

GS Board Summary
December 15, 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 12.28.16	PIBL0316I061	<1M		12	0.03	12/28/2016						1.2500				
TBILL 01.18.17	PIBL1216A015	1M		33	0.09	1/18/2017					1.6250					
TBILL 02.08.17	PIBL0616H056	2M		54	0.15	2/8/2017	5.000000	1.3000	10:08:16 AM	1.3000		1.3000	1.3000	1.3000	1.3000	1.3000
TBILL 02.15.17	PIBL0316K077	2M		61	0.17	2/15/2017						1.5000				
TBILL 02.22.17	PIBL1216B023	2M		68	0.19	2/22/2017										
TBILL 03.08.17	PIBL0316L085	3M		82	0.23	3/8/2017					1.6500	1.3500				
TBILL 03.15.17	PIBL1216C031	3M		89	0.24	3/15/2017					1.6250					
TBILL 03.29.17	PIBL0616I064	4M		103	0.28	3/29/2017	103.000000	1.5750	11:24:42 AM	1.5731	1.6250	1.5000	1.5100	1.5750	1.5100	1.5750
FXTN 07-49	PIBD0717C493	4M	7.0000	105	0.29	3/31/2017	10.000000	2.0000	8:45:11 AM	2.0000	3.0000	1.5000	2.0000	2.0000	2.0000	2.0000
TBILL 04.05.17	PIBL1216D049	4M		110	0.30	4/5/2017										
TBILL 04.19.17	PIBL0616J072	4M		124	0.34	4/19/2017	57.000000	1.5500	11:22:43 AM	1.5500	1.6250	1.5500	1.5500	1.5500	1.5500	1.5500
FXTN 20-01	PIBD2017D011	5M	14.3750	129	0.35	4/24/2017					3.2500	1.5000				
TBILL 05.03.17	PIBL1216E057	5M		138	0.38	5/3/2017	3.400000	1.5750	3:02:38 PM	1.5750	1.6250	1.5750	1.5750	1.5750	1.5750	1.5750
TBILL 05.17.17	PIBL0616K089	5M		152	0.42	5/17/2017										
FXTN 03-21	PIBD0317E212	5M	2.8750	157	0.43	5/22/2017	228.000000	2.3000	3:46:41 PM	2.2237	2.6250	2.2000	2.2200	2.3000	2.2000	2.3000
TBILL 06.07.17	PIBL1216F065	6M		173	0.48	6/7/2017	1.813948	1.7000	2:34:53 PM	1.7008	1.7500	1.7000	1.7050	1.7050	1.7000	1.7000
FXTN 05-70	PIBD0517G705	7M	4.6250	201	0.55	7/5/2017					3.7500	1.9500				
TBILL 07.19.17	PIBL1216G073	7M		215	0.59	7/19/2017						1.6500				
TBILL 08.09.17	PIBL1216H081	8M		236	0.65	8/9/2017										
RTB 07-02	PIID0717H026	8M	6.6250	246	0.67	8/19/2017					3.7500	2.3750				
FXTN 10-44	PIBD1017H447	9M	7.7500	250	0.68	8/23/2017					3.7500	1.9500				
TBILL 09.27.17	PIBL1216I099	10M		285	0.78	9/27/2017										
TBILL 10.18.17	PIBL1216J105	10M		306	0.84	10/18/2017	29.610000	1.7750	2:27:29 PM	1.7771	1.8750	1.7750	1.7750	1.7800	1.7750	1.7750
FXTN 07-50	PIBD0717J502	11M	5.3750	316	0.87	10/28/2017					3.7500	2.0000				
FXTN 05-71	PIBD0517K719	11M	4.1250	327	0.90	11/8/2017						2.0000				
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	411	1.13	1/31/2018										
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	523	1.43	5/23/2018	24.536000	2.9500	3:26:43 PM	3.0620	3.3500	2.9500	3.0000	3.2500	2.9500	2.9500
FXTN 07-51	PIBD0718H511	2Y	5.0000	610	1.67	8/18/2018	46.400000	3.3000	3:24:32 PM	3.2784	3.7750		3.2250	3.3000	3.2250	3.3000
FXTN 10-47	PIBD1018K478	2Y	8.8750	704	1.93	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	795	2.18	2/19/2019										
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	861	2.36	4/26/2019										
FXTN 07-54	PIBD0719G547	3Y	4.7500	945	2.59	7/19/2019					4.0000	3.3750				
FXTN 07-55	PIBD0719H555	3Y	4.7500	987	2.70	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	1071	2.93	11/22/2019	189.990000	3.6500	3:32:17 PM	3.6163	3.9000	3.6000	3.6100	3.6500	3.6000	3.6500
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1159	3.17	2/18/2020						3.6250				
RTB 10-01	PIID1020H015	4Y	7.2500	1342	3.67	8/19/2020										
FXTN 05-73	PIBD0520H735	4Y	3.3750	1343	3.68	8/20/2020	362.319000	4.0000	4:01:24 PM	4.0016	4.1000	3.8750	4.0100	4.0900	3.9500	4.0000
FXTN 10-51	PIBD1020I510	4Y	6.1250	1370	3.75	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1461	4.00	12/16/2020										
RTB 10-02	PIID1021C027	4.5Y	7.3750	1538	4.21	3/3/2021	1.322000	4.2500	3:30:52 PM	4.2500		3.1000	4.2500	4.2500	4.2500	4.2500
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1555	4.26	3/20/2021	18.200000	4.2500	3:34:20 PM	4.2357	4.2000	3.9750	4.1250	4.2500	4.1250	4.2500
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1594	4.36	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1769	4.84	10/20/2021					4.6250					
FXTN 10-55	PIBD1021K551	5Y	5.7500	1804	4.94	11/24/2021	1.000000	4.2750	11:49:06 AM	4.2750		3.8750	4.2750	4.2750	4.2750	4.2750
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1860	5.09	1/19/2022	0.100000	4.3500	3:27:17 PM	4.3500		3.8500	4.3500	4.3500	4.3500	4.3500
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1914	5.24	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2055	5.63	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2097	5.74	9/13/2022										
FXTN 20-03	PIBD2022J033	6Y	12.7500	2131	5.83	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2181	5.97	12/6/2022						4.1250				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2257	6.18	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2317	6.34	4/21/2023	30.000000	4.1000	8:55:13 AM	4.1000	4.2000	4.1500	4.1000	4.1000	4.1000	4.1000
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2355	6.45	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2433	6.66	8/15/2023	5.700000	4.8500	3:12:38 PM	4.6322	4.7500		4.7500	4.8500	4.4750	4.8500
FXTN 20-06	PIBD2023J068	7Y	11.3750	2502	6.85	10/23/2023										
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2726	7.46	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2789	7.64	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2804	7.68	8/20/2024	0.500000	4.6850	4:06:54 PM	4.6850			4.6850	4.6850	4.6850	4.6850

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FXTN 20-09	PIBD2024K091	8Y	13.7500	2887	7.90	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3041	8.33	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3189	8.73	9/9/2025	623.727313	4.6900	4:06:41 PM	4.6624	4.7500	4.5800	4.6225	4.7000	4.5500	4.6900
FXTN 20-11	PIBD2025J116	9Y	12.1250	3230	8.84	10/20/2025										
FXTN 25-01	PIBD2525K015	9Y	18.2500	3270	8.95	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3321	9.09	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3565	9.76	9/20/2026	5.060000	4.5500	3:48:03 PM	4.5294	4.7500	4.2500	4.5000	4.7500	4.5000	4.5500
RTB 15-01	PIID1526J019	10Y	6.2500	3595	9.84	10/20/2026	6.000000	5.1000	11:49:44 AM	5.1000			5.1000	5.1000	5.1000	5.1000
FXTN 20-13	PIBD2026L139	10Y	8.0000	3643	9.97	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3727	10.20	3/1/2027						4.9500				
FXTN 20-14	PIBD2027I140	11Y	8.6250	3916	10.72	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4371	11.97	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4910	13.44	5/27/2030	1.000000	4.9000	2:20:05 PM	4.9000			4.9000	4.9000	4.9000	4.9000
FXTN 25-02	PIBD2530G029	14Y	12.5000	4972	13.61	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5154	14.11	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5328	14.59	7/19/2031	167.000000	4.8410	3:50:54 PM	4.8475	4.9000	4.3500	4.8600	4.9000	4.8200	4.8410
FXTN 25-04	PIBD2531J042	15Y	9.3750	5406	14.80	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5526	15.13	2/2/2032						4.4500				
RTB 20-01	PIID2032C014	16Y	5.8750	5554	15.21	3/1/2032	19.810000	4.8000	3:56:59 PM	4.9003	5.7500	4.6000	5.0000	5.0000	4.8000	4.8000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5764	15.78	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5827	15.95	11/29/2032	10.000000	5.2000	3:28:09 PM	5.2000			5.2000	5.2000	5.2000	5.2000
FXTN 20-20	PIBD2033C206	17Y	3.6250	5939	16.26	3/21/2033	2.620000	4.8700	3:17:53 PM	4.4462	5.0000	4.3500	4.3500	4.8700	4.3500	4.8700
FXTN 25-06	PIBD2534K062	18Y	9.2500	6533	17.89	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6862	18.79	9/30/2035	0.500000	5.2500	11:29:02 AM	5.2500			5.2500	5.2500	5.2500	5.2500
FXTN 25-08	PIBD2535L086	19Y	8.1250	6939	19.00	12/16/2035	275.000000	5.0100	4:03:25 PM	5.0036	5.7500	4.5550	5.0000	5.0100	5.0000	5.0100
FXTN 25-09	PIBD2536I097	20Y	7.6250	7227	19.79	9/29/2036					5.3750	4.5000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7548	20.67	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7617	20.85	10/24/2037	4.174000	4.9000	2:19:44 PM	4.9000	5.1500	4.8800	4.9000	4.9000	4.9000	4.9000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8668	23.73	9/9/2040	35.153000	4.8800	3:47:20 PM	4.9744	5.2000	4.5000	4.8800	5.0500	4.8800	4.8800