

GS Board Summary
December 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
TBILL 12.28.16	PIBL0316I061	<1M		8	0.02	12/28/2016						1.2500				
TBILL 01.18.17	PIBL1216A015	1M		29	0.08	1/18/2017					1.6250					
TBILL 02.08.17	PIBL0616H056	2M		50	0.14	2/8/2017	0.200000	1.3000	11:29:42 AM	1.3000		1.3000	1.3000	1.3000	1.3000	1.3000
TBILL 02.15.17	PIBL0316K077	2M		57	0.16	2/15/2017						1.5000				
TBILL 02.22.17	PIBL1216B023	2M		64	0.18	2/22/2017	200.000000	1.5000	3:21:53 PM	1.4250			1.3500	1.5000	1.3500	1.5000
TBILL 03.08.17	PIBL0316L085	2M		78	0.21	3/8/2017						1.3500				
TBILL 03.15.17	PIBL1216C031	3M		85	0.23	3/15/2017	100.000000	1.6250	2:54:03 PM	1.6250	1.6500		1.6250	1.6250	1.6250	1.6250
TBILL 03.29.17	PIBL0616I064	3M		99	0.27	3/29/2017	7.000000	1.5100	3:02:03 PM	1.5100	1.6250	1.5000	1.5100	1.5100	1.5100	1.5100
FXTN 07-49	PIBD0717C493	4M	7.0000	101	0.28	3/31/2017	1.000000	3.6000	3:34:31 PM	3.6000	3.0000	1.8500	3.6000	3.6000	3.6000	3.6000
TBILL 04.05.17	PIBL1216D049	4M		106	0.29	4/5/2017										
TBILL 04.19.17	PIBL0616J072	4M		120	0.33	4/19/2017	100.000000	1.7000	3:21:46 PM	1.6625		1.5500	1.6250	1.7000	1.6250	1.7000
FXTN 20-01	PIBD2017D011	4M	14.3750	125	0.34	4/24/2017						3.2500	1.6250			
TBILL 05.03.17	PIBL1216E057	5M		134	0.37	5/3/2017						1.6250	1.5750			
TBILL 05.17.17	PIBL0616K089	5M		148	0.41	5/17/2017	0.103000	1.7000	11:16:07 AM	1.7000			1.7000	1.7000	1.7000	1.7000
FXTN 03-21	PIBD0317E212	5M	2.8750	153	0.42	5/22/2017	0.300000	2.1250	3:20:38 PM	2.1250	2.5000	2.1250	2.1250	2.1250	2.1250	2.1250
TBILL 06.07.17	PIBL1216F065	5M		169	0.46	6/7/2017	1.537000	1.7000	3:37:13 PM	1.7000		1.8750	1.7000	1.7000	1.7000	1.7000
FXTN 05-70	PIBD0517G705	7M	4.6250	197	0.54	7/5/2017						3.7500				
TBILL 07.19.17	PIBL1216G073	7M		211	0.58	7/19/2017	46.000000	1.9000	3:45:02 PM	1.9000		1.7250	1.9000	1.9000	1.9000	1.9000
TBILL 08.09.17	PIBL1216H081	8M		232	0.64	8/9/2017										
RTB 07-02	PIID0717H026	8M	6.6250	242	0.66	8/19/2017					3.7500	2.2500				
FXTN 10-44	PIBD1017H447	8M	7.7500	246	0.67	8/23/2017					3.7500	1.9500				
TBILL 09.27.17	PIBL1216I099	9M		281	0.77	9/27/2017										
TBILL 10.18.17	PIBL1216J105	10M		302	0.83	10/18/2017	12.200000	1.7810	2:34:09 PM	1.7766	1.8750	1.7750	1.7750	1.7810	1.7750	1.7810
FXTN 07-50	PIBD0717J502	10M	5.3750	312	0.85	10/28/2017					3.7500	2.0000				
FXTN 05-71	PIBD0517K719	11M	4.1250	323	0.88	11/8/2017										
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	407	1.11	1/31/2018										
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	519	1.42	5/23/2018	30.400000	3.0250	3:39:47 PM	2.9983	3.5000	2.9500	2.9600	3.2500	2.9600	3.0250
FXTN 07-51	PIBD0718H511	2Y	5.0000	606	1.66	8/18/2018					3.8000					
FXTN 10-47	PIBD1018K478	2Y	8.8750	700	1.92	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	791	2.17	2/19/2019										
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	857	2.35	4/26/2019										
FXTN 07-54	PIBD0719G547	3Y	4.7500	941	2.58	7/19/2019					4.0000	3.2500				
FXTN 07-55	PIBD0719H555	3Y	4.7500	983	2.69	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	1067	2.92	11/22/2019	90.500000	3.5500	10:55:59 AM	3.5633	3.8000	3.2500	3.5500	3.5800	3.5500	3.5500
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1155	3.16	2/18/2020						3.6250				
RTB 10-01	PIID1020H015	4Y	7.2500	1338	3.66	8/19/2020										
FXTN 05-73	PIBD0520H735	4Y	3.3750	1339	3.67	8/20/2020	1.000000	3.9000	11:15:16 AM	3.9000	4.1000	3.8750	3.9000	3.9000	3.9000	3.9000
FXTN 10-51	PIBD1020I510	4Y	6.1250	1366	3.74	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1457	3.99	12/16/2020										
RTB 10-02	PIID1021C027	4.5Y	7.3750	1534	4.20	3/3/2021	0.200000	4.3000	2:20:28 PM	4.3000			4.3000	4.3000	4.3000	4.3000
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1551	4.25	3/20/2021	41.840000	3.9500	2:26:29 PM	3.9749	4.1750	3.9750	4.0000	4.0000	3.9500	3.9500
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1590	4.35	4/28/2021	5.000000	4.4000	3:38:26 PM	4.4000			4.4000	4.4000	4.4000	4.4000
RTB 10-03	PIID1021J039	5Y	5.7500	1765	4.83	10/20/2021					4.6250					
FXTN 10-55	PIBD1021K551	5Y	5.7500	1800	4.93	11/24/2021						3.6250				
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1856	5.08	1/19/2022	127.399049	4.3500	3:55:44 PM	4.3500		3.7500	4.3500	4.3500	4.3500	4.3500
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1910	5.23	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2051	5.62	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2093	5.73	9/13/2022										
FXTN 20-03	PIBD2022J033	6Y	12.7500	2127	5.82	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2177	5.96	12/6/2022						4.0000				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2253	6.17	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2313	6.33	4/21/2023	12.680000	4.1050	10:48:32 AM	4.1025	4.2000	4.1000	4.1000	4.1050	4.1000	4.1050
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2351	6.44	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2429	6.65	8/15/2023	14.500000	4.8500	3:49:06 PM	4.4122	4.7750		4.3500	4.8500	4.2250	4.8500
FXTN 20-06	PIBD2023J068	7Y	11.3750	2498	6.84	10/23/2023										
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2722	7.45	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2785	7.62	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2800	7.67	8/20/2024	7.700000	4.5500	3:47:01 PM	4.5500	4.6000		4.5500	4.5500	4.5500	4.5500

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FXTN 20-09	PIBD2024K091	8Y	13.7500	2883	7.89	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3037	8.31	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3185	8.72	9/9/2025	185.180000	4.6750	2:29:01 PM	4.6702	4.8000	4.5500	4.6600	4.6750	4.6500	4.6750
FXTN 20-11	PIBD2025J116	9Y	12.1250	3226	8.83	10/20/2025										
FXTN 25-01	PIBD2525K015	9Y	18.2500	3266	8.94	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3317	9.08	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3561	9.75	9/20/2026	1.700000	4.7000	3:36:15 PM	4.6491	4.8000	4.2750	4.2750	4.7000	4.2750	4.7000
RTB 15-01	PIID1526J019	10Y	6.2500	3591	9.83	10/20/2026										
FXTN 20-13	PIBD2026L139	10Y	8.0000	3639	9.96	12/7/2026	5.900000	4.9500	3:31:30 PM	4.9500			4.9500	4.9500	4.9500	4.9500
RTB 15-02	PIID1527C023	10.5Y	5.3750	3723	10.19	3/1/2027	1.000000	4.8750	3:41:35 PM	4.8750			4.8750	4.8750	4.8750	4.8750
FXTN 20-14	PIBD2027I140	11Y	8.6250	3912	10.71	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4367	11.96	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4906	13.43	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4968	13.60	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5150	14.10	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5324	14.58	7/19/2031	153.350000	4.8250	4:14:56 PM	4.8552	5.2500	4.3500	4.7500	4.9250	4.7500	4.8250
FXTN 25-04	PIBD2531J042	15Y	9.3750	5402	14.79	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5522	15.12	2/2/2032						4.4500				
RTB 20-01	PIID2032C014	16Y	5.8750	5550	15.20	3/1/2032					5.2500	4.7500				
FXTN 20-19	PIBD2032I195	16Y	5.7500	5760	15.77	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5823	15.94	11/29/2032	1.500000	5.1250	3:36:09 PM	5.1250			5.1250	5.1250	5.1250	5.1250
FXTN 20-20	PIBD2033C206	17Y	3.6250	5935	16.25	3/21/2033	15.500000	4.3500	2:42:52 PM	4.3641	5.0000	4.7000	4.8000	4.8000	4.3500	4.3500
FXTN 25-06	PIBD2534K062	18Y	9.2500	6529	17.88	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6858	18.78	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6935	18.99	12/16/2035	2.000000	5.2500	2:31:28 PM	5.2500	5.7500	4.9250	5.2500	5.2500	5.2500	5.2500
FXTN 25-09	PIBD2536I097	20Y	7.6250	7223	19.78	9/29/2036					5.3000	4.4500				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7544	20.65	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7613	20.84	10/24/2037	55.500000	4.9255	3:59:44 PM	4.9436	5.7500	4.9250	5.5000	5.5000	4.9000	4.9255
FXTN 25-11	PIBD2540I116	24Y	4.6250	8664	23.72	9/9/2040	150.850000	4.8800	4:08:21 PM	4.9577	5.3000	4.9250	4.9750	4.9900	4.8750	4.8800