

GS Board Summary
December 23, 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		1		12/28/2016										
TBILL 01.18.17	PIBL1216A015	<1M		22	0.06	1/18/2017										
TBILL 02.08.17	PIBL0616H056	1M		43	0.12	2/8/2017	35.000000	1.2750	11:28:22 AM	1.2750	1.6250		1.2750	1.2750	1.2750	1.2750
TBILL 02.15.17	PIBL0316K077	2M		50	0.14	2/15/2017	405.006000	1.3000	11:53:28 AM	1.2877			1.3000	1.3000	1.2750	1.3000
TBILL 02.22.17	PIBL1216B023	2M		57	0.16	2/22/2017	50.000000	1.2750	11:30:12 AM	1.2750		1.4000	1.2750	1.2750	1.2750	1.2750
TBILL 03.08.17	PIBL0316L085	2M		71	0.20	3/8/2017										
TBILL 03.15.17	PIBL1216C031	2M		78	0.21	3/15/2017	10.800000	1.4750	11:21:38 AM	1.4750	1.6250	1.4750	1.4750	1.4750	1.4750	1.4750
TBILL 03.29.17	PIBL0616I064	3M		92	0.25	3/29/2017	6.282000	1.5000	10:47:21 AM	1.5000	1.6250	1.5000	1.5000	1.5000	1.5000	1.5000
FXTN 07-49	PIBD0717C493	3M	7.0000	94	0.26	3/31/2017	5.000000	3.3000	2:19:25 PM	2.4211	3.0000	1.8750	2.2020	3.3000	2.2020	3.3000
TBILL 04.05.17	PIBL1216D049	3M		99	0.27	4/5/2017					1.7000					
TBILL 04.19.17	PIBL0616J072	4M		113	0.31	4/19/2017	7.000000	1.5600	2:05:54 PM	1.5600	1.6250	1.5500	1.5600	1.5600	1.5600	1.5600
FXTN 20-01	PIBD2017D011	4M	14.3750	118	0.32	4/24/2017					3.2500	1.6250				
TBILL 05.03.17	PIBL1216E057	4M		127	0.35	5/3/2017	50.000000	1.6250	11:21:55 AM	1.6250		1.5750	1.6250	1.6250	1.6250	1.6250
TBILL 05.17.17	PIBL0616K089	5M		141	0.39	5/17/2017										
FXTN 03-21	PIBD0317E212	5M	2.8750	146	0.40	5/22/2017	41.700000	2.1750	12:07:36 PM	2.1839	2.3000	2.1250	2.2750	2.2750	2.1750	2.1750
TBILL 06.07.17	PIBL1216F065	5M		162	0.45	6/7/2017					1.8750	1.7500				
FXTN 05-70	PIBD0517G705	6M	4.6250	190	0.52	7/5/2017	50.000000	2.0000	2:02:19 PM	2.0672	2.7500	2.0000	2.1200	2.1200	2.0000	2.0000
TBILL 07.19.17	PIBL1216G073	7M		204	0.56	7/19/2017	2.500000	1.8000	8:47:14 AM	1.8000			1.8000	1.8000	1.8000	1.8000
TBILL 08.09.17	PIBL1216H081	8M		225	0.62	8/9/2017										
RTB 07-02	PIID0717H026	8M	6.6250	235	0.64	8/19/2017	0.650000	2.4000	12:00:23 PM	2.4000	3.7500	2.2500	2.4000	2.4000	2.4000	2.4000
FXTN 10-44	PIBD1017H447	8M	7.7500	239	0.65	8/23/2017					3.7500	1.9500				
TBILL 09.27.17	PIBL1216I099	9M		274	0.75	9/27/2017										
TBILL 10.18.17	PIBL1216J105	10M		295	0.81	10/18/2017	0.206000	1.8755	9:29:52 AM	1.9002	2.1245	1.8755	1.9250	1.9250	1.8755	1.8755
FXTN 07-50	PIBD0717J502	10M	5.3750	305	0.84	10/28/2017					3.7500	1.7500				
FXTN 05-71	PIBD0517K719	11M	4.1250	316	0.87	11/8/2017						2.1250				
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	400	1.10	1/31/2018										
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	512	1.40	5/23/2018	4.200000	3.1500	2:39:20 PM	3.1500	3.5000	2.9750	3.1500	3.1500	3.1500	3.1500
FXTN 07-51	PIBD0718H511	2Y	5.0000	599	1.64	8/18/2018	0.220000	3.1000	11:23:00 AM	3.1000	3.7500	3.1000	3.1000	3.1000	3.1000	3.1000
FXTN 10-47	PIBD1018K478	2Y	8.8750	693	1.90	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	784	2.15	2/19/2019										
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	850	2.33	4/26/2019										
FXTN 07-54	PIBD0719G547	3Y	4.7500	934	2.56	7/19/2019	2.150000	3.6000	10:31:46 AM	3.6000	4.0000		3.6000	3.6000	3.6000	3.6000
FXTN 07-55	PIBD0719H555	3Y	4.7500	976	2.67	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	1060	2.90	11/22/2019	2.704000	3.7000	2:41:03 PM	3.6634	3.9000	3.5000	3.5000	3.7000	3.5000	3.7000
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1148	3.14	2/18/2020						3.5000				
RTB 10-01	PIID1020H015	4Y	7.2500	1331	3.64	8/19/2020										
FXTN 05-73	PIBD0520H735	4Y	3.3750	1332	3.65	8/20/2020	43.500000	3.9000	11:10:30 AM	3.9287	4.1500	3.7500	3.9350	3.9350	3.9000	3.9000
FXTN 10-51	PIBD1020I510	4Y	6.1250	1359	3.72	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1450	3.97	12/16/2020	1.500000	4.1250	11:16:11 AM	4.1250			4.1250	4.1250	4.1250	4.1250
RTB 10-02	PIID1021C027	4.5Y	7.3750	1527	4.18	3/3/2021	8.000000	4.1000	10:35:24 AM	4.1000			4.1000	4.1000	4.1000	4.1000
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1544	4.23	3/20/2021	79.305000	3.9250	3:00:37 PM	3.9576	4.5000	3.9250	3.9250	4.1000	3.9250	3.9250
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1583	4.33	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1758	4.81	10/20/2021					4.6250					
FXTN 10-55	PIBD1021K551	5Y	5.7500	1793	4.91	11/24/2021	1.000000	4.4000	10:23:06 AM	4.4000		3.9750	4.4000	4.4000	4.4000	4.4000
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1849	5.06	1/19/2022	1.800000	4.3500	11:39:25 AM	4.3722		4.3000	4.4000	4.4000	4.3500	4.3500
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1903	5.21	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2044	5.60	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2086	5.71	9/13/2022										
FXTN 20-03	PIBD2022J033	6Y	12.7500	2120	5.80	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2170	5.94	12/6/2022						4.0000				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2246	6.15	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2306	6.31	4/21/2023	328.000000	4.0800	12:09:38 PM	4.0798	4.5000	4.1000	4.0500	4.0800	4.0500	4.0800
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2344	6.42	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2422	6.63	8/15/2023	55.445000	4.5250	2:47:13 PM	4.4076	4.7000	4.2000	4.3750	4.6500	4.3750	4.5250
FXTN 20-06	PIBD2023J068	7Y	11.3750	2491	6.82	10/23/2023										
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2715	7.43	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2778	7.61	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2793	7.65	8/20/2024	5.453935	4.6500	10:42:30 AM	4.6612	4.6000		4.6750	4.6750	4.6500	4.6500

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FXTN 20-09	PIBD2024K091	8Y	13.7500	2876	7.87	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3030	8.30	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3178	8.70	9/9/2025	1,103.800000	4.6500	3:18:31 PM	4.6478	4.8000	4.2000	4.6100	4.6500	4.6100	4.6500
FXTN 20-11	PIBD2025J116	9Y	12.1250	3219	8.81	10/20/2025						4.2500				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3259	8.92	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3310	9.06	1/19/2026	3.450000	4.9000	10:29:48 AM	4.9000			4.9000	4.9000	4.9000	4.9000
RTB 10-05	PIID1026I057	10Y	3.5000	3554	9.73	9/20/2026	6.000000	4.7000	3:13:49 PM	4.7000	4.8000	4.2750	4.7000	4.7000	4.7000	4.7000
RTB 15-01	PIID1526J019	10Y	6.2500	3584	9.81	10/20/2026	1.164000	4.6250	2:57:56 PM	4.6250	4.9000		4.6250	4.6250	4.6250	4.6250
FXTN 20-13	PIBD2026L139	10Y	8.0000	3632	9.94	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3716	10.17	3/1/2027					4.9000					
FXTN 20-14	PIBD2027I140	11Y	8.6250	3905	10.69	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4360	11.94	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4899	13.41	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4961	13.58	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5143	14.08	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5317	14.56	7/19/2031	135.200000	4.8350	3:08:44 PM	4.8404	5.2500	4.7500	4.8600	4.8600	4.8350	4.8350
FXTN 25-04	PIBD2531J042	15Y	9.3750	5395	14.77	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5515	15.10	2/2/2032	0.500000	4.9600	11:04:58 AM	4.9600	5.2500	4.4000	4.9600	4.9600	4.9600	4.9600
RTB 20-01	PIID2032C014	16Y	5.8750	5543	15.18	3/1/2032	1.700000	4.8250	3:10:04 PM	4.8794	5.2500	4.7500	5.3000	5.3000	4.8250	4.8250
FXTN 20-19	PIBD2032I195	16Y	5.7500	5753	15.75	9/27/2032	357.000000	4.8413	2:52:34 PM	4.8456		4.8000	4.8500	4.8500	4.8413	4.8413
FXTN 25-05	PIBD2532K057	16Y	8.5000	5816	15.92	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5928	16.23	3/21/2033					4.9000	4.0000				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6522	17.86	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6851	18.76	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6928	18.97	12/16/2035										
FXTN 25-09	PIBD2536I097	20Y	7.6250	7216	19.76	9/29/2036					5.3750	4.5000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7537	20.64	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7606	20.82	10/24/2037	26.480000	5.2250	2:37:11 PM	5.1679	5.7500	4.7000	4.9100	5.3000	4.9100	5.2250
FXTN 25-11	PIBD2540I116	24Y	4.6250	8657	23.70	9/9/2040	14.300000	4.9000	11:35:14 AM	4.9655	5.1500	4.5000	5.1000	5.1000	4.9000	4.9000