

GS Board Summary  
October 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 10.19.16	PIBL0316G045	<1M		14	0.04	10/19/2016						1.0000				
TBILL 11.02.16	PIBL0616E040	1M		28	0.08	11/2/2016					1.2500					
TBILL 11.09.16	PIBL0316H053	1M		35	0.10	11/9/2016	15.048076	1.2000	2:16:14 PM	1.2000	1.2250	1.2000	1.2000	1.2000	1.2000	1.2000
FXTN 10-43	PIBD1016K436	1M	6.2500	42	0.11	11/16/2016					2.7500					
TBILL 12.07.16	PIBL1215L122	2M		63	0.17	12/7/2016	4.102000	1.2000	2:57:45 PM	1.2000		1.2000	1.2000	1.2000	1.2000	1.2000
TBILL 12.28.16	PIBL0316I061	3M		84	0.23	12/28/2016	14.072533	1.1750	2:44:11 PM	1.1848	1.2000	1.1000	1.1950	1.1950	1.1000	1.1750
TBILL 01.18.17	PIBL1216A015	4M		105	0.29	1/18/2017	137.074457	1.3050	3:53:01 PM	1.2769	1.2500		1.2000	1.3050	1.2000	1.3050
TBILL 02.08.17	PIBL0616H056	4M		126	0.35	2/8/2017	13.417000	1.2000	3:14:23 PM	1.2085			1.2100	1.2100	1.2000	1.2000
TBILL 02.22.17	PIBL1216B023	5M		140	0.38	2/22/2017										
TBILL 03.15.17	PIBL1216C031	5M		161	0.44	3/15/2017	2.726000	1.3000	2:46:47 PM	1.2367		1.2000	1.2000	1.3000	1.2000	1.3000
TBILL 03.29.17	PIBL0616I064	6M		175	0.48	3/29/2017	184.907000	1.2850	3:06:04 PM	1.2826	1.3750		1.3500	1.3600	1.2000	1.2850
FXTN 07-49	PIBD0717C493	6M	7.0000	177	0.48	3/31/2017	3.000000	1.7000	10:51:46 AM	1.7000	2.3250	1.6000	1.7000	1.7000	1.7000	1.7000
TBILL 04.05.17	PIBL1216D049	6M		182	0.50	4/5/2017	41.214000	1.2500	3:38:00 PM	1.2330	1.2500	1.2000	1.2000	1.2500	1.2000	1.2500
FXTN 20-01	PIBD2017D011	7M	14.3750	201	0.55	4/24/2017					3.0000	1.6000				
TBILL 05.03.17	PIBL1216E057	7M		210	0.58	5/3/2017	0.307000	1.2000	3:09:08 PM	1.2000			1.2000	1.2000	1.2000	1.2000
FXTN 03-21	PIBD0317E212	8M	2.8750	229	0.63	5/22/2017	326.604000	2.0000	4:03:08 PM	1.9419		1.8500	2.0500	2.0500	1.8900	2.0000
TBILL 06.07.17	PIBL1216F065	8M		245	0.67	6/7/2017					1.2500	1.2250				
FXTN 05-70	PIBD0517G705	9M	4.6250	273	0.75	7/5/2017					3.0000	1.8500				
TBILL 07.19.17	PIBL1216G073	10M		287	0.79	7/19/2017	20.862708	1.2500	2:59:26 PM	1.2512	1.2750	1.2500	1.2750	1.2750	1.2500	1.2500
TBILL 08.09.17	PIBL1216H081	10M		308	0.85	8/9/2017					1.2750					
RTB 07-02	PIID0717H026	11M	6.6250	318	0.87	8/19/2017	1.100000	2.5000	2:48:36 PM	2.0462	2.5000	2.0000	2.0010	2.5000	2.0010	2.5000
FXTN 10-44	PIBD1017H447	11M	7.7500	322	0.88	8/23/2017	1.000000	2.2000	9:59:50 AM	2.2000		1.9500	2.2000	2.2000	2.2000	2.2000
TBILL 09.27.17	PIBL1216I099	1Y		357	0.98	9/27/2017	142.941354	1.5650	3:10:10 PM	1.4194	1.5750		1.4300	1.5650	1.3500	1.5650
FXTN 07-50	PIBD0717J502	1.5Y	5.3750	388	1.06	10/28/2017										
FXTN 05-71	PIBD0517K719	1.5Y	4.1250	399	1.09	11/8/2017										
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	483	1.32	1/31/2018										
FXTN 05-72	PIBD0518E723	2Y	2.1250	595	1.63	5/23/2018	257.466900	2.2300	3:17:37 PM	2.2308	2.6000	2.1755	2.1500	2.3000	2.1500	2.2300
FXTN 07-51	PIBD0718H511	2Y	5.0000	682	1.87	8/18/2018						2.1750				
FXTN 10-47	PIBD1018K478	2.5Y	8.8750	776	2.12	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	867	2.37	2/19/2019										
FXTN 07-53	PIBD0719D531	3Y	5.0000	933	2.55	4/26/2019					3.1250					
FXTN 07-54	PIBD0719G547	3Y	4.7500	1017	2.78	7/19/2019					3.1000	2.6000				
FXTN 07-55	PIBD0719H555	3Y	4.7500	1059	2.90	8/30/2019										
FXTN 07-56	PIBD0719K560	3.5Y	3.8750	1143	3.13	11/22/2019	225.505000	2.5025	4:06:04 PM	2.5235		2.6000	2.6000	2.6000	2.5025	2.5025
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1231	3.37	2/18/2020										
RTB 10-01	PIID1020H015	4Y	7.2500	1414	3.87	8/19/2020										
FXTN 05-73	PIBD0520H735	4Y	3.3750	1415	3.87	8/20/2020	300.453000	2.9000	3:28:51 PM	2.9049	3.0000	2.8681	2.9100	2.9100	2.8681	2.9000
FXTN 10-51	PIBD1020I510	4Y	6.1250	1442	3.95	9/16/2020										
FXTN 10-52	PIBD1020L525	4.5Y	5.8750	1533	4.20	12/16/2020										
RTB 10-02	PIID1021C027	4.5Y	7.3750	1610	4.41	3/3/2021										
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1627	4.45	3/20/2021	1.400000	2.9800	2:19:03 PM	2.9800	3.1000	2.9551	2.9800	2.9800	2.9800	2.9800
FXTN 10-53	PIBD1021D531	5Y	6.5000	1666	4.56	4/28/2021					3.6000					
RTB 10-03	PIID1021J039	5.5Y	5.7500	1841	5.04	10/20/2021										
FXTN 10-55	PIBD1021K551	5.5Y	5.7500	1876	5.14	11/24/2021						3.1250				
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1932	5.29	1/19/2022					3.1000					
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1986	5.44	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2127	5.82	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2169	5.94	9/13/2022										
FXTN 20-03	PIBD2022J033	6.5Y	12.7500	2203	6.03	10/17/2022										
FXTN 10-58	PIBD1022L585	6.5Y	4.0000	2253	6.17	12/6/2022						3.3000				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2329	6.38	2/20/2023										
FXTN 07-58	PIBD0723D588	7Y	3.5000	2389	6.54	4/21/2023	670.200000	3.4600	3:52:21 PM	3.4544	3.5000	3.4000	3.4300	3.4600	3.4300	3.4600
FXTN 20-05	PIBD2023E054	7Y	11.8750	2427	6.64	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2505	6.86	8/15/2023	368.179000	3.5750	3:17:05 PM	3.4835	3.5885	3.4100	3.5520	3.5900	3.4800	3.5750
FXTN 20-06	PIBD2023J068	7.5Y	11.3750	2574	7.05	10/23/2023										
FXTN 20-07	PIBD2024F075	8Y	12.3750	2798	7.66	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2861	7.83	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2876	7.87	8/20/2024	0.500000	3.6500	3:48:31 PM	3.6500	3.7000		3.6500	3.6500	3.6500	3.6500

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FXTN 20-09	PIBD2024K091	8.5Y	13.7500	2959	8.10	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3113	8.52	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3261	8.93	9/9/2025	215.000000	3.6450	3:54:15 PM	3.6276	3.7000	3.5000	3.6250	3.6450	3.6250	3.6450
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3302	9.04	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3342	9.15	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3393	9.29	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3637	9.96	9/20/2026	64.395000	3.6400	4:08:48 PM	3.6335	3.8000	3.6000	3.6000	3.9000	3.5551	3.6400
RTB 15-01	PIID1526J019	10.5Y	6.2500	3667	10.04	10/20/2026	21.740000	3.7500	2:29:22 PM	3.7500			3.7500	3.7500	3.7500	3.7500
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3715	10.17	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3799	10.40	3/1/2027					3.9500					
FXTN 20-14	PIBD2027I140	11Y	8.6250	3988	10.92	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4443	12.16	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4982	13.64	5/27/2030	34.000000	4.0480	8:49:54 AM	4.0490		3.7000	4.0500	4.0500	4.0480	4.0480
FXTN 25-02	PIBD2530G029	14Y	12.5000	5044	13.81	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5226	14.31	1/26/2031	2.000000	4.0000	8:53:46 AM	4.0010			4.0020	4.0020	4.0000	4.0000
FXTN 20-17	PIBD2031G171	15Y	8.0000	5400	14.78	7/19/2031	180.343744	3.8200	4:05:18 PM	3.8308	3.9500	3.7506	3.8675	3.8675	3.8200	3.8200
FXTN 25-04	PIBD2531J042	15Y	9.3750	5478	15.00	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5598	15.33	2/2/2032						4.2000	3.7500			
RTB 20-01	PIID2032C014	16Y	5.8750	5626	15.40	3/1/2032	28.240000	4.1000	3:16:50 PM	3.9564	4.2500	3.8000	3.9500	4.1000	3.9480	4.1000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5836	15.98	9/27/2032	26.500000	3.9500	11:38:10 AM	4.0126		3.8250	4.1020	4.1020	3.9500	3.9500
FXTN 25-05	PIBD2532K057	17Y	8.5000	5899	16.15	11/29/2032	21.800000	4.0980	8:50:40 AM	4.0990			4.1000	4.1000	4.0980	4.0980
FXTN 20-20	PIBD2033C206	17Y	3.6250	6011	16.46	3/21/2033	6.985000	3.8750	2:31:05 PM	3.8407	4.4250	3.8000	3.8000	3.8750	3.7750	3.8750
FXTN 25-06	PIBD2534K062	19Y	9.2500	6605	18.08	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6934	18.98	9/30/2035	11.600000	4.2500	3:19:26 PM	4.2931	4.5000	4.1000	4.2500	4.3020	4.2500	4.2500
FXTN 25-08	PIBD2535L086	19Y	8.1250	7011	19.20	12/16/2035	7.000000	4.1725	11:40:03 AM	4.1564	4.5000	3.9000	4.1500	4.1725	4.1500	4.1725
FXTN 25-09	PIBD2536I097	20Y	7.6250	7299	19.98	9/29/2036	3.710000	4.3825	9:49:24 AM	4.3825	4.5000	4.0500	4.3825	4.3825	4.3825	4.3825
FXTN 25-10	PIBD2537H103	21Y	5.7500	7620	20.86	8/16/2037					4.5000	4.0500				
RTB 25-01	PIID2537J015	22Y	6.1250	7689	21.05	10/24/2037	12.473000	4.4000	3:04:13 PM	4.2530	4.4000	4.0000	4.4000	4.4000	4.0500	4.4000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8740	23.93	9/9/2040	46.282830	4.1500	4:07:54 PM	4.1713	4.4500	3.9250	4.1500	4.2750	4.1100	4.1500