

GS Board Summary
August 04, 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 08.24.16	PIBL0616B025	<1M		19	0.05	8/24/2016					1.3500					
FXTN 10-42	PIBD1016I420	1M	9.1250	30	0.08	9/4/2016	6.860000	1.5000	3:16:19 PM	1.5481	2.7500	1.5000	1.6150	1.6150	1.5000	1.5000
TBILL 09.07.16	PIBL1215I091	1M		33	0.09	9/7/2016					1.3500					
TBILL 09.14.16	PIBL0616C033	1M		40	0.11	9/14/2016	27.327000	1.3250	3:52:39 PM	1.3986	1.3500	1.3250	1.3250	1.4255	1.3250	1.3250
RTB 07-01	PIID0716I018	2M	7.0000	50	0.14	9/24/2016					3.0000					
TBILL 10.05.16	PIBL1215J107	2M		61	0.17	10/5/2016						1.3500				
TBILL 10.19.16	PIBL0316G045	2M		75	0.21	10/19/2016	101.034500	1.4254	3:42:24 PM	1.4343		1.4350	1.4369	1.4500	1.4150	1.4254
TBILL 11.02.16	PIBL0616E040	3M		89	0.24	11/2/2016					1.6250					
FXTN 10-43	PIBD1016K436	4M	6.2500	103	0.28	11/16/2016					2.7500					
TBILL 12.07.16	PIBL1215L122	4M		124	0.34	12/7/2016					1.3750	1.3150				
TBILL 01.18.17	PIBL1216A015	5M		166	0.46	1/18/2017	1.000000	1.3900	11:55:58 AM	1.3900	1.4250		1.3900	1.3900	1.3900	1.3900
TBILL 02.22.17	PIBL1216B023	7M		201	0.55	2/22/2017										
TBILL 03.15.17	PIBL1216C031	8M		222	0.61	3/15/2017						1.3500				
FXTN 07-49	PIBD0717C493	8M	7.0000	238	0.65	3/31/2017	1.000000	2.4500	11:22:37 AM	2.4500	2.7500		2.4500	2.4500	2.4500	2.4500
TBILL 04.05.17	PIBL1216D049	8M		243	0.67	4/5/2017										
FXTN 20-01	PIBD2017D011	9M	14.3750	262	0.72	4/24/2017					3.0000	1.6500				
TBILL 05.03.17	PIBL1216E057	9M		271	0.74	5/3/2017	4.675000	1.4500	9:24:15 AM	1.4500		1.3950	1.4500	1.4500	1.4500	1.4500
FXTN 03-21	PIBD0317E212	10M	2.8750	290	0.79	5/22/2017	15.500000	1.8500	11:21:43 AM	1.8500	2.1000	1.9000	1.8500	1.8500	1.8500	1.8500
TBILL 06.07.17	PIBL1216F065	10M		306	0.84	6/7/2017					1.5500	1.4500				
FXTN 05-70	PIBD0517G705	11M	4.6250	334	0.91	7/5/2017	100.000000	2.0500	3:16:25 PM	2.0500	3.0000		2.0500	2.0500	2.0500	2.0500
TBILL 07.19.17	PIBL1216G073	1Y		348	0.96	7/19/2017	34.740212	1.5650	3:34:48 PM	1.5610	1.9750	1.5500	1.5600	1.5650	1.5500	1.5650
RTB 07-02	PIID0717H026	1.5Y	6.6250	379	1.04	8/19/2017						1.7500				
FXTN 10-44	PIBD1017H447	1.5Y	7.7500	383	1.05	8/23/2017										
FXTN 07-50	PIBD0717J502	1.5Y	5.3750	449	1.23	10/28/2017										
FXTN 05-71	PIBD0517K719	1.5Y	4.1250	460	1.26	11/8/2017										
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	544	1.49	1/31/2018										
FXTN 05-72	PIBD0518E723	2Y	2.1250	656	1.80	5/23/2018	80.850000	2.2250	4:00:16 PM	2.2018	2.2500	2.1000	2.1750	2.2250	2.1500	2.2250
FXTN 07-51	PIBD0718H511	2.5Y	5.0000	743	2.03	8/18/2018										
FXTN 10-47	PIBD1018K478	2.5Y	8.8750	837	2.29	11/20/2018										
FXTN 10-48	PIBD1019B485	3Y	7.8750	928	2.54	2/19/2019					2.8750					
FXTN 07-53	PIBD0719D531	3Y	5.0000	994	2.72	4/26/2019										
FXTN 07-54	PIBD0719G547	3Y	4.7500	1078	2.95	7/19/2019					2.8500					
FXTN 07-55	PIBD0719H555	3.5Y	4.7500	1120	3.07	8/30/2019						2.3000				
FXTN 07-56	PIBD0719K560	3.5Y	3.8750	1204	3.30	11/22/2019	786.488000	2.8250	4:05:39 PM	2.6168	2.9000	2.3500	2.4000	2.8250	2.4000	2.8250
FXTN 10-50	PIBD1020B508	4Y	7.7500	1292	3.54	2/18/2020					2.9500					
RTB 10-01	PIID1020H015	4.5Y	7.2500	1475	4.04	8/19/2020										
FXTN 05-73	PIBD0520H735	4.5Y	3.3750	1476	4.04	8/20/2020	779.821000	2.7050	3:57:08 PM	2.7070	2.7500	2.6500	2.5150	2.7100	2.5150	2.7050
FXTN 10-51	PIBD1020I510	4.5Y	6.1250	1503	4.11	9/16/2020										
FXTN 10-52	PIBD1020L525	4.5Y	5.8750	1594	4.36	12/16/2020										
RTB 10-02	PIID1021C027	5Y	7.3750	1671	4.57	3/3/2021	0.200000	2.8000	2:39:05 PM	2.8000		2.8000	2.8000	2.8000	2.8000	2.8000
FXTN 07-57	PIBD0721C574	5Y	3.5000	1688	4.62	3/20/2021	147.500000	2.8400	4:09:41 PM	2.8163	2.9000	2.7500	2.8200	2.8400	2.8125	2.8400
FXTN 10-53	PIBD1021D531	5Y	6.5000	1727	4.73	4/28/2021	224.460000	2.8900	11:27:55 AM	2.8900			2.8900	2.8900	2.8900	2.8900
RTB 10-03	PIID1021J039	5.5Y	5.7500	1902	5.21	10/20/2021	0.500000	2.8500	11:18:06 AM	2.8500		2.8500	2.8500	2.8500	2.8500	2.8500
FXTN 10-55	PIBD1021K551	5.5Y	5.7500	1937	5.30	11/24/2021										
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1993	5.46	1/19/2022										
FXTN 20-02	PIBD2022C021	6Y	15.0000	2047	5.60	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2188	5.99	8/2/2022										
FXTN 10-57	PIBD1022I570	6.5Y	4.7500	2230	6.11	9/13/2022										
FXTN 20-03	PIBD2022J033	6.5Y	12.7500	2264	6.20	10/17/2022										
FXTN 10-58	PIBD1022L585	6.5Y	4.0000	2314	6.34	12/6/2022						2.9000				
FXTN 20-04	PIBD2023B048	7Y	13.0000	2390	6.54	2/20/2023										
FXTN 07-58	PIBD0723D588	7Y	3.5000	2450	6.71	4/21/2023	526.200000	3.0450	3:36:49 PM	3.0801	3.1000	3.0500	3.0700	3.0850	3.0450	3.0450
FXTN 20-05	PIBD2023E054	7Y	11.8750	2488	6.81	5/29/2023										
RTB 10-04	PIID1023H046	7.5Y	3.2500	2566	7.03	8/15/2023	1,054.665971	3.2375	3:53:09 PM	3.1926	3.2200	3.1925	3.2200	3.2490	3.1900	3.2375
FXTN 20-06	PIBD2023J068	7.5Y	11.3750	2635	7.21	10/23/2023										
FXTN 20-07	PIBD2024F075	8Y	12.3750	2859	7.83	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2922	8.00	8/5/2024	214.300000	3.2500	3:01:23 PM	3.2500			3.2500	3.2500	3.2500	3.2500
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	2937	8.04	8/20/2024	1.200000	3.2500	3:11:42 PM	3.2500	3.5000		3.2500	3.2500	3.2500	3.2500

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FXTN 20-09	PIBD2024K091	8.5Y	13.7500	3020	8.27	11/11/2024	150.000000	3.2900	3:01:09 PM	3.2900			3.2900	3.2900	3.2900	3.2900
FXTN 20-10	PIBD2025D103	9Y	12.1250	3174	8.69	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3322	9.10	9/9/2025	805.100000	3.2000	3:34:35 PM	3.1991	3.2250	3.1755	3.1975	3.2150	3.1950	3.2000
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3363	9.21	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3403	9.32	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3454	9.46	1/19/2026										
RTB 15-01	PIID1526J019	10.5Y	6.2500	3728	10.21	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3776	10.34	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3860	10.57	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4049	11.09	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4504	12.33	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	5043	13.81	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	5105	13.98	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5287	14.48	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5461	14.95	7/19/2031	698.700000	3.3200	4:13:40 PM	3.3045	3.5000	3.3000	3.3100	3.3200	3.3025	3.3200
FXTN 25-04	PIBD2531J042	16Y	9.3750	5539	15.16	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5659	15.49	2/2/2032						3.6000				
RTB 20-01	PIID2032C014	16Y	5.8750	5687	15.57	3/1/2032	76.730000	3.8500	3:14:11 PM	3.8505	3.9000		3.9000	3.9000	3.8400	3.8500
FXTN 20-19	PIBD2032I195	17Y	5.7500	5897	16.15	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5960	16.32	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6072	16.62	3/21/2033	712.210000	3.6750	3:48:17 PM	3.6329	3.6750	3.6250	3.6250	3.7000	3.6175	3.6750
FXTN 25-06	PIBD2534K062	19Y	9.2500	6666	18.25	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6995	19.15	9/30/2035						3.8100				
FXTN 25-08	PIBD2535L086	19Y	8.1250	7072	19.36	12/16/2035	2.000000	3.6050	3:17:46 PM	3.6150	4.0750		3.6250	3.6250	3.6050	3.6050
FXTN 25-09	PIBD2536I097	21Y	7.6250	7360	20.15	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7681	21.03	8/16/2037	5.700000	4.1000	2:33:11 PM	4.1000			4.1000	4.1000	4.1000	4.1000
RTB 25-01	PIID2537J015	22Y	6.1250	7750	21.22	10/24/2037	110.319475	3.9900	3:59:01 PM	3.9733	4.0450	3.9005	3.9750	4.0500	3.9500	3.9900
FXTN 25-11	PIBD2540I116	24Y	4.6250	8801	24.10	9/9/2040	210.900000	3.9500	3:30:11 PM	3.9446	4.0000	3.9100	3.9750	4.0000	3.9100	3.9500