

GS Board Summary
January 19, 2017

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 02.08.17	PIBL0616H056	<1M		19	0.05	2/8/2017	26.272000	1.4000	2:33:44 PM	1.4000		1.4000	1.4000	1.4000	1.4000	1.4000
TBILL 02.15.17	PIBL0316K077	1M		26	0.07	2/15/2017	10.007000	1.4000	2:34:22 PM	1.4000	1.8750	1.4000	1.4000	1.4000	1.4000	1.4000
TBILL 02.22.17	PIBL1216B023	1M		33	0.09	2/22/2017	20.000000	1.4050	11:02:29 AM	1.4050	1.9250	1.4000	1.4050	1.4050	1.4050	1.4050
TBILL 03.08.17	PIBL0316L085	2M		47	0.13	3/8/2017	60.216000	1.4300	11:44:38 AM	1.4400		1.4300	1.4500	1.4500	1.4300	1.4300
TBILL 03.15.17	PIBL1216C031	2M		54	0.15	3/15/2017							1.4500			
TBILL 03.29.17	PIBL0616I064	2M		68	0.19	3/29/2017	77.621000	1.6400	3:55:29 PM	1.6395	1.8750	1.6300	1.6300	1.6400	1.6300	1.6400
FXTN 07-49	PIBD0717C493	2M	7.0000	70	0.19	3/31/2017	7.994000	2.0000	2:42:06 PM	2.0092	3.0000	2.0000	2.0500	2.0500	2.0000	2.0000
TBILL 04.05.17	PIBL1216D049	2M		75	0.21	4/5/2017	4.000000	1.7500	10:42:54 AM	1.7500		1.6300	1.7500	1.7500	1.7500	1.7500
TBILL 04.19.17	PIBL0616J072	3M		89	0.24	4/19/2017	48.578000	1.8525	4:07:53 PM	1.8377	1.8750	1.8525	1.7500	1.8700	1.7500	1.8525
FXTN 20-01	PIBD2017D011	3M	14.3750	94	0.26	4/24/2017						3.2500				
TBILL 05.03.17	PIBL1216E057	4M		103	0.28	5/3/2017						1.9000	1.6255			
TBILL 05.17.17	PIBL0616K089	4M		117	0.32	5/17/2017							1.7000			
FXTN 03-21	PIBD0317E212	4M	2.8750	122	0.33	5/22/2017	8.590000	2.1500	2:33:40 PM	2.1478	2.7500	2.1000	2.1250	2.1500	2.1250	2.1500
TBILL 06.07.17	PIBL1216F065	5M		138	0.38	6/7/2017	3.000000	1.8000	2:27:34 PM	1.7767	1.9000	1.7500	1.7650	1.8000	1.7650	1.8000
FXTN 05-70	PIBD0517G705	5M	4.6250	166	0.45	7/5/2017						3.8750	2.1000			
TBILL 07.19.17	PIBL1216G073	6M		180	0.49	7/19/2017	42.001000	2.0000	3:49:52 PM	2.0129	2.2500	2.0100	1.9900	2.0250	1.9900	2.0000
TBILL 08.09.17	PIBL1216H081	7M		201	0.55	8/9/2017						1.8500				
RTB 07-02	PIID0717H026	7M	6.6250	211	0.58	8/19/2017	4.500000	2.5000	3:20:36 PM	2.5000	3.8750	2.3000	2.5000	2.5000	2.5000	2.5000
FXTN 10-44	PIBD1017H447	7M	7.7500	215	0.59	8/23/2017						3.8750	1.7000			
TBILL 09.27.17	PIBL1216I099	9M		250	0.69	9/27/2017						1.8750				
TBILL 10.18.17	PIBL1216J105	9M		271	0.74	10/18/2017	4.603000	1.8850	2:20:40 PM	1.8780	2.0000	1.8750	1.8750	1.8850	1.8750	1.8850
FXTN 07-50	PIBD0717J502	10M	5.3750	281	0.77	10/28/2017	3.000000	2.6000	2:03:12 PM	2.6000	3.7500	2.1000	2.6000	2.6000	2.6000	2.6000
FXTN 05-71	PIBD0517K719	10M	4.1250	292	0.80	11/8/2017						2.1250				
TBILL 01.17.18	PIBL1217A013	1Y		362	0.99	1/17/2018	5.701000	2.1600	10:11:37 AM	2.1337	2.5000	2.1500	2.1000	2.1600	2.1000	2.1600
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	376	1.03	1/31/2018										
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	488	1.34	5/23/2018	369.340000	2.7800	4:01:17 PM	2.7481	2.8000	2.7625	2.7650	2.7999	2.6500	2.7800
FXTN 07-51	PIBD0718H511	2Y	5.0000	575	1.57	8/18/2018	0.308000	3.1250	11:58:02 AM	3.1250	3.5000	3.0000	3.1250	3.1250	3.1250	3.1250
FXTN 10-47	PIBD1018K478	2Y	8.8750	669	1.83	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	760	2.08	2/19/2019										
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	826	2.26	4/26/2019										
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	910	2.49	7/19/2019						3.2500				
FXTN 07-55	PIBD0719H555	3Y	4.7500	952	2.61	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	1036	2.84	11/22/2019	106.800000	3.4000	3:25:27 PM	3.3993	3.5500	3.3751	3.3750	3.4000	3.3750	3.4000
FXTN 03-22	PIBD0320A229	3Y	3.3750	1087	2.98	1/12/2020						3.5000	3.3500			
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1124	3.08	2/18/2020						3.3550				
RTB 10-01	PIID1020H015	4Y	7.2500	1307	3.58	8/19/2020	0.500000	3.7000	10:11:28 AM	3.7000			3.7000	3.7000	3.7000	3.7000
FXTN 05-73	PIBD0520H735	4Y	3.3750	1308	3.58	8/20/2020	504.400000	3.6250	3:30:01 PM	3.5955	3.7000	3.5500	3.5550	3.6250	3.5550	3.6250
FXTN 10-51	PIBD1020I510	4Y	6.1250	1335	3.66	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1426	3.90	12/16/2020						3.5000				
RTB 10-02	PIID1021C027	4.5Y	7.3750	1503	4.11	3/3/2021										
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1520	4.16	3/20/2021	350.000000	3.6750	4:12:43 PM	3.6871	3.9000	3.6300	3.7600	3.7600	3.6750	3.6750
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1559	4.27	4/28/2021						3.5500				
RTB 10-03	PIID1021J039	5Y	5.7500	1734	4.75	10/20/2021						4.2500				
FXTN 10-55	PIBD1021K551	5Y	5.7500	1769	4.84	11/24/2021						3.8750				
FXTN 10-54	PIBD1022G545	5Y	6.3750	1825	5.00	1/19/2022	1.000000	3.8000	11:49:50 AM	3.8000	4.2000	3.8000	3.8000	3.8000	3.8000	3.8000
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1879	5.14	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2020	5.53	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2062	5.65	9/13/2022						3.8000				
FXTN 20-03	PIBD2022J033	6Y	12.7500	2096	5.74	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2146	5.88	12/6/2022					4.4000					
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2222	6.08	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2282	6.25	4/21/2023	782.000000	4.0250	3:39:44 PM	4.0094	4.1250	3.8750	4.0000	4.0250	3.9250	4.0250
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2320	6.35	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2398	6.57	8/15/2023	50.327000	4.2250	3:50:40 PM	4.2475	4.2950	4.1500	4.3900	4.4000	4.2000	4.2250
FXTN 20-06	PIBD2023J068	7Y	11.3750	2467	6.75	10/23/2023										
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2691	7.37	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2754	7.54	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2769	7.58	8/20/2024	102.200000	4.2700	11:55:10 AM	4.2700		4.0000	4.2700	4.2700	4.2700	4.2700

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FXTN 20-09	PIBD2024K091	8Y	13.7500	2852	7.81	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3006	8.23	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3154	8.64	9/9/2025	2,926.200000	4.2850	4:08:52 PM	4.2791	4.2750	4.2000	4.2500	4.3000	4.2250	4.2850
FXTN 20-11	PIBD2025J116	9Y	12.1250	3195	8.75	10/20/2025	24.000000	4.3500	11:58:56 AM	4.3987			4.4475	4.4475	4.3500	4.3500
FXTN 25-01	PIBD2525K015	9Y	18.2500	3235	8.86	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3286	9.00	1/19/2026	1.000000	4.4500	11:51:06 AM	4.4500			4.4500	4.4500	4.4500	4.4500
RTB 10-05	PIID1026I057	10Y	3.5000	3530	9.66	9/20/2026	488.200000	4.3750	3:59:36 PM	4.2976	4.4000	4.2500	4.3100	4.4000	4.2850	4.3750
RTB 15-01	PIID1526J019	10Y	6.2500	3560	9.75	10/20/2026										
FXTN 20-13	PIBD2026L139	10Y	8.0000	3608	9.88	12/7/2026	66.800000	4.4000	12:04:12 PM	4.4237			4.4475	4.4475	4.4000	4.4000
RTB 15-02	PIID1527C023	10.5Y	5.3750	3692	10.11	3/1/2027					4.6000	4.4250				
FXTN 20-14	PIBD2027I140	11Y	8.6250	3881	10.63	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4336	11.87	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4875	13.35	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4937	13.52	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5119	14.02	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5293	14.49	7/19/2031	154.500000	4.4750	3:50:08 PM	4.4178	4.7500	4.0000	4.3900	4.4750	4.3900	4.4750
FXTN 25-04	PIBD2531J042	15Y	9.3750	5371	14.70	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5491	15.03	2/2/2032	0.500000	4.7000	12:21:57 PM	4.7000	4.9000	4.4000	4.7000	4.7000	4.7000	4.7000
RTB 20-01	PIID2032C014	16Y	5.8750	5519	15.11	3/1/2032	1.200000	4.6750	3:04:07 PM	4.6874	4.8000	4.5100	4.7500	4.7500	4.6750	4.6750
FXTN 20-19	PIBD2032I195	16Y	5.7500	5729	15.69	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5792	15.86	11/29/2032						4.2500				
FXTN 20-20	PIBD2033C206	17Y	3.6250	5904	16.16	3/21/2033	10.000000	4.5500	11:37:28 AM	4.5500	4.6000	4.2000	4.5500	4.5500	4.5500	4.5500
FXTN 25-06	PIBD2534K062	18Y	9.2500	6498	17.79	11/5/2034					5.0000	4.5750				
FXTN 25-07	PIBD2535I071	19Y	8.0000	6827	18.69	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6904	18.90	12/16/2035	0.500000	4.7750	9:54:44 AM	4.7750	5.0000	4.7250	4.7750	4.7750	4.7750	4.7750
FXTN 25-09	PIBD2536I097	20Y	7.6250	7192	19.69	9/29/2036	0.200000	4.9000	11:07:49 AM	4.9000	5.0000	4.5750	4.9000	4.9000	4.9000	4.9000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7513	20.57	8/16/2037	14.500000	4.8000	2:51:01 PM	4.8613			5.0000	5.0000	4.8000	4.8000
RTB 25-01	PIID2537J015	21Y	6.1250	7582	20.76	10/24/2037	115.400000	4.8500	3:55:02 PM	4.7619	4.9250	4.7050	4.8000	4.8500	4.7050	4.8500
FXTN 25-11	PIBD2540I116	24Y	4.6250	8633	23.64	9/9/2040	34.600000	4.8150	3:56:00 PM	4.8132	5.1000	4.5000	4.7250	4.8500	4.7250	4.8150