GS Board Summary
April 10, 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 04.19.17	PIBL0616J072	<1M		8	0.02	4/19/2017	15.051000	1.9000	11:50:10 AM	1.9000			1.9000	1.9000	1.9000	1.9000
FXTN 20-01	PIBD2017D011	<1M	14.3750	13	0.04	4/24/2017										
TBILL 05.03.17	PIBL1216E057	<1M		22	0.06	5/3/2017	1.500000	1.9000	3:06:14 PM	1.9000		1.9000	1.9000	1.9000	1.9000	1.9000
TBILL 05.17.17	PIBL0616K089	1M		36	0.10	5/17/2017	18.220000	1.9750	3:02:54 PM	1.9606	2.5000	1.9500	1.9500	1.9750	1.9500	1.9750
FXTN 03-21	PIBD0317E212	1M	2.8750	41	0.11	5/22/2017										
TBILL 05.31.17	PIBL0317C010	2M		50	0.14	5/31/2017										
TBILL 06.07.17	PIBL1216F065	2M		57	0.16	6/7/2017										
TBILL 06.14.17	PIBL0317C029	2M		64	0.18	6/14/2017										
FXTN 05-70	PIBD0517G705	3M	4.6250	85	0.23	7/5/2017	300.300000	2.4500	11:36:29 AM	2.4500	3.1000	2.2750	2.4500	2.4500	2.4500	2.4500
TBILL 07.19.17	PIBL1216G073	3M		99	0.27	7/19/2017	18.500000	2.0750	11:55:37 AM	2.0750	2.6800		2.0750	2.0750	2.0750	2.0750
TBILL 08.02.17	PIBL0617A015	4M		113	0.31	8/2/2017	48.091238	2.1100	3:30:51 PM			2.1055	2.1050	2.1250	2.1050	2.1100
TBILL 08.09.17	PIBL1216H081	4M		120	0.33	8/9/2017						2.1050				
TBILL 08.16.17	PIBL0617B023	4M		127	0.35	8/16/2017	3.319000	2.1250	2:17:06 PM	2.1250		2.1250	2.1250	2.1250	2.1250	2.1250
RTB 07-02	PIID0717H026	4M	6.6250	130	0.36	8/19/2017	13.000000	2.6000	3:43:55 PM	2.5711			2.4750	2.6000	2.4750	2.6000
FXTN 10-44	PIBD1017H447	5M	7.7500	134	0.37	8/23/2017										
TBILL 08.30.17	PIBL0617C031	5M		141	0.39	8/30/2017						2.1500				
TBILL 09.13.17	PIBL0617C040	5M		155	0.43	9/13/2017	5.362000	2.2250	2:21:26 PM	2.2716		2.2250	2.2750	2.2750	2.2250	2.2250
TBILL 09.27.17	PIBL1216I099	5M		169	0.46	9/27/2017	6.511000	2.2550	3:22:37 PM	2.2562		2.2550	2.2600	2.2600	2.2550	2.2550
TBILL 10.18.17	PIBL1216J105	6M		190	0.52	10/18/2017	75.040000	2.3775	2:24:06 PM	2.3751	2.5000	2.3750	2.3750	2.3775	2.3750	2.3775
FXTN 07-50	PIBD0717J502	7M	5.3750	200	0.55	10/28/2017										
FXTN 05-71	PIBD0517K719	7M	4.1250	211	0.58	11/8/2017						2.3500				
TBILL 01.17.18	PIBL1217A013	9M		281	0.77	1/17/2018						2.5000				
FXTN 10-45	PIBD1018A451	10M	5.8750	295	0.81	1/31/2018	100.000000	2.8500	2:42:56 PM	2.8500			2.8500	2.8500	2.8500	2.8500
TBILL 01.31.18	PIBL1217B021	10M		295	0.81	1/31/2018	1.100000	2.4000	3:34:53 PM	2.4000			2.4000	2.4000	2.4000	2.4000
TBILL 02.14.18	PIBL1217B030	10M		309	0.85	2/14/2018	34.700000	2.5500	3:38:02 PM	2.6019		2.5550	2.6500	2.6500	2.5500	2.5500
TBILL 02.28.18	PIBL1217C048	11M		323	0.89	2/28/2018						2.5000				
TBILL 03.14.18	PIBL1217C056	11M		337	0.93	3/14/2018	31.102000	2.6550	3:54:04 PM	2.6530		2.5000	2.5250	2.6550	2.5250	2.6550
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	407	1.11	5/23/2018	16.015000	3.1450	3:48:51 PM	3.1275	3.5000	3.0755	3.1250	3.1450	3.1250	3.1450
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	494	1.35	8/18/2018						3.0550				
FXTN 10-47	PIBD1018K478	2Y	8.8750	588	1.61	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	679	1.86	2/19/2019					4.2200					
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	745	2.04	4/26/2019										
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	829	2.27	7/19/2019										
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	871	2.38	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	955	2.61	11/22/2019	1,388.609600	4.0500	4:01:21 PM	3.9545	4.1000	3.8500	4.0250	4.0650	3.9250	4.0500
FXTN 03-22	PIBD0320A229	3Y	3.3750	1006	2.75	1/12/2020	764.000000	4.0300	3:59:04 PM	4.0254	4.1000	3.9500	4.0150	4.0300	4.0000	4.0300
FXTN 10-50	PIBD1020B508	3Y	7.7500	1043	2.86	2/18/2020						3.7000				
RTB 10-01	PIID1020H015	3.5Y	7.2500	1226	3.36	8/19/2020	0.699000	4.2000	2:47:30 PM				4.2000	4.2000	4.2000	4.2000
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1227	3.36	8/20/2020	207.000000	4.1250	4:07:45 PM	4.1252	4.2250	3.8000	4.1000	4.1500	4.1000	4.1250
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1254	3.43	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1345	3.68	12/16/2020						4.0000				
RTB 10-02	PIID1021C027	4Y	7.3750	1422	3.89	3/3/2021						3.8000				
FXTN 07-57	PIBD0721C574	4Y	3.5000	1439	3.94	3/20/2021	300.000000	4.2300	4:01:44 PM	4.1783	4.4500	4.1250	4.1500	4.2400	4.1500	4.2300
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1478	4.05	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1653	4.53	10/20/2021						4.1000				
FXTN 10-55	PIBD1021K551	5Y	5.7500	1688	4.62	11/24/2021						4.2000				
FXTN 10-54	PIBD1022G545	5Y	6.3750	1744	4.77	1/19/2022						4.1250				
FXTN 05-74	PIBD0522A747	5Y	4.0000	1751	4.79	1/26/2022	157.000000	4.2500	4:01:00 PM	4.2473	4.3000	4.2000	4.2600	4.2600	4.2450	4.2500
FXTN 20-02	PIBD2022C021	5Y	15.0000	1798	4.92	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1939	5.31	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1981	5.42	9/13/2022						4.2000				
FXTN 20-03	PIBD2022J033	6Y	12.7500	2015	5.52	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2065	5.65	12/6/2022										
FXTN 20-04	PIBD2023B048	6Y	13.0000	2141	5.86	2/20/2023										
FXTN 07-58	PIBD0723D588	6.5Y	3.5000	2201	6.03	4/21/2023	77.608700	4.4600	3:20:27 PM	4.4599	4.5000	4.4000	4.4850	4.4850	4.4250	4.4600
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2239	6.13	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2317	6.34	8/15/2023	2.018000	4.7000	3:12:27 PM		4.5750	4.4600	4.5750	4.7000	4.5750	4.7000
FXTN 20-06	PIBD2023J068	7Y	11.3750	2386	6.53	10/23/2023					4.8500					

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FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2610	7.15	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2673	7.32	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2688	7.36	8/20/2024										
FXTN 20-09	PIBD2024K091	8Y	13.7500	2771	7.59	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2925	8.01	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3073	8.41	9/9/2025	607.006000	4.5550	4:06:30 PM	4.5620		4.5000	4.5850	4.6000	4.5500	4.5550
FXTN 20-11	PIBD2025J116	9Y	12.1250	3114	8.53	10/20/2025						4.3000				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3154	8.64	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3205	8.77	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3449	9.44	9/20/2026	1.075000	4.6250	3:12:43 PM	4.6250	4.8000		4.6250	4.6250	4.6250	4.6250
RTB 15-01	PIID1526J019	10Y	6.2500	3479	9.52	10/20/2026					5.0000	4.4250				
FXTN 20-13	PIBD2026L139	10Y	8.0000	3527	9.66	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3611	9.89	3/1/2027					5.3750	4.4250				
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3800	10.40	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4255	11.65	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4794	13.13	5/27/2030						4.4000				
FXTN 25-02	PIBD2530G029	14Y	12.5000	4856	13.30	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5038	13.79	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5212	14.27	7/19/2031	20.000000	4.8650	11:32:46 AM	4.8650	5.0000		4.8650	4.8650	4.8650	4.8650
FXTN 25-04	PIBD2531J042	15Y	9.3750	5290	14.48	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5410	14.81	2/2/2032	0.500000	5.1000	11:00:42 AM	5.1000		4.7000	5.1000	5.1000	5.1000	5.1000
RTB 20-01	PIID2032C014	15Y	5.8750	5438	14.89	3/1/2032	14.700000	5.0500	11:50:43 AM	5.0500	5.3000	4.9500	5.0500	5.0500	5.0500	5.0500
FXTN 20-19	PIBD2032I195	16Y	5.7500	5648	15.46	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5711	15.64	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5823	15.94	3/21/2033	1.200000	5.3000	11:58:38 AM	5.0281	5.3000	4.8500	4.9750	5.3000	4.9750	5.3000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6417	17.57	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6746	18.47	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6823	18.68	12/16/2035					5.5000					
FXTN 25-09	PIBD2536I097	19Y	7.6250	7111	19.47	9/29/2036						4.7500				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7432	20.35	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7501	20.54	10/24/2037	255.190000	5.0650	4:01:30 PM	5.0398	5.3000		5.0000	5.5000	5.0000	5.0650
FXTN 25-11	PIBD2540I116	24Y	4.6250	8552	23.41	9/9/2040	89.400000	5.2500	3:56:00 PM	5.2209	5.3000	5.0550	5.1300	5.2500	5.0500	5.2500