

GS Board Summary  
October 07, 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		9	0.02	10/19/2016										
TBILL 11.02.16	PIBL0616E040	<1M		23	0.06	11/2/2016										
TBILL 11.09.16	PIBL0316H053	1M		30	0.08	11/9/2016					1.1950	1.1250				
FXTN 10-43	PIBD1016K436	1M	6.2500	37	0.10	11/16/2016					2.7500					
TBILL 12.07.16	PIBL1215L122	2M		58	0.16	12/7/2016										
TBILL 12.28.16	PIBL0316I061	2M		79	0.22	12/28/2016	2.000000	1.1750	3:10:35 PM	1.1750		1.1000	1.1750	1.1750	1.1750	1.1750
TBILL 01.18.17	PIBL1216A015	3M		100	0.27	1/18/2017	43.257000	1.1250	3:53:17 PM	1.1250	1.2000	1.1250	1.1250	1.1250	1.1250	1.1250
TBILL 02.08.17	PIBL0616H056	4M		121	0.33	2/8/2017										
TBILL 02.22.17	PIBL1216B023	5M		135	0.37	2/22/2017										
TBILL 03.15.17	PIBL1216C031	5M		156	0.43	3/15/2017					1.2000	1.1775				
TBILL 03.29.17	PIBL0616I064	5M		170	0.47	3/29/2017	0.401000	1.1850	10:03:13 AM	1.1850	1.2000	1.1750	1.1850	1.1850	1.1850	1.1850
FXTN 07-49	PIBD0717C493	5M	7.0000	172	0.47	3/31/2017	15.000000	1.8000	2:49:56 PM	1.8000	2.3000	1.6000	1.8000	1.8000	1.8000	1.8000
TBILL 04.05.17	PIBL1216D049	6M		177	0.49	4/5/2017	1.025560	1.2000	2:16:46 PM	1.2000	1.2250	1.2000	1.2000	1.2000	1.2000	1.2000
FXTN 20-01	PIBD2017D011	7M	14.3750	196	0.54	4/24/2017					3.0000	1.6000				
TBILL 05.03.17	PIBL1216E057	7M		205	0.56	5/3/2017	1.785000	1.2000	9:54:01 AM	1.2000			1.2000	1.2000	1.2000	1.2000
FXTN 03-21	PIBD0317E212	8M	2.8750	224	0.61	5/22/2017	0.795000	1.7850	11:17:14 AM	1.7787		1.7850	1.7750	1.7850	1.7750	1.7850
TBILL 06.07.17	PIBL1216F065	8M		240	0.66	6/7/2017	6.192000	1.2050	3:45:43 PM	1.2050	1.2250	1.2000	1.2050	1.2050	1.2050	1.2050
FXTN 05-70	PIBD0517G705	9M	4.6250	268	0.73	7/5/2017	1.974000	1.9000	3:04:53 PM	1.9000	3.0000	1.8500	1.9000	1.9000	1.9000	1.9000
TBILL 07.19.17	PIBL1216G073	9M		282	0.77	7/19/2017	7.003000	1.2250	3:56:09 PM	1.2250	1.2500	1.2250	1.2250	1.2250	1.2250	1.2250
TBILL 08.09.17	PIBL1216H081	10M		303	0.83	8/9/2017					1.2500	1.2250				
RTB 07-02	PIID0717H026	10M	6.6250	313	0.86	8/19/2017	0.500000	2.0000	2:08:28 PM	2.0000		2.0000	2.0000	2.0000	2.0000	2.0000
FXTN 10-44	PIBD1017H447	11M	7.7500	317	0.87	8/23/2017	2.000000	2.1500	3:23:42 PM	2.1500		1.9500	2.1500	2.1500	2.1500	2.1500
TBILL 09.27.17	PIBL1216I099	1Y		352	0.97	9/27/2017	98.360754	1.3500	3:26:40 PM	1.3497	1.4000	1.3500	1.4000	1.4000	1.3250	1.3500
FXTN 07-50	PIBD0717J502	1.5Y	5.3750	383	1.05	10/28/2017	1.800000	2.5250	3:36:00 PM	2.5250		2.0000	2.5250	2.5250	2.5250	2.5250
FXTN 05-71	PIBD0517K719	1.5Y	4.1250	394	1.08	11/8/2017	23.000000	2.1900	10:02:10 AM	2.1900			2.1900	2.1900	2.1900	2.1900
FXTN 10-45	PIBD1018A451	1.5Y	5.8750	478	1.31	1/31/2018	1,479.330000	2.1250	2:01:04 PM	2.1081			2.0000	2.1500	2.0000	2.1250
FXTN 05-72	PIBD0518E723	2Y	2.1250	590	1.62	5/23/2018	191.450000	2.3200	3:20:49 PM	2.3134	2.6250	2.2250	2.3000	2.4000	2.2250	2.3200
FXTN 07-51	PIBD0718H511	2Y	5.0000	677	1.85	8/18/2018	38.500000	2.3500	11:59:28 AM	2.3510		2.1750	2.4250	2.4250	2.3500	2.3500
FXTN 10-47	PIBD1018K478	2.5Y	8.8750	771	2.11	11/20/2018										
FXTN 10-48	PIBD1019B485	2.5Y	7.8750	862	2.36	2/19/2019	7.780000	2.5000	11:13:01 AM	2.5000			2.5000	2.5000	2.5000	2.5000
FXTN 07-53	PIBD0719D531	3Y	5.0000	928	2.54	4/26/2019					3.1000					
FXTN 07-54	PIBD0719G547	3Y	4.7500	1012	2.77	7/19/2019					3.1000	2.5000				
FXTN 07-55	PIBD0719H555	3Y	4.7500	1054	2.89	8/30/2019										
FXTN 07-56	PIBD0719K560	3.5Y	3.8750	1138	3.12	11/22/2019	597.000000	2.6750	2:23:47 PM	2.6673		2.6000	2.7000	2.7000	2.6000	2.6750
FXTN 10-50	PIBD1020B508	3.5Y	7.7500	1226	3.36	2/18/2020	87.700000	2.7000	9:29:18 AM	2.7000			2.7000	2.7000	2.7000	2.7000
RTB 10-01	PIID1020H015	4Y	7.2500	1409	3.86	8/19/2020										
FXTN 05-73	PIBD0520H735	4Y	3.3750	1410	3.86	8/20/2020	19.150000	2.8750	3:41:20 PM	2.9089	3.1250	2.8605	2.8750	3.0500	2.8750	2.8750
FXTN 10-51	PIBD1020I510	4Y	6.1250	1437	3.93	9/16/2020										
FXTN 10-52	PIBD1020L525	4.5Y	5.8750	1528	4.18	12/16/2020										
RTB 10-02	PIID1021C027	4.5Y	7.3750	1605	4.39	3/3/2021										
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1622	4.44	3/20/2021	278.040000	2.9800	3:37:41 PM	2.9903		2.9600	3.2000	3.2000	2.9800	2.9800
FXTN 10-53	PIBD1021D531	5Y	6.5000	1661	4.55	4/28/2021					3.6000					
RTB 10-03	PIID1021J039	5.5Y	5.7500	1836	5.03	10/20/2021						3.0000				
FXTN 10-55	PIBD1021K551	5.5Y	5.7500	1871	5.12	11/24/2021					4.0000	3.2500				
FXTN 10-54	PIBD1022G545	5.5Y	6.3750	1927	5.28	1/19/2022	28.900000	3.2000	11:52:47 AM	3.0555	4.0000	2.9850	2.9800	3.2000	2.9800	3.2000
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1981	5.42	3/14/2022										
FXTN 10-56	PIBD1022H562	6Y	4.8750	2122	5.81	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2164	5.92	9/13/2022										
FXTN 20-03	PIBD2022J033	6.5Y	12.7500	2198	6.02	10/17/2022										
FXTN 10-58	PIBD1022L585	6.5Y	4.0000	2248	6.15	12/6/2022					3.7000	3.3000				
FXTN 20-04	PIBD2023B048	6.5Y	13.0000	2324	6.36	2/20/2023	2.000000	3.6000	2:43:05 PM	3.6000			3.6000	3.6000	3.6000	3.6000
FXTN 07-58	PIBD0723D588	7Y	3.5000	2384	6.53	4/21/2023	806.400000	3.5000	3:47:38 PM	3.4917	3.5750	3.4200	3.4900	3.5000	3.4600	3.5000
FXTN 20-05	PIBD2023E054	7Y	11.8750	2422	6.63	5/29/2023										
RTB 10-04	PIID1023H046	7Y	3.2500	2500	6.84	8/15/2023	9.300000	3.6000	3:30:15 PM	3.5946	3.7495	3.5080	3.6000	3.7495	3.5100	3.6000
FXTN 20-06	PIBD2023J068	7.5Y	11.3750	2569	7.03	10/23/2023										
FXTN 20-07	PIBD2024F075	8Y	12.3750	2793	7.65	6/3/2024										
FXTN 20-08	PIBD2024H086	8Y	12.8750	2856	7.82	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2871	7.86	8/20/2024	15.000000	3.5000	3:44:41 PM	3.5000			3.5000	3.5000	3.5000	3.5000

GS Board Summary  
October 07, 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
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	2954	8.09	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3108	8.51	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3256	8.91	9/9/2025	337.020000	3.6850	4:03:15 PM	3.6768	3.7500	3.6005	3.6700	3.6850	3.6600	3.6850
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3297	9.03	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3337	9.14	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3388	9.28	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3632	9.94	9/20/2026	64.010000	3.7000	4:01:56 PM	3.6899	3.7450	3.5500	3.5900	3.7000	3.5900	3.7000
RTB 15-01	PIID1526J019	10.5Y	6.2500	3662	10.03	10/20/2026	6.600000	3.4750	3:05:05 PM	3.5124			3.5500	3.5500	3.4750	3.4750
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3710	10.16	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3794	10.39	3/1/2027	7.000000	3.9050	2:30:17 PM	3.8629	3.8000		3.7750	3.9050	3.7750	3.9050
FXTN 20-14	PIBD2027I140	11Y	8.6250	3983	10.90	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4438	12.15	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4977	13.63	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	5039	13.80	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5221	14.29	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5395	14.77	7/19/2031	97.950000	3.8750	8:55:18 AM	3.8750	4.1475	3.7500	3.8750	3.8750	3.8750	3.8750
FXTN 25-04	PIBD2531J042	15Y	9.3750	5473	14.98	10/5/2031	6.860000	4.0500	11:28:19 AM	4.0500			4.0500	4.0500	4.0500	4.0500
FXTN 20-18	PIBD2032B183	16Y	5.8750	5593	15.31	2/2/2032					4.4000	3.8500				
RTB 20-01	PIID2032C014	16Y	5.8750	5621	15.39	3/1/2032					4.3500	3.9500				
FXTN 20-19	PIBD2032I195	16Y	5.7500	5831	15.96	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5894	16.14	11/29/2032	13.500000	4.5300	2:29:36 PM	4.4348	4.5000		4.2500	4.5300	4.2500	4.5300
FXTN 20-20	PIBD2033C206	17Y	3.6250	6006	16.44	3/21/2033	11.971000	4.0000	3:29:40 PM	3.9542	4.4750	3.8000	4.0000	4.0000	3.9500	4.0000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6600	18.07	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6929	18.97	9/30/2035	13.981000	4.5250	2:39:18 PM	4.2043	4.5000		4.1750	4.5250	4.1750	4.5250
FXTN 25-08	PIBD2535L086	19Y	8.1250	7006	19.18	12/16/2035	11.850000	4.2500	10:44:50 AM	4.2500			4.2500	4.2500	4.2500	4.2500
FXTN 25-09	PIBD2536I097	20Y	7.6250	7294	19.97	9/29/2036					4.4750	4.1000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7615	20.85	8/16/2037					4.6500	4.0500				
RTB 25-01	PIID2537J015	22Y	6.1250	7684	21.04	10/24/2037	20.300000	4.2500	3:25:33 PM	4.2512	4.6500	4.0550	4.2000	4.2750	4.2000	4.2500
FXTN 25-11	PIBD2540I116	24Y	4.6250	8735	23.92	9/9/2040					4.5850	4.0500				