

GS Board Summary
March 30, 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 04.05.17	PIBL1216D049	<1M		5	0.01	4/5/2017										
TBILL 04.19.17	PIBL0616J072	<1M		19	0.05	4/19/2017										
FXTN 20-01	PIBD2017D011	<1M	14.3750	24	0.07	4/24/2017	100.000000	2.0000	3:50:43 PM	2.0000			2.0000	2.0000	2.0000	2.0000
TBILL 05.03.17	PIBL1216E057	1M		33	0.09	5/3/2017	85.904000	2.0250	3:52:10 PM	2.0249	2.1500		2.0250	2.0500	2.0000	2.0250
TBILL 05.17.17	PIBL0616K089	2M		47	0.13	5/17/2017	39.300000	2.0500	2:09:29 PM	2.0500			2.0500	2.0500	2.0500	2.0500
FXTN 03-21	PIBD0317E212	2M	2.8750	52	0.14	5/22/2017	150.218000	2.3000	3:25:43 PM	2.3770			2.4000	2.4050	2.3000	2.3000
TBILL 05.31.17	PIBL0317C010	2M		61	0.17	5/31/2017	0.883000	2.0650	3:55:34 PM	2.0922			2.1250	2.1250	2.0650	2.0650
TBILL 06.07.17	PIBL1216F065	2M		68	0.19	6/7/2017	5.500000	2.0750	11:20:41 AM	2.1886			2.2000	2.2000	2.0750	2.0750
TBILL 06.14.17	PIBL0317C029	2M		75	0.21	6/14/2017	116.851000	2.0850	3:43:10 PM	2.0994			2.1000	2.1000	2.0750	2.0850
FXTN 05-70	PIBD0517G705	3M	4.6250	96	0.26	7/5/2017	140.000000	2.5000	3:47:43 PM	2.6428	2.8950	2.2750	2.5000	2.7000	2.5000	2.5000
TBILL 07.19.17	PIBL1216G073	4M		110	0.30	7/19/2017	600.906000	2.1000	2:54:43 PM	2.1496		2.1000	2.2000	2.2000	2.1000	2.1000
TBILL 08.02.17	PIBL0617A015	4M		124	0.34	8/2/2017	2.806000	2.1500	2:32:08 PM	2.1785		2.1500	2.2500	2.2500	2.1500	2.1500
TBILL 08.09.17	PIBL1216H081	5M		131	0.36	8/9/2017	0.505000	2.3000	3:01:24 PM	2.3000			2.3000	2.3000	2.3000	2.3000
TBILL 08.16.17	PIBL0617B023	5M		138	0.38	8/16/2017	33.992474	2.2400	3:19:59 PM	2.2298		2.2000	2.3000	2.3000	2.2000	2.2400
RTB 07-02	PIID0717H026	5M	6.6250	141	0.39	8/19/2017										
FXTN 10-44	PIBD1017H447	5M	7.7500	145	0.40	8/23/2017										
TBILL 08.30.17	PIBL0617C031	5M		152	0.42	8/30/2017	278.400000	2.2600	2:59:59 PM	2.2500			2.2500	2.2600	2.2500	2.2600
TBILL 09.13.17	PIBL0617C040	5M		166	0.46	9/13/2017	171.097500	2.3750	3:18:20 PM	2.3589	2.3750	2.3000	2.3250	2.3850	2.3250	2.3750
TBILL 09.27.17	PIBL1216I099	6M		180	0.49	9/27/2017	10.497000	2.3000	2:43:42 PM	2.3000	2.7500	2.3000	2.3000	2.3000	2.3000	2.3000
TBILL 10.18.17	PIBL1216J105	7M		201	0.55	10/18/2017	36.500000	2.3250	3:29:31 PM	2.3692	2.5000	2.3750	2.3750	2.3800	2.3250	2.3250
FXTN 07-50	PIBD0717J502	7M	5.3750	211	0.58	10/28/2017										
FXTN 05-71	PIBD0517K719	8M	4.1250	222	0.61	11/8/2017						2.3500				
TBILL 01.17.18	PIBL1217A013	10M		292	0.80	1/17/2018										
FXTN 10-45	PIBD1018A451	10M	5.8750	306	0.84	1/31/2018										
TBILL 01.31.18	PIBL1217B021	10M		306	0.84	1/31/2018						2.5500				
TBILL 02.14.18	PIBL1217B030	11M		320	0.88	2/14/2018						2.5000				
TBILL 02.28.18	PIBL1217C048	11M		334	0.92	2/28/2018						2.5250				
TBILL 03.14.18	PIBL1217C056	1Y		348	0.96	3/14/2018	71.820000	2.6505	3:31:21 PM	2.6924	3.0500		2.6505	2.7000	2.6505	2.6505
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	418	1.14	5/23/2018	139.800000	3.0400	3:14:51 PM	3.1024		3.0000	3.0500	3.1250	3.0400	3.0400
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	505	1.38	8/18/2018	1.000000	4.0000	11:28:21 AM	4.0000		3.1000	4.0000	4.0000	4.0000	4.0000
FXTN 10-47	PIBD1018K478	2Y	8.8750	599	1.64	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	690	1.89	2/19/2019					4.3750					
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	756	2.07	4/26/2019										
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	840	2.30	7/19/2019						3.7500				
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	882	2.41	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	966	2.64	11/22/2019	5.867000	4.1500	4:00:18 PM	4.1372	4.1000	3.9300	4.1000	4.1500	4.1000	4.1500
FXTN 03-22	PIBD0320A229	3Y	3.3750	1017	2.78	1/12/2020	65.000000	4.1000	3:18:31 PM	4.1000	4.1750	4.0000	4.1000	4.1000	4.1000	4.1000
FXTN 10-50	PIBD1020B508	3Y	7.7500	1054	2.89	2/18/2020						3.3750				
RTB 10-01	PIID1020H015	3.5Y	7.2500	1237	3.39	8/19/2020										
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1238	3.39	8/20/2020	2.000000	4.3000	3:59:57 PM	4.3000	4.3000	4.1000	4.3000	4.3000	4.3000	4.3000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1265	3.46	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1356	3.71	12/16/2020	2.000000	4.6000	11:28:34 AM	4.6000		4.0000	4.6000	4.6000	4.6000	4.6000
RTB 10-02	PIID1021C027	4Y	7.3750	1433	3.92	3/3/2021						3.8000				
FXTN 07-57	PIBD0721C574	4Y	3.5000	1450	3.97	3/20/2021	51.000000	4.3750	3:59:46 PM	4.3732	4.7000	4.0000	4.2850	4.3750	4.2850	4.3750
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1489	4.08	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1664	4.56	10/20/2021	0.060000	4.6000	3:54:12 PM	4.6000		4.2000	4.6000	4.6000	4.6000	4.6000
FXTN 10-55	PIBD1021K551	5Y	5.7500	1699	4.65	11/24/2021						4.2000				
FXTN 10-54	PIBD1022G545	5Y	6.3750	1755	4.80	1/19/2022						4.0000				
FXTN 05-74	PIBD0522A747	5Y	4.0000	1762	4.82	1/26/2022	3,230.000000	4.2700	4:13:56 PM	4.2806	4.5000	4.2005	4.3000	4.3200	4.2500	4.2700
FXTN 20-02	PIBD2022C021	5Y	15.0000	1809	4.95	3/14/2022					4.4500					
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1950	5.34	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1992	5.45	9/13/2022						4.0000				
FXTN 20-03	PIBD2022J033	6Y	12.7500	2026	5.55	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2076	5.68	12/6/2022	1.600000	4.5500	11:25:23 AM	4.4562		4.3000	4.4500	4.5500	4.4500	4.5500
FXTN 20-04	PIBD2023B048	6Y	13.0000	2152	5.89	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2212	6.06	4/21/2023	200.000000	4.4250	3:23:56 PM	4.4200		4.3500	4.4150	4.4250	4.4150	4.4250
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2250	6.16	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2328	6.37	8/15/2023	34.700000	4.6000	3:43:04 PM	4.5946	4.6000	4.4500	4.5750	4.7500	4.5750	4.6000

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FXTN 20-06	PIBD2023J068	7Y	11.3750	2397	6.56	10/23/2023					5.0000					
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2621	7.18	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2684	7.35	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2699	7.39	8/20/2024	707.126000	4.6450	2:39:11 PM	4.6531			4.6700	4.6700	4.6450	4.6450
FXTN 20-09	PIBD2024K091	8Y	13.7500	2782	7.62	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2936	8.04	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3084	8.44	9/9/2025	1,310.263763	4.6200	4:04:59 PM	4.6431	4.6750	4.5850	4.6600	4.6800	4.6200	4.6200
FXTN 20-11	PIBD2025J116	9Y	12.1250	3125	8.56	10/20/2025						4.4000				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3165	8.67	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3216	8.80	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3460	9.47	9/20/2026	288.736000	4.5500	11:02:04 AM	4.5846	4.8500	4.6000	4.7500	4.7500	4.5500	4.5500
RTB 15-01	PIID1526J019	10Y	6.2500	3490	9.56	10/20/2026					5.2500	4.4150				
FXTN 20-13	PIBD2026L139	10Y	8.0000	3538	9.69	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3622	9.92	3/1/2027					5.2500	4.4251				
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3811	10.43	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4266	11.68	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4805	13.16	5/27/2030	4.820000	4.9000	12:08:52 PM	4.9000		4.4000	4.9000	4.9000	4.9000	4.9000
FXTN 25-02	PIBD2530G029	14Y	12.5000	4867	13.33	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5049	13.82	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5223	14.30	7/19/2031	333.965000	4.9000	3:54:49 PM	4.8660			4.9000	4.9100	4.8400	4.9000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5301	14.51	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5421	14.84	2/2/2032	6.200000	5.0000	11:52:49 AM	5.0000		4.6000	5.0000	5.0000	5.0000	5.0000
RTB 20-01	PIID2032C014	15Y	5.8750	5449	14.92	3/1/2032	4.100000	5.1000	10:10:04 AM	5.1000		4.8000	5.1000	5.1000	5.1000	5.1000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5659	15.49	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5722	15.67	11/29/2032	20.294000	5.0500	12:00:18 PM	5.0500			5.0500	5.0500	5.0500	5.0500
FXTN 20-20	PIBD2033C206	16Y	3.6250	5834	15.97	3/21/2033						4.6000				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6428	17.60	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6757	18.50	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6834	18.71	12/16/2035	6.030402	5.1000	11:53:31 AM	5.0988			5.1000	5.1000	5.0950	5.1000
FXTN 25-09	PIBD2536I097	20Y	7.6250	7122	19.50	9/29/2036					5.5000	4.7000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7443	20.38	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7512	20.57	10/24/2037	0.060000	5.1500	2:32:55 PM	5.2747	5.3000		5.3000	5.3000	5.1500	5.1500
FXTN 25-11	PIBD2540I116	24Y	4.6250	8563	23.44	9/9/2040	533.500000	5.1000	4:14:50 PM	5.1379	5.3000	4.9250	5.1000	5.1500	5.1000	5.1000