500	2.5500	3.6750	3.6750	3.6750	3.6750
FXTN 10-47	PIBD1018K478	2Y	8.8750	727	1.99	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	818	2.24	2/19/2019										
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	884	2.42	4/26/2019										
FXTN 07-54	PIBD0719G547	3Y	4.7500	968	2.65	7/19/2019					4.1250	3.3000				
FXTN 07-55	PIBD0719H555	3Y	4.7500	1010	2.77	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	1094	3.00	11/22/2019	5.000000	3.5000	11:58:19 AM	3.5000	4.1500	2.3500	3.5000	3.5000	3.5000	3.5000
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1182	3.24	2/18/2020						3.2000				
RTB 10-01	PIID1020H015	4Y	7.2500	1365	3.74	8/19/2020										
FXTN 05-73	PIBD0520H735	4Y	3.3750	1366	3.74	8/20/2020	699.120000	4.1975	3:31:41 PM	4.0095	4.3000	3.8500	3.8700	4.1975	3.8500	4.1975
FXTN 10-51	PIBD1020I510	4Y	6.1250	1393	3.81	9/16/2020										
FXTN 10-52	PIBD1020L525	4.5Y	5.8750	1484	4.06	12/16/2020										
RTB 10-02	PIID1021C027	4.5Y	7.3750	1561	4.27	3/3/2021						3.5000				
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1578	4.32	3/20/2021					4.7000	3.3500				
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1617	4.43	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1792	4.91	10/20/2021					4.6250					
FXTN 10-55	PIBD1021K551	5Y	5.7500	1827	5.00	11/24/2021	2.100000	3.6250	3:01:11 PM	3.6250		3.6250	3.6250	3.6250	3.6250	3.6250
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1883	5.16	1/19/2022						3.3000				
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1937	5.30	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2078	5.69	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2120	5.80	9/13/2022										
FXTN 20-03	PIBD2022J033	6Y	12.7500	2154	5.90	10/17/2022										
FXTN 10-58	PIBD1022L585	6.5Y	4.0000	2204	6.03	12/6/2022						4.1000				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2280	6.24	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2340	6.41	4/21/2023	195.962000	4.3500	3:30:42 PM	4.3206	4.7000	4.2500	4.2050	4.4000	4.2000	4.3500
FXTN 20-05	PIBD2023E054	7Y	11.8750	2378	6.51	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2456	6.72	8/15/2023	33.550000	4.5000	3:49:20 PM	4.2863	4.7500	4.2600	4.2750	4.8500	4.1500	4.5000
FXTN 20-06	PIBD2023J068	7Y	11.3750	2525	6.91	10/23/2023										
FXTN 20-07	PIBD2024F075	8Y	12.3750	2749	7.53	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2812	7.70	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2827	7.74	8/20/2024					5.2500	4.2000				

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FXTN 20-09	PIBD2024K091	8Y	13.7500	2910	7.97	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3064	8.39	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3212	8.79	9/9/2025	1,877.125000	4.6500	4:09:59 PM	4.5715	4.9000	4.3500	4.5500	4.9500	4.3500	4.6500
FXTN 20-11	PIBD2025J1116	9Y	12.1250	3253	8.91	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3293	9.02	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3344	9.16	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3588	9.82	9/20/2026	181.153000	4.4000	3:36:21 PM	4.4152	4.8500	4.2500	4.3750	4.5000	4.3750	4.4000
RTB 15-01	PIID1526J019	10Y	6.2500	3618	9.91	10/20/2026	1.000000	4.7500	10:14:05 AM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3666	10.04	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3750	10.27	3/1/2027										
FXTN 20-14	PIBD2027I140	11Y	8.6250	3939	10.78	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4394	12.03	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4933	13.51	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4995	13.68	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5177	14.17	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5351	14.65	7/19/2031	310.500000	4.8700	4:13:15 PM	5.1744	5.3750	3.6000	4.9250	5.3500	4.8500	4.8700
FXTN 25-04	PIBD2531J042	15Y	9.3750	5429	14.86	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5549	15.19	2/2/2032										
RTB 20-01	PIID2032C014	16Y	5.8750	5577	15.27	3/1/2032	0.500000	5.1000	2:56:31 PM	5.1000	5.7500	4.5000	5.1000	5.1000	5.1000	5.1000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5787	15.84	9/27/2032	7.000000	5.2000	3:14:45 PM	5.2000			5.2000	5.2000	5.2000	5.2000
FXTN 25-05	PIBD2532K057	17Y	8.5000	5850	16.02	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5962	16.32	3/21/2033	13.700000	4.5000	10:53:06 AM	4.5000	5.7500	3.5500	4.5000	4.5000	4.5000	4.5000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6556	17.95	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6885	18.85	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6962	19.06	12/16/2035					6.2500					
FXTN 25-09	PIBD2536I097	20Y	7.6250	7250	19.85	9/29/2036					5.2500	4.4000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7571	20.73	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7640	20.92	10/24/2037	40.000000	4.7200	2:04:05 PM	4.7350	5.7395	4.6250	4.7500	4.7500	4.7200	4.7200
FXTN 25-11	PIBD2540I116	24Y	4.6250	8691	23.79	9/9/2040					5.5000	3.9000				