

GS Board Summary
April 19, 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
FXTN 20-01	PIBD2017D011	<1M	14.3750	4	0.01	4/24/2017					2.5000					
TBILL 05.03.17	PIBL1216E057	<1M		13	0.04	5/3/2017										
TBILL 05.17.17	PIBL0616K089	1M		27	0.07	5/17/2017	0.030031	1.9500	2:46:19 PM	1.9500	2.5000		1.9500	1.9500	1.9500	1.9500
FXTN 03-21	PIBD0317E212	1M	2.8750	32	0.09	5/22/2017	145.400000	2.3000	3:48:18 PM	2.3000			2.3000	2.3000	2.3000	2.3000
TBILL 05.31.17	PIBL0317C010	1M		41	0.11	5/31/2017	1.000000	1.9750	10:13:14 AM	1.9750	2.7500		1.9750	1.9750	1.9750	1.9750
TBILL 06.07.17	PIBL1216F065	2M		48	0.13	6/7/2017	1,417.576317	1.9000	3:28:24 PM	1.9967			1.9500	2.0000	1.9000	1.9000
TBILL 06.14.17	PIBL0317C029	2M		55	0.15	6/14/2017										
FXTN 05-70	PIBD0517G705	2M	4.6250	76	0.21	7/5/2017					3.0000					
TBILL 07.12.17	PIBL0317D037	3M		83	0.23	7/12/2017	283.506200	2.0500	3:43:09 PM	2.0770	2.2500		2.0750	2.1500	2.0500	2.0500
TBILL 07.19.17	PIBL1216G073	3M		90	0.25	7/19/2017	69.689000	2.0750	2:40:25 PM	2.0763	2.6750		2.0750	2.3000	2.0750	2.0750
TBILL 08.02.17	PIBL0617A015	4M		104	0.29	8/2/2017	302.972000	2.0800	3:07:45 PM	2.0962			2.0800	2.1050	2.0800	2.0800
TBILL 08.09.17	PIBL1216H081	4M		111	0.30	8/9/2017	16.628000	2.1000	3:38:03 PM	2.1000		2.1000	2.1000	2.1000	2.1000	2.1000
TBILL 08.16.17	PIBL0617B023	4M		118	0.32	8/16/2017	69.612000	2.1000	3:30:14 PM	2.1014			2.3000	2.3000	2.1000	2.1000
RTB 07-02	PIID0717H026	4M	6.6250	121	0.33	8/19/2017	10.673000	2.4500	12:06:07 PM	2.5131	3.1250	1.7500	3.1250	3.1250	2.4500	2.4500
FXTN 10-44	PIBD1017H447	4M	7.7500	125	0.34	8/23/2017					3.0000					
TBILL 08.30.17	PIBL0617C031	5M		132	0.36	8/30/2017	52.458168	2.1100	3:46:58 PM	2.1088		2.1000	2.1000	2.1100	2.1000	2.1100
TBILL 09.13.17	PIBL0617C040	5M		146	0.40	9/13/2017	90.300000	2.2500	3:28:42 PM	2.1492			2.2500	2.2500	2.1250	2.2500
TBILL 09.27.17	PIBL1216I099	5M		160	0.44	9/27/2017	1.026000	2.1500	11:38:03 AM	2.1500		2.2000	2.1500	2.1500	2.1500	2.1500
TBILL 10.11.17	PIBL0617D058	6M		174	0.48	10/11/2017	454.401000	2.3750	3:55:52 PM	2.3824	2.5200	2.3750	2.3750	2.4000	2.3750	2.3750
TBILL 10.18.17	PIBL1216J105	6M		181	0.50	10/18/2017	21.779000	2.3800	3:30:05 PM	2.3752	2.5000	2.3750	2.3750	2.3800	2.3750	2.3800
FXTN 07-50	PIBD0717J502	7M	5.3750	191	0.52	10/28/2017					3.2500					
FXTN 05-71	PIBD0517K719	7M	4.1250	202	0.55	11/8/2017										
TBILL 01.17.18	PIBL1217A013	9M		272	0.75	1/17/2018	5.099000	2.3750	10:42:54 AM	2.3750			2.3750	2.3750	2.3750	2.3750
FXTN 10-45	PIBD1018A451	10M	5.8750	286	0.78	1/31/2018						2.5000				
TBILL 01.31.18	PIBL1217B021	10M		286	0.79	1/31/2018										
TBILL 02.14.18	PIBL1217B030	10M		300	0.82	2/14/2018						2.5500				
TBILL 02.28.18	PIBL1217C048	11M		314	0.86	2/28/2018	31.277000	2.5500	3:50:16 PM	2.5976			2.6000	2.6000	2.5500	2.5500
TBILL 03.14.18	PIBL1217C056	11M		328	0.90	3/14/2018	0.207000	2.6000	11:37:36 AM	2.6000		2.6255	2.6000	2.6000	2.6000	2.6000
TBILL 04.11.18	PIBL1217D065	1Y		356	0.98	4/11/2018	323.785000	2.7750	3:22:18 PM	2.8085	2.8250	2.7755	2.7750	2.8250	2.7500	2.7750
FXTN 05-72	PIBD0518E723	1.5Y	2.1250	398	1.09	5/23/2018	17.253000	3.1000	3:30:19 PM	3.1171	3.2000	3.0000	3.1250	3.1250	3.1000	3.1000
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	485	1.33	8/18/2018					3.8750	3.0750				
FXTN 10-47	PIBD1018K478	2Y	8.8750	579	1.59	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	670	1.83	2/19/2019					4.2400					
FXTN 07-53	PIBD0719D531	2.5Y	5.0000	736	2.02	4/26/2019										
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	820	2.25	7/19/2019						3.5000				
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	862	2.36	8/30/2019										
FXTN 07-56	PIBD0719K560	3Y	3.8750	946	2.59	11/22/2019	9.975000	4.0750	3:20:30 PM	4.0314	4.1000	3.9200	4.0750	4.0750	3.9900	4.0750
FXTN 03-22	PIBD0320A229	3Y	3.3750	997	2.73	1/12/2020	58.377000	4.0000	3:54:47 PM	4.0000	4.1500	3.9800	4.0000	4.0000	4.0000	4.0000
FXTN 10-50	PIBD1020B508	3Y	7.7500	1034	2.83	2/18/2020										
RTB 03-08	PIID0320D087	3Y	4.2500	1087	2.98	4/11/2020	3,170.213000	4.1450	4:10:46 PM	4.1245	4.1475	4.1180	4.1350	4.1450	4.1000	4.1450
RTB 10-01	PIID1020H015	3.5Y	7.2500	1217	3.33	8/19/2020										
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1218	3.33	8/20/2020	306.000000	4.1000	2:56:27 PM	4.1349		3.4000	4.1600	4.1600	4.1000	4.1000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1245	3.41	9/16/2020										
FXTN 10-52	PIBD1020L525	4Y	5.8750	1336	3.66	12/16/2020	65.900000	4.2000	2:46:51 PM	4.2000			4.2000	4.2000	4.2000	4.2000
RTB 10-02	PIID1021C027	4Y	7.3750	1413	3.87	3/3/2021										
FXTN 07-57	PIBD0721C574	4Y	3.5000	1430	3.92	3/20/2021	376.839000	4.2000	3:48:09 PM	4.2016	4.4000	4.1500	4.2000	4.3100	4.1800	4.2000
FXTN 10-53	PIBD1021D531	4.5Y	6.5000	1469	4.02	4/28/2021										
RTB 10-03	PIID1021J039	5Y	5.7500	1644	4.50	10/20/2021										
FXTN 10-55	PIBD1021K551	5Y	5.7500	1679	4.60	11/24/2021										
FXTN 10-54	PIBD1022G545	5Y	6.3750	1735	4.75	1/19/2022	1.000000	4.3500	3:54:46 PM	4.3500		4.1000	4.3500	4.3500	4.3500	4.3500
FXTN 05-74	PIBD0522A747	5Y	4.0000	1742	4.77	1/26/2022	50.000000	4.3250	4:04:01 PM	4.3250	4.3000	4.1750	4.3250	4.3250	4.3250	4.3250
FXTN 20-02	PIBD2022C021	5Y	15.0000	1789	4.90	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1930	5.28	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1972	5.40	9/13/2022	0.302000	4.4500	3:55:45 PM	4.4500			4.4500	4.4500	4.4500	4.4500
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	2006	5.49	10/17/2022										
FXTN 10-58	PIBD1022L585	6Y	4.0000	2056	5.63	12/6/2022										
FXTN 20-04	PIBD2023B048	6Y	13.0000	2132	5.84	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2192	6.00	4/21/2023	726.000000	4.5000	3:53:35 PM	4.4982		4.4500	4.4500	4.5000	4.4500	4.5000

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FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2230	6.11	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2308	6.32	8/15/2023	18.810000	4.5500	3:52:13 PM	4.5638	4.5550	4.4000	4.5500	4.6000	4.5500	4.5500
FXTN 20-06	PIBD2023J068	7Y	11.3750	2377	6.51	10/23/2023					4.6500					
FXTN 07-59	PIBD0724D595	7Y	4.5000	2557	7.00	4/20/2024	20.000000	4.5000	9:00:28 AM	4.5000	4.6000		4.5000	4.5000	4.5000	4.5000
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2601	7.12	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2664	7.29	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2679	7.33	8/20/2024	239.500000	4.6500	3:56:57 PM	4.6469			4.6475	4.6500	4.6450	4.6500
FXTN 20-09	PIBD2024K091	8Y	13.7500	2762	7.56	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2916	7.98	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3064	8.39	9/9/2025	4,421.000000	4.5925	4:12:20 PM	4.5802	4.6250	4.5650	4.5500	4.6000	4.5500	4.5925
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3105	8.50	10/20/2025										
FXTN 25-01	PIBD2525K015	9Y	18.2500	3145	8.61	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3196	8.75	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3440	9.42	9/20/2026	5.530000	4.6500	3:25:44 PM	4.6501	4.6750	4.4500	4.6500	4.6750	4.6500	4.6500
RTB 15-01	PIID1526J019	10Y	6.2500	3470	9.50	10/20/2026					5.1000					
FXTN 20-13	PIBD2026L139	10Y	8.0000	3518	9.63	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3602	9.86	3/1/2027					5.1500	4.4250				
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3791	10.38	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4246	11.62	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4785	13.10	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4847	13.27	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5029	13.77	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5203	14.25	7/19/2031	1,454.300000	4.8450	2:09:11 PM	4.8589	5.0000	4.7500	4.9000	4.9000	4.8450	4.8450
FXTN 25-04	PIBD2531J042	15Y	9.3750	5281	14.46	10/5/2031	0.050000	4.8650	12:00:22 PM	4.8650			4.8650	4.8650	4.8650	4.8650
FXTN 20-18	PIBD2032B183	15Y	5.8750	5401	14.79	2/2/2032						4.7000				
RTB 20-01	PIID2032C014	15Y	5.8750	5429	14.86	3/1/2032	3.000000	5.1250	11:13:50 AM	5.1250		4.8000	5.1250	5.1250	5.1250	5.1250
FXTN 20-19	PIBD2032I195	16Y	5.7500	5639	15.44	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5702	15.61	11/29/2032	1.500000	5.2500	3:22:23 PM	5.2500			5.2500	5.2500	5.2500	5.2500
FXTN 20-20	PIBD2033C206	16Y	3.6250	5814	15.92	3/21/2033	300.800000	4.9750	3:50:15 PM	5.1451	5.2500	4.9000	5.1750	5.1750	4.9750	4.9750
FXTN 25-06	PIBD2534K062	18Y	9.2500	6408	17.54	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6737	18.44	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6814	18.66	12/16/2035	4.800000	5.1500	3:29:07 PM	5.1656			5.2000	5.2000	5.1500	5.1500
FXTN 25-09	PIBD2536I097	19Y	7.6250	7102	19.44	9/29/2036										
FXTN 25-10	PIBD2537H103	21Y	5.7500	7423	20.32	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7492	20.51	10/24/2037	0.700000	5.1750	8:54:15 AM	5.1750	5.5000	4.9000	5.1750	5.1750	5.1750	5.1750
FXTN 25-11	PIBD2540I116	24Y	4.6250	8543	23.39	9/9/2040	583.903000	5.1900	3:52:05 PM	5.1605	5.3500	4.4500	5.2000	5.2000	5.0300	5.1900