GS Board Summary
March 16, 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 03.29.17	PIBL0616I064	<1M		12	0.03	3/29/2017										
FXTN 07-49	PIBD0717C493	<1M	7.0000	14	0.04	3/31/2017					2.5000					
TBILL 04.05.17	PIBL1216D049	<1M		19	0.05	4/5/2017	1.900000	1.9650	3:16:11 PM	1.9650	2.0250	1.9500	1.9650	1.9650	1.9650	1.9650
TBILL 04.19.17	PIBL0616J072	1M		33	0.09	4/19/2017	261.755027	2.0000	3:21:33 PM	2.0008	2.0250	2.0000	2.0000	2.0100	2.0000	2.0000
FXTN 20-01	PIBD2017D011	1M	14.3750	38	0.10	4/24/2017	30.000000	2.0000	4:10:12 PM	2.0125	2.6250		2.0250	2.0250	2.0000	2.0000
TBILL 05.03.17	PIBL1216E057	2M		47	0.13	5/3/2017	15.000000	2.0500	3:44:26 PM	2.0500	2.1250	2.0500	2.0500	2.0500	2.0500	2.0500
TBILL 05.17.17	PIBL0616K089	2M		61	0.17	5/17/2017	80.078786	2.0750	3:58:52 PM	2.0750	2.1250		2.0750	2.0750	2.0750	2.0750
FXTN 03-21	PIBD0317E212	2M	2.8750	66	0.18	5/22/2017	162.200000	2.3000	9:43:01 AM	2.3000			2.3000	2.3000	2.3000	2.3000
TBILL 05.31.17	PIBL0317C010	2M		75	0.21	5/31/2017	65.400000	2.1250	3:45:04 PM	2.1403	2.1500	2.1000	2.1010	2.1500	2.1010	2.1250
TBILL 06.07.17	PIBL1216F065	3M		82	0.23	6/7/2017	41.570000	2.2050	3:42:35 PM	2.2027	2.2500	2.2050	2.2150	2.2150	2.2000	2.2050
TBILL 06.14.17	PIBL0317C029	3M		89	0.24	6/14/2017	312.624000	2.2800	3:50:27 PM	2.2834	2.3750	2.2180	2.2750	2.3100	2.2180	2.2800
FXTN 05-70	PIBD0517G705	4M	4.6250	110	0.30	7/5/2017	17.000000	2.5000	10:26:14 AM	2.5000	3.0000		2.5000	2.5000	2.5000	2.5000
TBILL 07.19.17	PIBL1216G073	4M		124	0.34	7/19/2017	6.013116	2.2500	3:21:53 PM	2.2500		2.2500	2.2500	2.2500	2.2500	2.2500
TBILL 08.02.17	PIBL0617A015	5M		138	0.38	8/2/2017						2.2600				
TBILL 08.09.17	PIBL1216H081	5M		145	0.40	8/9/2017	1.500000	2.2600	3:07:13 PM	2.2600		2.2500	2.2600	2.2600	2.2600	2.2600
TBILL 08.16.17	PIBL0617B023	5M		152	0.42	8/16/2017	5.000000	2.2750	11:38:03 AM	2.2724		2.2500	2.2500	2.2750	2.2500	2.2750
RTB 07-02	PIID0717H026	5M	6.6250	155	0.42	8/19/2017	7.321000	2.7500	10:15:51 AM	2.7500	3.1250	1.7500	2.7500	2.7500	2.7500	2.7500
FXTN 10-44	PIBD1017H447	5M	7.7500	159	0.44	8/23/2017	10.000000	2.7500	10:18:49 AM	2.7500	3.1250	1.7000	2.7500	2.7500	2.7500	2.7500
TBILL 08.30.17	PIBL0617C031	5M		166	0.46	8/30/2017	4.200000	2.3750	3:13:36 PM	2.3750	2.4000		2.3750	2.3750	2.3750	2.3750
TBILL 09.13.17	PIBL0617C040	6M		180	0.49	9/13/2017	1,307.711000	2.5000	3:52:20 PM	2.4989	2.7500	2.5005	2.3750	2.5005	2.3750	2.5000
TBILL 09.27.17	PIBL1216I099	7M		194	0.53	9/27/2017	9.400000	2.3800	2:19:00 PM	2.3773		2.3750	2.3750	2.3800	2.3750	2.3800
TBILL 10.18.17	PIBL1216J105	7M		215	0.59	10/18/2017	24.395000	2.3750	11:10:22 AM	2.3750	2.5000	2.3750	2.3750	2.3750	2.3750	2.3750
FXTN 07-50	PIBD0717J502	8M	5.3750	225	0.62	10/28/2017					3.2500					
FXTN 05-71	PIBD0517K719	8M	4.1250	236	0.65	11/8/2017						2.3000				
TBILL 01.17.18	PIBL1217A013	10M		306	0.84	1/17/2018										
FXTN 10-45	PIBD1018A451	11M	5.8750	320	0.88	1/31/2018										
TBILL 01.31.18	PIBL1217B021	11M		320	0.88	1/31/2018						2.5500				
TBILL 02.14.18	PIBL1217B030	11M		334	0.92	2/14/2018	4.000000	2.5000	10:09:58 AM	2.5000		2.5000	2.5000	2.5000	2.5000	2.5000
TBILL 02.28.18	PIBL1217C048	1Y		348	0.96	2/28/2018					3.0500	2.5250				
TBILL 03.14.18	PIBL1217C056	1Y		362	0.99	3/14/2018	87.941696	2.6500	3:53:34 PM	2.6451	2.9500	2.6350	2.6300	2.6650	2.6000	2.6500
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	432	1.18	5/23/2018	1,295.684625	3.1000	4:04:49 PM	3.1099	3.1995	3.1000	3.1400	3.1500	3.1000	3.1000
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	519	1.42	8/18/2018					3.3750	3.1250				
FXTN 10-47	PIBD1018K478	2Y	8.8750	613	1.68	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	704	1.93	2/19/2019	10.000000	3.9000	10:51:08 AM	3.9000	4.0000		3.9000	3.9000	3.9000	3.9000
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	770	2.11	4/26/2019						3.8500				
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	854	2.34	7/19/2019						3.5000				
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	896	2.45	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	980	2.68	11/22/2019	100.000000	3.9000	11:05:27 AM	3.9000	4.2000	3.7005	3.9000	3.9000	3.9000	3.9000
FXTN 03-22	PIBD0320A229	3Y	3.3750	1031	2.82	1/12/2020	189.821280	3.8750	3:57:22 PM	3.8388	4.0000	3.8100	3.8500	3.9000	3.8000	3.8750
FXTN 10-50	PIBD1020B508	3Y	7.7500	1068	2.92	2/18/2020										
RTB 10-01	PIID1020H015	3.5Y	7.2500	1251	3.43	8/19/2020						3.3000				
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1252	3.43	8/20/2020	126.314000	3.9000	2:39:51 PM	3.9090		3.8000	3.8275	3.9500	3.5000	3.9000
FXTN 10-51	PIBD1020I510	4Y	6.1250	1279	3.50	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1370	3.75	12/16/2020					4.2000					
RTB 10-02	PIID1021C027	4Y	7.3750	1447	3.96	3/3/2021					4.5000	3.3000				
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1464	4.01	3/20/2021					4.1000	3.7750				
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1503	4.11	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1678	4.59	10/20/2021	1.000000	4.2000	3:14:48 PM	4.2000			4.2000	4.2000	4.2000	4.2000
FXTN 10-55	PIBD1021K551	5Y	5.7500	1713	4.69	11/24/2021						3.9750				
FXTN 10-54	PIBD1022G545	5Y	6.3750	1769	4.84	1/19/2022						4.0000				
FXTN 05-74	PIBD0522A747	5Y	4.0000	1776	4.86	1/26/2022	51.200000	4.0000	3:22:28 PM	4.0488	4.2000	4.0000	4.0500	4.0500	4.0000	4.0000
FXTN 20-02	PIBD2022C021	5Y	15.0000	1823	4.99	3/14/2022					4.3000					
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1964	5.38	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	2006	5.49	9/13/2022						3.9750				
FXTN 20-03	PIBD2022J033	6Y	12.7500	2040	5.59	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2090	5.72	12/6/2022										
FXTN 20-04	PIBD2023B048	6Y	13.0000	2166	5.93	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2226	6.09	4/21/2023	554.725720	4.2100	3:50:52 PM	4.2456		4.2000	4.2500	4.2650	4.2000	4.2100

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FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2264	6.20	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2342	6.41	8/15/2023	6.500000	4.3750	3:24:39 PM	4.4862	4.4750	4.2500	4.4500	4.6000	4.3250	4.3750
FXTN 20-06	PIBD2023J068	7Y	11.3750	2411	6.60	10/23/2023					4.6000					
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2635	7.21	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2698	7.39	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2713	7.43	8/20/2024	1,553.180000	4.5750	4:09:28 PM	4.5977			4.6000	4.6100	4.5540	4.5750
FXTN 20-09	PIBD2024K091	8Y	13.7500	2796	7.66	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2950	8.08	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3098	8.48	9/9/2025	9,758.500000	4.5100	4:11:27 PM	4.5633	4.5500	4.4000	4.6700	4.6700	4.4850	4.5100
FXTN 20-11	PIBD2025J116	9Y	12.1250	3139	8.59	10/20/2025						4.4000				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3179	8.70	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3230	8.84	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3474	9.51	9/20/2026	30.600000	4.6000	3:33:49 PM	4.6000	4.7500	4.1500	4.6000	4.6000	4.6000	4.6000
RTB 15-01	PIID1526J019	10Y	6.2500	3504	9.59	10/20/2026	22.535000	4.7500	11:36:50 AM	4.7500		4.4250	4.7500	4.7500	4.7500	4.7500
FXTN 20-13	PIBD2026L139	10Y	8.0000	3552	9.72	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3636	9.95	3/1/2027	67.290000	4.8000	11:45:57 AM	4.7801	5.3750	4.4000	4.6250	4.8000	4.6250	4.8000
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3825	10.47	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4280	11.72	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4819	13.19	5/27/2030						4.4500				
FXTN 25-02	PIBD2530G029	14Y	12.5000	4881	13.36	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5063	13.86	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5237	14.34	7/19/2031	1,616.419000	4.7800	4:10:16 PM	4.8241	5.0000	4.3500	4.9760	4.9760	4.7500	4.7800
FXTN 25-04	PIBD2531J042	15Y	9.3750	5315	14.55	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5435	14.88	2/2/2032						4.7000				
RTB 20-01	PIID2032C014	15Y	5.8750	5463	14.96	3/1/2032	35.985000	5.1000	4:06:31 PM	5.0120	5.1250	4.8000	5.0250	5.2750	5.0000	5.1000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5673	15.53	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5736	15.70	11/29/2032					5.2000					
FXTN 20-20	PIBD2033C206	17Y	3.6250	5848	16.01	3/21/2033	50.500000	5.0000	10:45:41 AM	4.9505		4.4000	4.9500	5.0000	4.9500	5.0000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6442	17.64	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6771	18.54	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6848	18.75	12/16/2035										
FXTN 25-09	PIBD2536I097	20Y	7.6250	7136	19.54	9/29/2036	14.000000	4.9750	12:00:35 PM	4.9750	5.1000		4.9750	4.9750	4.9750	4.9750
FXTN 25-10	PIBD2537H103	21Y	5.7500	7457	20.42	8/16/2037	2.000000	5.0000	10:42:29 AM	5.0000			5.0000	5.0000	5.0000	5.0000
RTB 25-01	PIID2537J015	21Y	6.1250	7526	20.61	10/24/2037	48.240000	4.9000	4:05:09 PM	4.7274	5.1500	4.8500	4.9000	4.9000	4.4500	4.9000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8577	23.48	9/9/2040	2,352.020000	5.0500	4:03:55 PM	5.1174	5.3000	4.4500	5.1300	5.1500	4.9900	5.0500