

GS Board Summary  
March 08, 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 03.15.17	PIBL1216C031	<1M		6	0.02	3/15/2017										
TBILL 03.29.17	PIBL0616I064	<1M		20	0.05	3/29/2017										
FXTN 07-49	PIBD0717C493	<1M	7.0000	22	0.06	3/31/2017					2.5000					
TBILL 04.05.17	PIBL1216D049	1M		27	0.07	4/5/2017	422.312000	2.0000	2:26:50 PM	2.0001	2.1500		2.0010	2.0500	2.0000	2.0000
TBILL 04.19.17	PIBL0616J072	1M		41	0.11	4/19/2017	799.953000	2.0000	4:14:24 PM	2.0599	2.1250	2.0000	2.0750	2.0750	2.0000	2.0000
FXTN 20-01	PIBD2017D011	2M	14.3750	46	0.13	4/24/2017					3.2500					
TBILL 05.03.17	PIBL1216E057	2M		55	0.15	5/3/2017	288.101345	2.1250	3:58:39 PM	2.1657	2.2500	2.1250	2.1255	2.2000	2.1250	2.1250
TBILL 05.17.17	PIBL0616K089	2M		69	0.19	5/17/2017						2.1250				
FXTN 03-21	PIBD0317E212	2M	2.8750	74	0.20	5/22/2017	397.165000	2.3000	3:39:04 PM	2.3000			2.3000	2.3000	2.3000	2.3000
TBILL 05.31.17	PIBL0317C010	3M		83	0.23	5/31/2017	1,259.073000	2.2750	2:50:15 PM	2.2819	2.3000		2.2800	2.2900	2.2500	2.2750
TBILL 06.07.17	PIBL1216F065	3M		90	0.25	6/7/2017	587.080444	2.2500	3:59:40 PM	2.2566	2.3000	2.2500	2.2500	2.3025	2.2500	2.2500
FXTN 05-70	PIBD0517G705	4M	4.6250	118	0.32	7/5/2017					3.8750	2.2750				
TBILL 07.19.17	PIBL1216G073	5M		132	0.36	7/19/2017	10.537000	2.2650	3:24:57 PM	2.2679		2.2651	2.2700	2.2700	2.2650	2.2650
TBILL 08.02.17	PIBL0617A015	5M		146	0.40	8/2/2017	31.946000	2.2700	10:19:16 AM	2.2700		2.2655	2.2700	2.2700	2.2700	2.2700
TBILL 08.09.17	PIBL1216H081	5M		153	0.42	8/9/2017										
TBILL 08.16.17	PIBL0617B023	5M		160	0.44	8/16/2017	10.500000	2.2500	2:54:30 PM	2.3214		2.2500	2.3250	2.3250	2.2500	2.2500
RTB 07-02	PIID0717H026	5M	6.6250	163	0.45	8/19/2017					3.8750	1.7500				
FXTN 10-44	PIBD1017H447	5M	7.7500	167	0.46	8/23/2017					3.5000	1.7000				
TBILL 08.30.17	PIBL0617C031	6M		174	0.48	8/30/2017	66.343700	2.4100	3:54:28 PM	2.4185	2.6500	2.4100	2.3800	2.4250	2.3800	2.4100
TBILL 09.27.17	PIBL1216I099	7M		202	0.55	9/27/2017	5.000000	2.4100	2:49:44 PM	2.4100		2.4100	2.4100	2.4100	2.4100	2.4100
TBILL 10.18.17	PIBL1216J105	8M		223	0.61	10/18/2017					2.5000	2.3750				
FXTN 07-50	PIBD0717J502	8M	5.3750	233	0.64	10/28/2017					3.7500					
FXTN 05-71	PIBD0517K719	8M	4.1250	244	0.67	11/8/2017						2.3000				
TBILL 01.17.18	PIBL1217A013	11M		314	0.86	1/17/2018	3.050000	2.5250	2:08:16 PM	2.5250			2.5250	2.5250	2.5250	2.5250
FXTN 10-45	PIBD1018A451	11M	5.8750	328	0.90	1/31/2018										
TBILL 01.31.18	PIBL1217B021	11M		328	0.90	1/31/2018						2.5500				
TBILL 02.14.18	PIBL1217B030	11M		342	0.94	2/14/2018	2.000000	2.5250	2:23:21 PM	2.5250		2.5250	2.5250	2.5250	2.5250	2.5250
TBILL 02.28.18	PIBL1217C048	1Y		356	0.98	2/28/2018	134.344909	2.5750	3:00:16 PM	2.5568	2.9000	2.5500	2.5500	2.5750	2.5500	2.5750
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	440	1.20	5/23/2018	663.200000	3.0800	3:08:23 PM	3.1094	3.2500	3.0750	3.0550	3.1500	3.0550	3.0800
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	527	1.44	8/18/2018	4.000000	3.2000	11:18:45 AM	3.2000			3.2000	3.2000	3.2000	3.2000
FXTN 10-47	PIBD1018K478	2Y	8.8750	621	1.70	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	712	1.95	2/19/2019	517.000000	3.2500	2:57:22 PM	3.1871	3.7500		3.1850	3.2500	3.1850	3.2500
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	778	2.13	4/26/2019						3.9250				
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	862	2.36	7/19/2019	136.000000	3.2600	12:05:05 PM	3.2600		3.9250	3.2600	3.2600	3.2600	3.2600
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	904	2.48	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	988	2.70	11/22/2019	696.600000	3.8800	3:11:36 PM	3.8520	3.8000	3.6350	3.8500	3.8800	3.8500	3.8800
FXTN 03-22	PIBD0320A229	3Y	3.3750	1039	2.84	1/12/2020	262.564000	3.8100	2:00:17 PM	3.8781	4.0000	3.8750	3.8730	3.9250	3.8000	3.8100
FXTN 10-50	PIBD1020B508	3Y	7.7500	1076	2.95	2/18/2020						3.3750				
RTB 10-01	PIID1020H015	3.5Y	7.2500	1259	3.45	8/19/2020						3.3000				
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1260	3.45	8/20/2020	3.100000	3.7500	9:09:58 AM	3.7500	4.1000	3.8250	3.7500	3.7500	3.7500	3.7500
FXTN 10-51	PIBD1020I510	4Y	6.1250	1287	3.52	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1378	3.77	12/16/2020					4.1750	3.5000				
RTB 10-02	PIID1021C027	4Y	7.3750	1455	3.98	3/3/2021						3.3750				
FXTN 07-57	PIBD0721C574	4.5Y	3.5000	1472	4.03	3/20/2021	21.799188	4.1250	3:35:14 PM	4.1057	4.2250	3.8500	3.9150	4.1250	3.9150	4.1250
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1511	4.14	4/28/2021						3.5250				
RTB 10-03	PIID1021J039	5Y	5.7500	1686	4.62	10/20/2021	0.100000	4.2500	11:04:14 AM	4.2500			4.2500	4.2500	4.2500	4.2500
FXTN 10-55	PIBD1021K551	5Y	5.7500	1721	4.71	11/24/2021						3.9750				
FXTN 10-54	PIBD1022G545	5Y	6.3750	1777	4.87	1/19/2022	34.000000	4.1300	11:22:42 AM	4.1300		4.0000	4.1300	4.1300	4.1300	4.1300
FXTN 05-74	PIBD0522A747	5Y	4.0000	1784	4.88	1/26/2022	470.000000	4.0500	11:40:45 AM	4.0739	4.2000	3.9005	4.0750	4.0750	4.0500	4.0500
FXTN 20-02	PIBD2022C021	5.5Y	15.0000	1831	5.01	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1972	5.40	8/2/2022										
FXTN 10-57	PIBD1022I570	6Y	4.7500	2014	5.51	9/13/2022						3.9500				
FXTN 20-03	PIBD2022J033	6Y	12.7500	2048	5.61	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2098	5.74	12/6/2022						3.9250				
FXTN 20-04	PIBD2023B048	6Y	13.0000	2174	5.95	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2234	6.12	4/21/2023	98.500000	4.1800	10:28:29 AM	4.1800		3.7500	4.1800	4.1800	4.1800	4.1800
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2272	6.22	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2350	6.43	8/15/2023	15.050000	4.4000	2:48:45 PM	4.3613	4.4750	4.1005	4.2750	4.5000	4.2750	4.4000

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FXTN 20-06	PIBD2023J068	7Y	11.3750	2419	6.62	10/23/2023					4.7000					
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2643	7.24	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2706	7.41	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2721	7.45	8/20/2024	21.000000	4.5000	10:41:14 AM	4.5000			4.5000	4.5000	4.5000	4.5000
FXTN 20-09	PIBD2024K091	8Y	13.7500	2804	7.68	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2958	8.10	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3106	8.50	9/9/2025	2,450.000000	4.5525	3:54:56 PM	4.5479	4.7000	4.1500	4.5300	4.5600	4.5300	4.5525
FXTN 20-11	PIBD2025J116	9Y	12.1250	3147	8.62	10/20/2025						4.3500				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3187	8.73	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3238	8.87	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3482	9.53	9/20/2026					4.6900	4.1500				
RTB 15-01	PIID1526J019	10Y	6.2500	3512	9.62	10/20/2026	1.000000	4.5500	11:49:59 AM	4.5500		4.3750	4.5500	4.5500	4.5500	4.5500
FXTN 20-13	PIBD2026L139	10Y	8.0000	3560	9.75	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3644	9.98	3/1/2027					5.0000	4.4000				
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3833	10.49	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4288	11.74	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4827	13.22	5/27/2030						4.4500				
FXTN 25-02	PIBD2530G029	14Y	12.5000	4889	13.39	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5071	13.88	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5245	14.36	7/19/2031	250.200000	4.7500	2:53:12 PM	4.7500		4.5750	4.7500	4.7500	4.7500	4.7500
FXTN 25-04	PIBD2531J042	15Y	9.3750	5323	14.57	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5443	14.90	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5471	14.98	3/1/2032	7.855000	4.7800	3:10:19 PM	4.7909	4.8500		4.8100	4.8100	4.7800	4.7800
FXTN 20-19	PIBD2032I195	16Y	5.7500	5681	15.55	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5744	15.73	11/29/2032	100.600000	4.8500	11:50:07 AM	4.8500			4.8500	4.8500	4.8500	4.8500
FXTN 20-20	PIBD2033C206	17Y	3.6250	5856	16.03	3/21/2033	4.711000	4.9500	10:32:47 AM	4.9500		4.5750	4.9500	4.9500	4.9500	4.9500
FXTN 25-06	PIBD2534K062	18Y	9.2500	6450	17.66	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6779	18.56	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6856	18.77	12/16/2035	2.700000	4.8000	10:35:27 AM	4.8000			4.8000	4.8000	4.8000	4.8000
FXTN 25-09	PIBD2536I097	20Y	7.6250	7144	19.56	9/29/2036	100.000000	4.9500	11:42:55 AM	4.9500	5.0500		4.9500	4.9500	4.9500	4.9500
FXTN 25-10	PIBD2537H103	21Y	5.7500	7465	20.44	8/16/2037	25.000000	4.8900	3:32:36 PM	4.8840			4.8750	4.8900	4.8750	4.8900
RTB 25-01	PIID2537J015	21Y	6.1250	7534	20.63	10/24/2037	26.781000	4.9250	4:07:08 PM	4.9120	4.9500	4.7000	4.8350	4.9500	4.8000	4.9250
FXTN 25-11	PIBD2540I116	24Y	4.6250	8585	23.50	9/9/2040	10.000000	4.9750	4:08:31 PM	4.9750	5.0500	4.4500	4.9750	4.9750	4.9750	4.9750