

GS Board Summary  
December 16, 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		9	0.02	12/28/2016	0.400000	1.6000	10:23:33 AM	1.6000			1.6000	1.6000	1.6000	1.6000
TBILL 01.18.17	PIBL1216A015	1M		30	0.08	1/18/2017					1.6250					
TBILL 02.08.17	PIBL0616H056	2M		51	0.14	2/8/2017	0.100000	1.3000	3:22:45 PM	1.3000		1.3000	1.3000	1.3000	1.3000	1.3000
TBILL 02.15.17	PIBL0316K077	2M		58	0.16	2/15/2017						1.5000				
TBILL 02.22.17	PIBL1216B023	2M		65	0.18	2/22/2017										
TBILL 03.08.17	PIBL0316L085	2M		79	0.22	3/8/2017	0.258951	1.3500	2:56:37 PM	1.3500		1.3500	1.3500	1.3500	1.3500	1.3500
TBILL 03.15.17	PIBL1216C031	3M		86	0.24	3/15/2017					1.6250					
TBILL 03.29.17	PIBL0616I064	3M		100	0.27	3/29/2017	59.500000	1.5100	2:31:02 PM	1.5059	1.6250	1.5000	1.5000	1.5100	1.5000	1.5100
FXTN 07-49	PIBD0717C493	4M	7.0000	102	0.28	3/31/2017					3.0000	1.6250				
TBILL 04.05.17	PIBL1216D049	4M		107	0.29	4/5/2017										
TBILL 04.19.17	PIBL0616J072	4M		121	0.33	4/19/2017					1.6250	1.5500				
FXTN 20-01	PIBD2017D011	4M	14.3750	126	0.34	4/24/2017					3.2500	1.6250				
TBILL 05.03.17	PIBL1216E057	5M		135	0.37	5/3/2017					1.6250	1.5750				
TBILL 05.17.17	PIBL0616K089	5M		149	0.41	5/17/2017										
FXTN 03-21	PIBD0317E212	5M	2.8750	154	0.42	5/22/2017	54.230000	2.3000	3:59:32 PM	2.2120	2.6250	2.1250	2.2000	2.3000	2.2000	2.3000
TBILL 06.07.17	PIBL1216F065	5M		170	0.47	6/7/2017	1.006000	1.7000	2:40:01 PM	1.7000	1.8750	1.7000	1.7000	1.7000	1.7000	1.7000
FXTN 05-70	PIBD0517G705	7M	4.6250	198	0.54	7/5/2017					3.7500					
TBILL 07.19.17	PIBL1216G073	7M		212	0.58	7/19/2017										
TBILL 08.09.17	PIBL1216H081	8M		233	0.64	8/9/2017										
RTB 07-02	PIID0717H026	8M	6.6250	243	0.67	8/19/2017	4.537000	2.6000	3:53:27 PM	2.8314	3.7500	2.2500	2.9000	2.9000	2.6000	2.6000
FXTN 10-44	PIBD1017H447	8M	7.7500	247	0.68	8/23/2017					3.7500	1.9500				
TBILL 09.27.17	PIBL1216I099	9M		282	0.77	9/27/2017										
TBILL 10.18.17	PIBL1216J105	10M		303	0.83	10/18/2017	476.088000	1.7800	3:27:45 PM	1.8696	1.8750	1.7750	1.7750	1.8750	1.7750	1.7800
FXTN 07-50	PIBD0717J502	10M	5.3750	313	0.86	10/28/2017					3.7500	2.0000				
FXTN 05-71	PIBD0517K719	11M	4.1250	324	0.89	11/8/2017										
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	408	1.12	1/31/2018	34.500000	3.3250	9:03:44 AM	3.3250			3.3250	3.3250	3.3250	3.3250
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	520	1.42	5/23/2018	363.800000	3.0000	3:43:14 PM	3.0157	3.1000	2.9500	3.0250	3.1000	2.9500	3.0000
FXTN 07-51	PIBD0718H511	2Y	5.0000	607	1.66	8/18/2018	1.000000	3.2250	11:00:03 AM	3.2250	3.7750		3.2250	3.2250	3.2250	3.2250
FXTN 10-47	PIBD1018K478	2Y	8.8750	701	1.92	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	792	2.17	2/19/2019	12.500000	3.5000	3:53:29 PM	3.5516			3.5000	4.1500	3.5000	3.5000
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	858	2.35	4/26/2019										
FXTN 07-54	PIBD0719G547	3Y	4.7500	942	2.58	7/19/2019					4.0000	3.3750				
FXTN 07-55	PIBD0719H555	3Y	4.7500	984	2.69	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	1068	2.92	11/22/2019	80.200000	3.6000	3:07:19 PM	3.6001	3.9000	3.2500	3.6300	3.6300	3.6000	3.6000
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1156	3.16	2/18/2020						3.6000				
RTB 10-01	PIID1020H015	4Y	7.2500	1339	3.67	8/19/2020										
FXTN 05-73	PIBD0520H735	4Y	3.3750	1340	3.67	8/20/2020	273.919000	3.9900	3:59:59 PM	3.9647	4.0000	3.8750	4.0000	4.0000	3.9500	3.9900
FXTN 10-51	PIBD1020I510	4Y	6.1250	1367	3.74	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1458	3.99	12/16/2020										
RTB 10-02	PIID1021C027	4.5Y	7.3750	1535	4.20	3/3/2021	3.538000	3.3750	2:39:47 PM	3.4374		3.1000	3.5000	3.5000	3.3750	3.3750
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1552	4.25	3/20/2021					4.1750	3.9750				
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1591	4.36	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1766	4.84	10/20/2021					4.6250					
FXTN 10-55	PIBD1021K551	5Y	5.7500	1801	4.93	11/24/2021						3.8750				
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1857	5.08	1/19/2022						3.7750				
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1911	5.23	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2052	5.62	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2094	5.73	9/13/2022										
FXTN 20-03	PIBD2022J033	6Y	12.7500	2128	5.83	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2178	5.96	12/6/2022						4.0000				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2254	6.17	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2314	6.34	4/21/2023	152.500000	4.2500	3:56:13 PM	4.1188	4.3500	4.1500	4.1070	4.2500	4.1070	4.2500
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2352	6.44	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2430	6.65	8/15/2023	1.600000	4.5000	2:34:18 PM	4.4859	4.8000	4.2755	4.5000	4.5000	4.2755	4.5000
FXTN 20-06	PIBD2023J068	7Y	11.3750	2499	6.84	10/23/2023										
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2723	7.46	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2786	7.63	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2801	7.67	8/20/2024					4.8500					

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FXTN 20-09	PIBD2024K091	8Y	13.7500	2884	7.90	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3038	8.32	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3186	8.72	9/9/2025	2,311.263000	4.6600	4:13:02 PM	4.6609	4.9000	4.5500	4.6600	4.6700	4.6500	4.6600
FXTN 20-11	PIBD2025J116	9Y	12.1250	3227	8.84	10/20/2025										
FXTN 25-01	PIBD2525K015	9Y	18.2500	3267	8.94	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3318	9.08	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3562	9.75	9/20/2026					4.7500	4.2750				
RTB 15-01	PIID1526J019	10Y	6.2500	3592	9.83	10/20/2026	0.500000	5.0000	11:59:12 AM	5.0000	5.0000		5.0000	5.0000	5.0000	5.0000
FXTN 20-13	PIBD2026L139	10Y	8.0000	3640	9.97	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3724	10.20	3/1/2027	4.000000	4.7250	10:50:55 AM	4.7250			4.7250	4.7250	4.7250	4.7250
FXTN 20-14	PIBD2027I140	11Y	8.6250	3913	10.71	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4368	11.96	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4907	13.43	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4969	13.60	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5151	14.10	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5325	14.58	7/19/2031	771.940000	4.8450	4:12:13 PM	4.8380	5.2500	4.3500	4.8500	4.8500	4.8000	4.8450
FXTN 25-04	PIBD2531J042	15Y	9.3750	5403	14.79	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5523	15.12	2/2/2032						4.4000				
RTB 20-01	PIID2032C014	16Y	5.8750	5551	15.20	3/1/2032					5.2500	4.7550				
FXTN 20-19	PIBD2032I195	16Y	5.7500	5761	15.77	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5824	15.95	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5936	16.25	3/21/2033					5.5000	4.3500				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6530	17.88	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6859	18.78	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6936	18.99	12/16/2035	102.000000	4.9250	3:02:16 PM	4.9593	5.7500	4.9050	4.9600	4.9600	4.9250	4.9250
FXTN 25-09	PIBD2536I097	20Y	7.6250	7224	19.78	9/29/2036					5.3000	4.5000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7545	20.66	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7614	20.85	10/24/2037	69.500000	4.9050	3:57:18 PM	4.9675	5.5000	4.9000	5.2000	5.5000	4.9000	4.9050
FXTN 25-11	PIBD2540I116	24Y	4.6250	8665	23.72	9/9/2040	35.000000	4.9050	12:03:38 PM	4.9339	5.2000	4.8800	4.9000	4.9500	4.8800	4.9050