

GS Board Summary
December 06, 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 | | 21 | 0.06 | 12/28/2016 | | | | | | 1.2500 | | | | |
| TBILL 01.18.17 | PIBL1216A015 | 1M | | 42 | 0.12 | 1/18/2017 | | | | | 1.6250 | 1.2500 | | | | |
| TBILL 02.08.17 | PIBL0616H056 | 2M | | 63 | 0.17 | 2/8/2017 | | | | | | 1.4000 | | | | |
| TBILL 02.15.17 | PIBL0316K077 | 2M | | 70 | 0.19 | 2/15/2017 | | | | | | 1.5000 | | | | |
| TBILL 02.22.17 | PIBL1216B023 | 2M | | 77 | 0.21 | 2/22/2017 | | | | | | | | | | |
| TBILL 03.08.17 | PIBL0316L085 | 3M | | 91 | 0.25 | 3/8/2017 | 186.614000 | 1.5250 | 3:59:27 PM | 1.5447 | 1.6500 | 1.5000 | 1.6000 | 1.6000 | 1.5000 | 1.5250 |
| TBILL 03.15.17 | PIBL1216C031 | 3M | | 98 | 0.27 | 3/15/2017 | 0.403000 | 1.6250 | 3:41:48 PM | 1.6250 | 1.6250 | | 1.6250 | 1.6250 | 1.6250 | 1.6250 |
| TBILL 03.29.17 | PIBL0616I064 | 4M | | 112 | 0.31 | 3/29/2017 | 42.138000 | 1.5100 | 2:53:03 PM | 1.5069 | 1.6250 | 1.5000 | 1.5100 | 1.5100 | 1.5000 | 1.5100 |
| FXTN 07-49 | PIBD0717C493 | 4M | 7.0000 | 114 | 0.31 | 3/31/2017 | 63.145000 | 2.0000 | 11:06:33 AM | 2.0000 | 3.0000 | 1.8500 | 2.0000 | 2.0000 | 2.0000 | 2.0000 |
| TBILL 04.05.17 | PIBL1216D049 | 4M | | 119 | 0.33 | 4/5/2017 | | | | | | | | | | |
| TBILL 04.19.17 | PIBL0616J072 | 5M | | 133 | 0.37 | 4/19/2017 | 327.251000 | 1.5750 | 2:55:47 PM | 1.5745 | 1.6250 | 1.5500 | 1.5500 | 1.5750 | 1.5500 | 1.5750 |
| FXTN 20-01 | PIBD2017D011 | 5M | 14.3750 | 138 | 0.38 | 4/24/2017 | | | | | 3.2500 | 1.5000 | | | | |
| TBILL 05.03.17 | PIBL1216E057 | 5M | | 147 | 0.40 | 5/3/2017 | | | | | 1.6250 | 1.5750 | | | | |
| TBILL 05.17.17 | PIBL0616K089 | 5M | | 161 | 0.44 | 5/17/2017 | | | | | | | | | | |
| FXTN 03-21 | PIBD0317E212 | 5M | 2.8750 | 166 | 0.45 | 5/22/2017 | 2,002.144000 | 2.5750 | 3:59:33 PM | 2.5505 | 2.7500 | 2.2000 | 2.2500 | 2.6000 | 2.2250 | 2.5750 |
| TBILL 06.07.17 | PIBL1216F065 | 6M | | 182 | 0.50 | 6/7/2017 | 641.141000 | 1.6850 | 3:59:19 PM | 1.6933 | 1.7150 | 1.6800 | 1.6250 | 1.8000 | 1.6250 | 1.6850 |
| FXTN 05-70 | PIBD0517G705 | 7M | 4.6250 | 210 | 0.57 | 7/5/2017 | | | | | 3.7500 | 1.8000 | | | | |
| TBILL 07.19.17 | PIBL1216G073 | 8M | | 224 | 0.62 | 7/19/2017 | | | | | 1.8750 | 1.6250 | | | | |
| TBILL 08.09.17 | PIBL1216H081 | 8M | | 245 | 0.67 | 8/9/2017 | 1.293000 | 1.6500 | 11:34:34 AM | 1.6500 | 1.8750 | 1.6500 | 1.6500 | 1.6500 | 1.6500 | 1.6500 |
| RTB 07-02 | PIID0717H026 | 9M | 6.6250 | 255 | 0.70 | 8/19/2017 | | | | | 3.7500 | 2.2500 | | | | |
| FXTN 10-44 | PIBD1017H447 | 9M | 7.7500 | 259 | 0.71 | 8/23/2017 | | | | | 3.7500 | 1.9500 | | | | |
| TBILL 09.27.17 | PIBL1216I099 | 10M | | 294 | 0.81 | 9/27/2017 | | | | | | | | | | |
| TBILL 10.18.17 | PIBL1216J105 | 11M | | 315 | 0.87 | 10/18/2017 | 13.583000 | 1.7550 | 3:58:32 PM | 1.7543 | 1.8750 | 1.7500 | 1.7500 | 1.7550 | 1.7500 | 1.7550 |
| FXTN 07-50 | PIBD0717J502 | 11M | 5.3750 | 325 | 0.89 | 10/28/2017 | | | | | 3.7500 | 2.1250 | | | | |
| FXTN 05-71 | PIBD0517K719 | 11M | 4.1250 | 336 | 0.92 | 11/8/2017 | | | | | | 1.9000 | | | | |
| FXTN 10-45 | PIBD1018A451 | 1.5Y | 5.8750 | 420 | 1.15 | 1/31/2018 | | | | | | | | | | |
| FXTN 05-72 | PIBD0518E723 | 1.5Y | 2.1250 | 532 | 1.46 | 5/23/2018 | 67.541000 | 3.4000 | 3:14:08 PM | 3.3814 | 3.5000 | 3.0500 | 3.3000 | 3.4000 | 3.0500 | 3.4000 |
| FXTN 07-51 | PIBD0718H511 | 2Y | 5.0000 | 619 | 1.69 | 8/18/2018 | | | | | 3.9500 | | | | | |
| FXTN 10-47 | PIBD1018K478 | 2Y | 8.8750 | 713 | 1.95 | 11/20/2018 | | | | | | | | | | |
| FXTN 10-48 | PIBD1019B485 | 2.5Y | 7.8750 | 804 | 2.20 | 2/19/2019 | | | | | | | | | | |
| FXTN 07-53 | PIBD0719D531 | 2.5Y | 5.0000 | 870 | 2.38 | 4/26/2019 | | | | | | | | | | |
| FXTN 07-54 | PIBD0719G547 | 3Y | 4.7500 | 954 | 2.61 | 7/19/2019 | | | | | 4.0000 | 3.4000 | | | | |
| FXTN 07-55 | PIBD0719H555 | 3Y | 4.7500 | 996 | 2.73 | 8/30/2019 | | | | | | | | | | |
| FXTN 07-56 | PIBD0719K560 | 3Y | 3.8750 | 1080 | 2.96 | 11/22/2019 | 80.800000 | 3.9000 | 3:27:36 PM | 3.7499 | 4.0000 | 3.5000 | 3.7500 | 3.9000 | 3.6000 | 3.9000 |
| FXTN 10-50 | PIBD1020B508 | 3.5Y | 7.7500 | 1168 | 3.20 | 2/18/2020 | | | | | | 3.5500 | | | | |
| RTB 10-01 | PIID1020H015 | 4Y | 7.2500 | 1351 | 3.70 | 8/19/2020 | | | | | | | | | | |
| FXTN 05-73 | PIBD0520H735 | 4Y | 3.3750 | 1352 | 3.70 | 8/20/2020 | 865.411000 | 4.1400 | 3:41:57 PM | 4.1315 | 4.2500 | 4.0750 | 4.2500 | 4.2500 | 4.0500 | 4.1400 |
| FXTN 10-51 | PIBD1020I510 | 4Y | 6.1250 | 1379 | 3.78 | 9/16/2020 | | | | | | | | | | |
| FXTN 10-52 | PIBD1020L525 | 4.5Y | 5.8750 | 1470 | 4.02 | 12/16/2020 | | | | | | | | | | |
| RTB 10-02 | PIID1021C027 | 4.5Y | 7.3750 | 1547 | 4.24 | 3/3/2021 | | | | | | 3.1000 | | | | |
| FXTN 07-57 | PIBD0721C574 | 4.5Y | 3.5000 | 1564 | 4.28 | 3/20/2021 | 9.850000 | 4.2000 | 3:31:00 PM | 4.2025 | 4.3000 | 4.2000 | 4.2000 | 4.2050 | 4.2000 | 4.2000 |
| FXTN 10-53 | PIBD1021D531 | 4.5Y | 6.5000 | 1603 | 4.39 | 4/28/2021 | | | | | | 3.7500 | | | | |
| RTB 10-03 | PIID1021J039 | 5Y | 5.7500 | 1778 | 4.87 | 10/20/2021 | | | | | 4.6250 | 4.6250 | | | | |
| FXTN 10-55 | PIBD1021K551 | 5Y | 5.7500 | 1813 | 4.96 | 11/24/2021 | | | | | | 3.6250 | | | | |
| FXTN 10-54 | PIBD1022G545 | 5.5Y | 6.3750 | 1869 | 5.12 | 1/19/2022 | | | | | | 3.3500 | | | | |
| FXTN 20-02 | PIBD2022C021 | 5.5Y | 15.0000 | 1923 | 5.26 | 3/14/2022 | | | | | | | | | | |
| FXTN 10-56 | PIBD1022H562 | 6Y | 4.8750 | 2064 | 5.65 | 8/2/2022 | | | | | | | | | | |
| FXTN 10-57 | PIBD1022I570 | 6Y | 4.7500 | 2106 | 5.77 | 9/13/2022 | | | | | | | | | | |
| FXTN 20-03 | PIBD2022J033 | 6Y | 12.7500 | 2140 | 5.86 | 10/17/2022 | | | | | | | | | | |
| FXTN 10-58 | PIBD1022L585 | 6Y | 4.0000 | 2190 | 6.00 | 12/6/2022 | 3.580000 | 4.5500 | 3:28:00 PM | 4.5500 | | 3.8850 | 4.5500 | 4.5500 | 4.5500 | 4.5500 |
| FXTN 20-04 | PIBD2023B048 | 6.5Y | 13.0000 | 2266 | 6.20 | 2/20/2023 | | | | | | | | | | |
| FXTN 07-58 | PIBD0723D588 | 6.5Y | 3.5000 | 2326 | 6.37 | 4/21/2023 | 1,273.508000 | 4.3250 | 3:53:21 PM | 4.3558 | 4.7000 | 4.2505 | 4.3625 | 4.4500 | 4.0000 | 4.3250 |
| FXTN 20-05 | PIBD2023E054 | 6.5Y | 11.8750 | 2364 | 6.47 | 5/29/2023 | | | | | | | | | | |
| RTB 10-04 | PIID1023H046 | 7Y | 3.2500 | 2442 | 6.69 | 8/15/2023 | 3.246000 | 4.4000 | 3:11:05 PM | 4.5628 | 4.8500 | 4.2755 | 4.2555 | 4.8500 | 4.2555 | 4.4000 |
| FXTN 20-06 | PIBD2023J068 | 7Y | 11.3750 | 2511 | 6.87 | 10/23/2023 | | | | | | | | | | |
| FXTN 20-07 | PIBD2024F075 | 7.5Y | 12.3750 | 2735 | 7.49 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 8Y | 12.8750 | 2798 | 7.66 | 8/5/2024 | | | | | | | | | | |
| FXTN 10-59 | PIBD1024H595 | 8Y | 4.1250 | 2813 | 7.70 | 8/20/2024 | 15.000000 | 4.4500 | 11:52:13 AM | 4.4500 | 4.9500 | | 4.4500 | 4.4500 | 4.4500 | 4.4500 |

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|-----------------|---------------|-------|---------|------|-------|------------|--------------|------------|-------------|------------|-----------|-------------|------------|------------|-----------|-------------|
| FXTN 20-09 | PIBD2024K091 | 8Y | 13.7500 | 2896 | 7.93 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 8.5Y | 12.1250 | 3050 | 8.35 | 4/14/2025 | | | | | | | | | | |
| FXTN 10-60 | PIBD1025I608 | 9Y | 3.6250 | 3198 | 8.76 | 9/9/2025 | 2,282.001000 | 4.6200 | 4:03:35 PM | 4.6476 | 4.9000 | 4.5000 | 4.6800 | 4.6900 | 4.5000 | 4.6200 |
| FXTN 20-11 | PIBD2025J1116 | 9Y | 12.1250 | 3239 | 8.87 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 9Y | 18.2500 | 3279 | 8.98 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 9.5Y | 10.2500 | 3330 | 9.12 | 1/19/2026 | | | | | | | | | | |
| RTB 10-05 | PIID1026I057 | 10Y | 3.5000 | 3574 | 9.79 | 9/20/2026 | 38.021740 | 4.4500 | 2:36:58 PM | 4.5276 | 4.9500 | 4.0000 | 4.4500 | 4.8250 | 4.4500 | 4.4500 |
| RTB 15-01 | PIID1526J019 | 10Y | 6.2500 | 3604 | 9.87 | 10/20/2026 | 1.754000 | 5.0000 | 10:47:26 AM | 5.0000 | | | 5.0000 | 5.0000 | 5.0000 | 5.0000 |
| FXTN 20-13 | PIBD2026L139 | 10Y | 8.0000 | 3652 | 10.00 | 12/7/2026 | | | | | | | | | | |
| RTB 15-02 | PIID1527C023 | 10.5Y | 5.3750 | 3736 | 10.23 | 3/1/2027 | | | | | | | | | | |
| FXTN 20-14 | PIBD2027I140 | 11Y | 8.6250 | 3925 | 10.75 | 9/6/2027 | | | | | | | | | | |
| FXTN 20-15 | PIBD2028L151 | 12Y | 9.5000 | 4380 | 11.99 | 12/4/2028 | | | | | | | | | | |
| FXTN 20-16 | PIBD2030E166 | 14Y | 8.7500 | 4919 | 13.47 | 5/27/2030 | | | | | | | | | | |
| FXTN 25-02 | PIBD2530G029 | 14Y | 12.5000 | 4981 | 13.64 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 | PIBD2531A032 | 15Y | 11.2500 | 5163 | 14.14 | 1/26/2031 | | | | | | | | | | |
| FXTN 20-17 | PIBD2031G171 | 15Y | 8.0000 | 5337 | 14.61 | 7/19/2031 | 199.514000 | 4.8500 | 3:47:27 PM | 4.8848 | 4.9000 | 3.6000 | 4.8300 | 4.9400 | 4.8250 | 4.8500 |
| FXTN 25-04 | PIBD2531J042 | 15Y | 9.3750 | 5415 | 14.83 | 10/5/2031 | | | | | | | | | | |
| FXTN 20-18 | PIBD2032B183 | 16Y | 5.8750 | 5535 | 15.15 | 2/2/2032 | | | | | | 4.4000 | | | | |
| RTB 20-01 | PIID2032C014 | 16Y | 5.8750 | 5563 | 15.23 | 3/1/2032 | 4.000000 | 5.2500 | 3:13:13 PM | 5.2125 | 5.2500 | 4.5750 | 5.2000 | 5.2500 | 5.2000 | 5.2500 |
| FXTN 20-19 | PIBD2032I195 | 16Y | 5.7500 | 5773 | 15.81 | 9/27/2032 | 3.000000 | 5.2000 | 9:39:46 AM | 5.2000 | | | 5.2000 | 5.2000 | 5.2000 | 5.2000 |
| FXTN 25-05 | PIBD2532K057 | 16Y | 8.5000 | 5836 | 15.98 | 11/29/2032 | | | | | | | | | | |
| FXTN 20-20 | PIBD2033C206 | 17Y | 3.6250 | 5948 | 16.28 | 3/21/2033 | | | | | 5.1000 | 3.5500 | | | | |
| FXTN 25-06 | PIBD2534K062 | 18Y | 9.2500 | 6542 | 17.91 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 19Y | 8.0000 | 6871 | 18.81 | 9/30/2035 | | | | | | | | | | |
| FXTN 25-08 | PIBD2535L086 | 19Y | 8.1250 | 6948 | 19.02 | 12/16/2035 | 60.640000 | 5.0000 | 12:00:30 PM | 5.0098 | 5.9500 | | 5.0850 | 5.0850 | 5.0000 | 5.0000 |
| FXTN 25-09 | PIBD2536I097 | 20Y | 7.6250 | 7236 | 19.81 | 9/29/2036 | | | | | 5.3750 | 4.5000 | | | | |
| FXTN 25-10 | PIBD2537H103 | 21Y | 5.7500 | 7557 | 20.69 | 8/16/2037 | | | | | | | | | | |
| RTB 25-01 | PIID2537J015 | 21Y | 6.1250 | 7626 | 20.88 | 10/24/2037 | 85.780000 | 4.8000 | 3:56:29 PM | 4.9851 | 5.0750 | 4.7000 | 5.5000 | 5.5000 | 4.8000 | 4.8000 |
| FXTN 25-11 | PIBD2540I116 | 24Y | 4.6250 | 8677 | 23.76 | 9/9/2040 | 36.786000 | 5.3500 | 3:35:46 PM | 5.0532 | 5.2000 | 3.9000 | 5.2000 | 5.3500 | 4.9750 | 5.3500 |