GS Board Summary
July 24, 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 07.26.17	PIBL0317D046	<1M		1		7/26/2017										
TBILL 08.02.17	PIBL0617A015	<1M		8	0.02	8/2/2017										
TBILL 08.09.17	PIBL1216H081	<1M		15	0.04	8/9/2017	205.658716	2.000000	11:14:22 AM	1.984900		1.950000	1.975000	2.000000	1.975000	2.000000
TBILL 08.16.17	PIBL0617B023	<1M		22	0.06	8/16/2017										
RTB 07-02	PIID0717H026	<1M	6.6250	25	0.07	8/19/2017	0.500000	2.150000	11:37:12 AM	2.150000	3.125000		2.150000	2.150000	2.150000	2.150000
FXTN 10-44	PIBD1017H447	1M	7.7500	29	0.08	8/23/2017					3.000000					
TBILL 08.23.17	PIBL0317E054	1M		29	0.08	8/23/2017	0.300355	1.985000	11:17:25 AM	1.985000	2.590000	1.950000	1.985000	1.985000	1.985000	1.985000
TBILL 08.30.17	PIBL0617C031	1M		36	0.10	8/30/2017	0.600000	1.950000	10:04:42 AM	1.950000		1.950000	1.950000	1.950000	1.950000	1.950000
TBILL 09.06.17	PIBL0317F062	1M		43	0.12	9/6/2017	9.528812	2.000000	11:10:28 AM	2.000000	2.840000	1.975000	2.000000	2.000000	2.000000	2.000000
TBILL 09.13.17	PIBL0617C040	2M		50	0.14	9/13/2017	787.000000	2.115000	3:36:29 PM	2.113500		2.000000	2.115000	2.150000	2.025000	2.115000
TBILL 09.20.17	PIBL0317F071	2M		57	0.16	9/20/2017	123.000000	2.150000	2:50:11 PM	2.150000		2.000500	2.150000	2.150000	2.150000	2.150000
TBILL 09.27.17	PIBL1216I099	2M		64	0.18	9/27/2017										
TBILL 10.04.17	PIBL0317G089	2M		71	0.20	10/4/2017	12.000000	2.100000	3:38:03 PM	2.100000		2.050000	2.100000	2.100000	2.100000	2.100000
TBILL 10.11.17	PIBL0617D058	2M		78	0.21	10/11/2017										
TBILL 10.18.17	PIBL1216J105	3M		85	0.23	10/18/2017	8.898000	2.118000	2:14:27 PM	2.116200	2.625000	2.118000	2.115000	2.118000	2.115000	2.118000
TBILL 10.25.17	PIBL0617D067	3M		92	0.25	10/25/2017	21.288010	2.125000	11:32:27 AM	2.125000	2.700000		2.125000	2.125000	2.125000	2.125000
FXTN 07-50	PIBD0717J502	3M	5.3750	95	0.26	10/28/2017					3.250000					
FXTN 05-71	PIBD0517K719	4M	4.1250	106	0.29	11/8/2017										
TBILL 11.08.17	PIBL0617E075	4M		106	0.29	11/8/2017	0.402000	2.500000	3:04:16 PM	2.500000		2.100000	2.500000	2.500000	2.500000	2.500000
TBILL 11.22.17	PIBL0617E084	4M		120	0.33	11/22/2017						2.100000				
TBILL 12.06.17	PIBL0617F092	5M		134	0.37	12/6/2017	561.659000	2.200000	3:12:27 PM	2.199700		2.125000	2.175000	2.200000	2.175000	2.200000
TBILL 12.20.17	PIBL0617F109	5M		148	0.41	12/20/2017	5.603000	2.160000	11:21:44 AM	2.159000		2.150500	2.150500	2.160000	2.150500	2.160000
TBILL 01.03.18	PIBL0617G117	5M		162	0.45	1/3/2018	19.740000	2.310000	4:14:46 PM	2.309300		2.305000	2.300000	2.310000	2.300000	2.310000
TBILL 01.17.18	PIBL1217A013	6M		176	0.48	1/17/2018	0.201000	2.200000	10:22:00 AM	2.200000	2.750000	2.200000	2.200000	2.200000	2.200000	2.200000
FXTN 10-45	PIBD1018A451	6M	5.8750	190	0.52	1/31/2018						2.500000				
TBILL 01.31.18	PIBL1217B021	6M		190	0.52	1/31/2018					2.800000					
TBILL 02.14.18	PIBL1217B030	7M		204	0.56	2/14/2018						2.500000				
TBILL 02.28.18	PIBL1217C048	7M		218	0.60	2/28/2018						2.525000				
TBILL 03.14.18	PIBL1217C056	8M		232	0.64	3/14/2018	8.092000	2.575000	3:44:08 PM	2.575000		2.550600	2.575000	2.575000	2.575000	2.575000
TBILL 04.11.18	PIBL1217D065	9M		260	0.71	4/11/2018	313.124000	2.730000	2:54:09 PM	2.729800	2.825000	2.700500	2.700000	2.730000	2.700000	2.730000
TBILL 04.25.18	PIBL1217D074	9M		274	0.75	4/25/2018										
TBILL 05.09.18	PIBL1217E082	10M		288	0.79	5/9/2018	177.893000	2.750000	11:50:53 AM	2.750000	2.825000	2.750000	2.750000	2.750000	2.750000	2.750000
FXTN 05-72	PIBD0518E723	10M	2.1250	302	0.83	5/23/2018	637.711000	3.010000	4:00:29 PM	3.013600	3.040000	3.000000	3.025000	3.025000	2.990000	3.010000
TBILL 05.23.18	PIBL1217E091	10M		302	0.83	5/23/2018						2.750000				
TBILL 06.06.18	PIBL1217F107	11M		316	0.87	6/6/2018	4.564000	2.780000	11:02:51 AM	2.776100	2.850000	2.775500	2.775000	2.780000	2.775000	2.780000
TBILL 06.20.18	PIBL1217F116	11M		330	0.91	6/20/2018	510.590000	2.815000	3:12:22 PM	2.776000		2.786000	2.825000	2.825000	2.775000	2.815000
TBILL 07.04.18	PIBL1217G124	1Y		344	0.95	7/4/2018	1.709000	2.750000	11:46:41 AM	2.750000	2.850000		2.750000	2.750000	2.750000	2.750000
TBILL 07.18.18	PIBL1217G133	1Y		358	0.98	7/18/2018	234.941000	2.845000	3:52:35 PM	2.839600	2.850000	2.845000	2.815000	2.845000	2.800000	2.845000
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	389	1.07	8/18/2018	150.000000	3.115000	3:09:19 PM	3.115000	3.875000	2.825000	3.115000	3.115000	3.115000	3.115000
FXTN 10-47	PIBD1018K478	1.5Y	8.8750	483	1.32	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	574	1.57	2/19/2019	1,552.583000	3.330000	2:56:59 PM	3.343100	3.500000		3.325000	3.400000	3.325000	3.330000
FXTN 07-53	PIBD0719D531	2Y	5.0000	640	1.75	4/26/2019						3.280000				
FXTN 07-54	PIBD0719G547	2Y	4.7500	724	1.98	7/19/2019					3.625000					
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	766	2.10	8/30/2019										
FXTN 07-56	PIBD0719K560	2.5Y	3.8750	850	2.33	11/22/2019	120.000000	3.750000	2:25:13 PM	3.750000		3.725000	3.750000	3.750000	3.750000	3.750000
FXTN 03-22	PIBD0320A229	2.5Y	3.3750	901	2.47	1/12/2020	81.500000	3.825000	2:25:47 PM	3.823000		3.000000	3.825000	3.825000	3.800000	3.825000
FXTN 10-50	PIBD1020B508	3Y	7.7500	938	2.57	2/18/2020						3.775000				
RTB 03-08	PIID0320D087	3Y	4.2500	991	2.71	4/11/2020	2,460.274000	3.885000	4:10:58 PM	3.882400	3.922500	3.850000	3.875000	3.900000	3.850000	3.885000
RTB 10-01	PIID1020H015	3.5Y	7.2500	1121	3.07	8/19/2020										
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1122	3.07	8/20/2020	14.926000	3.960000	11:10:43 AM	3.973400			3.990000	4.000000	3.950000	3.960000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1149	3.15	9/16/2020						3.920000				
FXTN 10-52	PIBD1020L525	3.5Y	5.8750	1240	3.39	12/16/2020										
RTB 10-02	PIID1021C027	4Y	7.3750	1317	3.61	3/3/2021	1.715000	4.100000	11:29:02 AM	4.100000			4.100000	4.100000	4.100000	4.100000
FXTN 07-57	PIBD0721C574	4Y	3.5000	1334	3.65	3/20/2021	73.000000	4.075000	3:43:39 PM	4.047600	4.100000	3.985000	4.025000	4.075000	4.025000	4.075000
FXTN 10-53	PIBD1021D531	4Y	6.5000	1373	3.76	4/28/2021										
RTB 10-03	PIID1021J039	4.5Y	5.7500	1548	4.24	10/20/2021						4.080000				
FXTN 10-55	PIBD1021K551	4.5Y	5.7500	1583	4.33	11/24/2021										
FXTN 10-54	PIBD1022G545	4.5Y	6.3750	1639	4.49	1/19/2022	49.600000	4.100000	11:37:53 AM	4.100000			4.100000	4.100000	4.100000	4.100000

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FXTN 05-74	PIBD0522A747	5Y	4.0000	1646	4.51	1/26/2022	3.500000	4.120000	2:52:52 PM	4.120000	4.250000	4.075500	4.120000	4.120000	4.120000	4.120000
FXTN 20-02	PIBD2022C021	5Y	15.0000	1693	4.64	3/14/2022					4.500000					
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1834	5.02	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1876	5.14	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1910	5.23	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1960	5.37	12/6/2022						4.250000				
FXTN 20-04	PIBD2023B048	6Y	13.0000	2036	5.57	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2096	5.74	4/21/2023	1,122.500000	4.330000	4:01:02 PM	4.326300	4.350000	4.300000	4.342500	4.342500	4.320000	4.330000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2134	5.84	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2212	6.06	8/15/2023	20.433000	4.497500	3:39:58 PM	4.509700	4.500000	4.475000	4.475000	4.600000	4.475000	4.497500
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2281	6.25	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2461	6.74	4/20/2024					4.600000					
FXTN 20-07	PIBD2024F075	7Y	12.3750	2505	6.86	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2568	7.03	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2583	7.07	8/20/2024	0.640000	4.500000	2:32:49 PM	4.500000	4.650000		4.500000	4.500000	4.500000	4.500000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2666	7.30	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2820	7.72	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	2968	8.13	9/9/2025	3,575.000000	4.497500	4:13:22 PM	4.494000	4.520000	4.475000	4.510000	4.510000	4.490000	4.497500
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3009	8.24	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3049	8.35	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	3100	8.49	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3344	9.16	9/20/2026	50.500000	4.635000	3:49:10 PM	4.635400	4.725000	4.500000	4.675000	4.675000	4.635000	4.635000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3374	9.24	10/20/2026										
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3422	9.37	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3506	9.60	3/1/2027										
FXTN 10-61	PIBD1027E617	10Y	4.7500	3570	9.77	5/4/2027					4.800000					
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3695	10.12	9/6/2027	2.437000	4.705000	11:44:04 AM	4.705000			4.705000	4.705000	4.705000	4.705000
FXTN 20-15	PIBD2028L151	12Y	9.5000	4150	11.36	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4689	12.84	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4751	13.01	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4933	13.51	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	5107	13.98	7/19/2031	80.000000	4.895000	3:47:57 PM	4.871500	5.100000	4.875000	4.865000	4.895000	4.850000	4.895000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5185	14.20	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5305	14.52	2/2/2032						4.850000				
RTB 20-01	PIID2032C014	15Y	5.8750	5333	14.60	3/1/2032						4.900000				
FXTN 20-19	PIBD2032I195	16Y	5.7500	5543	15.18	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5606	15.35	11/29/2032	38.232000	5.100000	10:57:17 AM	5.100000			5.100000	5.100000	5.100000	5.100000
FXTN 20-20	PIBD2033C206	16Y	3.6250	5718	15.66	3/21/2033	10.500000	5.050000	2:32:47 PM	5.048300		4.875500	5.015000	5.050000	5.015000	5.050000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6312	17.28	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6641	18.18	9/30/2035					5.250000					
FXTN 25-08	PIBD2535L086	19Y	8.1250	6718	18.39	12/16/2035	3.807000	5.175000	11:52:40 AM	5.175000			5.175000	5.175000	5.175000	5.175000
FXTN 25-09	PIBD2536I097	19Y	7.6250	7006	19.18	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7237	19.81	5/18/2037	50.000000	5.165000	2:29:21 PM	5.157500	5.175000	5.145000	5.150000	5.165000	5.150000	5.165000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7327	20.06	8/16/2037	2.000000	5.150000	12:21:26 PM	5.150000			5.150000	5.150000	5.150000	5.150000
RTB 25-01	PIID2537J015	21Y	6.1250	7396	20.25	10/24/2037	1.750000	5.250000	3:04:02 PM	5.227400	5.500000	4.450000	5.197500	5.250000	5.197500	5.250000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8447	23.13	9/9/2040	34.863000	5.250000	3:56:22 PM	5.210800	5.375000	4.450000	5.075000	5.250000	5.075000	5.250000