GS Board Summary
June 05, 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 06.07.17	PIBL1216F065	<1M		1		6/7/2017										
TBILL 06.14.17	PIBL0317C029	<1M		8	0.02	6/14/2017										
FXTN 05-70	PIBD0517G705	1M	4.6250	29	0.08	7/5/2017					3.000000	1.750000				
TBILL 07.12.17	PIBL0317D037	1M		36	0.10	7/12/2017					2.500000					
TBILL 07.19.17	PIBL1216G073	1M		43	0.12	7/19/2017					2.625000	1.800000				
TBILL 07.26.17	PIBL0317D046	2M		50	0.14	7/26/2017						1.750000				
TBILL 08.02.17	PIBL0617A015	2M		57	0.16	8/2/2017										
TBILL 08.09.17	PIBL1216H081	2M		64	0.18	8/9/2017	2.852000	1.875000	3:12:23 PM	1.957200			2.300000	2.300000	1.875000	1.875000
TBILL 08.16.17	PIBL0617B023	2M		71	0.20	8/16/2017										
RTB 07-02	PIID0717H026	2M	6.6250	74	0.20	8/19/2017	2.405000	2.100000	3:32:19 PM	2.100000	3.125000		2.100000	2.100000	2.100000	2.100000
FXTN 10-44	PIBD1017H447	2M	7.7500	78	0.21	8/23/2017					3.000000					
TBILL 08.23.17	PIBL0317E054	2M		78	0.21	8/23/2017	578.037000	1.990000	3:59:05 PM	1.982200	2.000000	1.981000	1.985000	2.000000	1.980000	1.990000
TBILL 08.30.17	PIBL0617C031	3M		85	0.23	8/30/2017					2.525000					
TBILL 09.13.17	PIBL0617C040	3M		99	0.27	9/13/2017	1.000000	2.000000	2:42:48 PM	2.000000	2.600000		2.000000	2.000000	2.000000	2.000000
TBILL 09.27.17	PIBL1216I099	4M		113	0.31	9/27/2017	3.019000	2.100000	11:52:43 AM	2.100000			2.100000	2.100000	2.100000	2.100000
TBILL 10.11.17	PIBL0617D058	4M		127	0.35	10/11/2017						1.950000				
TBILL 10.18.17	PIBL1216J105	5M		134	0.37	10/18/2017	0.246396	2.050000	3:47:48 PM	2.050000		2.000000	2.050000	2.050000	2.050000	2.050000
TBILL 10.25.17	PIBL0617D067	5M		141	0.39	10/25/2017						2.000000				
FXTN 07-50	PIBD0717J502	5M	5.3750	144	0.39	10/28/2017					3.250000					
FXTN 05-71	PIBD0517K719	5M	4.1250	155	0.42	11/8/2017										
TBILL 11.08.17	PIBL0617E075	5M		155	0.43	11/8/2017										
TBILL 11.22.17	PIBL0617E084	5M		169	0.46	11/22/2017	55.500000	2.105500	2:01:17 PM	2.124000		2.105500	2.130000	2.130000	2.100000	2.105500
TBILL 01.17.18	PIBL1217A013	8M		225	0.62	1/17/2018						2.150000				
FXTN 10-45	PIBD1018A451	8M	5.8750	239	0.65	1/31/2018						2.500000				
TBILL 01.31.18	PIBL1217B021	8M		239	0.66	1/31/2018										
TBILL 02.14.18	PIBL1217B030	9M		253	0.70	2/14/2018						2.600000				
TBILL 02.28.18	PIBL1217C048	9M		267	0.73	2/28/2018	4.200000	2.550000	2:17:17 PM	2.550000		2.550000	2.550000	2.550000	2.550000	2.550000
TBILL 03.14.18	PIBL1217C056	9M		281	0.77	3/14/2018	6.300000	2.625000	3:13:00 PM	2.625000		2.600000	2.625000	2.625000	2.625000	2.625000
TBILL 04.11.18	PIBL1217D065	10M		309	0.85	4/11/2018					2.750000	2.725000				
TBILL 04.25.18	PIBL1217D074	11M		323	0.89	4/25/2018	77.791000	2.770000	12:03:45 PM	2.767400	2.775000	2.750000	2.765000	2.770000	2.765000	2.770000
TBILL 05.09.18	PIBL1217E082	11M		337	0.93	5/9/2018	193.626000	2.780000	2:42:19 PM	2.793600	2.800000	2.775000	2.775000	2.800000	2.775000	2.780000
FXTN 05-72	PIBD0518E723	1Y	2.1250	351	0.96	5/23/2018	118.205800	2.860000	2:41:18 PM	2.869200	2.950000	2.780000	2.860000	2.900000	2.825000	2.860000
TBILL 05.23.18	PIBL1217E091	1Y		351	0.96	5/23/2018	8.640000	2.750500	3:13:05 PM	2.760800	2.900000	2.750500	2.765000	2.800000	2.750000	2.750500
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	438	1.20	8/18/2018					3.875000	2.900000				
FXTN 10-47	PIBD1018K478	1.5Y	8.8750	532	1.46	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	623	1.71	2/19/2019					3.500000	3.250000				
FXTN 07-53	PIBD0719D531	2Y	5.0000	689	1.89	4/26/2019					3.650000					
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	773	2.12	7/19/2019										
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	815	2.23	8/30/2019										
FXTN 07-56	PIBD0719K560	2.5Y	3.8750	899	2.46	11/22/2019	1,049.200000	3.770000	3:48:49 PM	3.770200	3.900000	3.752500	3.777500	3.777500	3.770000	3.770000
FXTN 03-22	PIBD0320A229	3Y	3.3750	950	2.60	1/12/2020					4.050000					
FXTN 10-50	PIBD1020B508	3Y	7.7500	987	2.70	2/18/2020						3.775000				
RTB 03-08	PIID0320D087	3Y	4.2500	1040	2.85	4/11/2020	5,875.261943	3.842500	4:09:17 PM	3.845600	3.860000	3.827600	3.887200	3.900000	3.826000	3.842500
RTB 10-01	PIID1020H015	3.5Y	7.2500	1170	3.20	8/19/2020										
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1171	3.21	8/20/2020	68.632000	3.910000	3:04:09 PM	3.912900	4.000000	3.900000	3.900000	3.925000	3.900000	3.910000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1198	3.28	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1289	3.53	12/16/2020										
RTB 10-02	PIID1021C027	4Y	7.3750	1366	3.74	3/3/2021										
FXTN 07-57	PIBD0721C574	4Y	3.5000	1383	3.79	3/20/2021	1,042.125000	4.040000	4:14:02 PM	4.057400	4.125000	3.950000	4.070000	4.087500	4.027000	4.040000
FXTN 10-53	PIBD1021D531	4Y	6.5000	1422	3.89	4/28/2021										
RTB 10-03	PIID1021J039	4.5Y	5.7500	1597	4.37	10/20/2021										
FXTN 10-55	PIBD1021K551	4.5Y	5.7500	1632	4.47	11/24/2021										
FXTN 10-54	PIBD1022G545	5Y	6.3750	1688	4.62	1/19/2022	18.120000	4.160000	3:33:36 PM	4.160000		4.075000	4.160000	4.160000	4.160000	4.160000
FXTN 05-74	PIBD0522A747	5Y	4.0000	1695	4.64	1/26/2022	41.120000	4.085000	2:41:28 PM	4.086700	4.200000	4.050000	4.100000	4.100000	4.080000	4.085000
FXTN 20-02	PIBD2022C021	5Y	15.0000	1742	4.77	3/14/2022	35.000000	4.180000	3:49:52 PM	4.180000			4.180000	4.180000	4.180000	4.180000
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1883	5.16	8/2/2022					4.325000					
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1925	5.27	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1959	5.36	10/17/2022										

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FXTN 10-58	PIBD1022L585	5.5Y	4.0000	2009	5.50	12/6/2022										
FXTN 20-04	PIBD2023B048	6Y	13.0000	2085	5.71	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2145	5.87	4/21/2023	970.200000	4.371500	4:09:13 PM	4.374000	4.425000	4.300000	4.370000	4.385000	4.350000	4.371500
FXTN 20-05	PIBD2023E054	6Y	11.8750	2183	5.98	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2261	6.19	8/15/2023	3.972000	4.450000	3:53:01 PM	4.450000	4.500000	4.450000	4.450000	4.450000	4.450000	4.450000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2330	6.38	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2510	6.87	4/20/2024	435.000000	4.500000	4:14:28 PM	4.533300	4.600000	4.500000	4.525000	4.550000	4.500000	4.500000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2554	6.99	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2617	7.16	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2632	7.21	8/20/2024										
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2715	7.43	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2869	7.85	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3017	8.26	9/9/2025	6,249.000000	4.470000	4:10:43 PM	4.496900	4.575000	4.475000	4.535000	4.535000	4.467500	4.470000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3058	8.37	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3098	8.48	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3149	8.62	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3393	9.29	9/20/2026	10.667000	4.600000	10:54:15 AM	4.600000	4.700000		4.600000	4.600000	4.600000	4.600000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3423	9.37	10/20/2026	0.500000	4.700000	9:25:38 AM	4.700000			4.700000	4.700000	4.700000	4.700000
FXTN 20-13	PIBD2026L139	10Y	8.0000	3471	9.50	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3555	9.73	3/1/2027	4.600000	4.900000	2:52:35 PM	4.900000	4.950000		4.900000	4.900000	4.900000	4.900000
FXTN 10-61	PIBD1027E617	10Y	4.7500	3619	9.91	5/4/2027	81.275000	4.720000	2:12:28 PM	4.720000	4.760000	4.700000	4.720000	4.720000	4.720000	4.720000
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3744	10.25	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4199	11.50	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4738	12.97	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4800	13.14	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4982	13.64	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5156	14.12	7/19/2031	1,582.000000	4.750000	4:06:50 PM	4.781800	5.025000	4.750000	4.750000	4.800000	4.750000	4.750000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5234	14.33	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5354	14.66	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5382	14.74	3/1/2032	1.200000	5.125000	11:24:18 AM	5.077000	5.125000		5.100000	5.125000	5.000000	5.125000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5592	15.31	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5655	15.48	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5767	15.79	3/21/2033						4.875000				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6361	17.42	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6690	18.32	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6767	18.53	12/16/2035	4.500000	4.815000	2:58:08 PM	4.904600		4.900000	5.000000	5.000000	4.815000	4.815000
FXTN 25-09	PIBD2536I097	19Y	7.6250	7055	19.32	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7286	19.95	5/18/2037	5.000000	5.075000	2:11:11 PM	5.075000	5.250000		5.075000	5.075000	5.075000	5.075000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7376	20.19	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7445	20.38	10/24/2037	28.205000	5.200000	3:48:01 PM	5.128000	5.300000	5.000000	5.175000	5.300000	5.100000	5.200000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8496	23.26	9/9/2040	119.326000	5.075000	3:32:02 PM	5.102800	5.150000	5.075000	5.135000	5.185000	5.075000	5.075000