

GS Board Summary
July 13, 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 07.19.17 | PIBL1216G073 | <1M | | 5 | 0.01 | 7/19/2017 | | | | | | 1.950000 | | | | |
| TBILL 07.26.17 | PIBL0317D046 | <1M | | 12 | 0.03 | 7/26/2017 | | | | | | | | | | |
| TBILL 08.02.17 | PIBL0617A015 | <1M | | 19 | 0.05 | 8/2/2017 | | | | | | | | | | |
| TBILL 08.09.17 | PIBL1216H081 | 1M | | 26 | 0.07 | 8/9/2017 | 38.501056 | 1.975000 | 4:01:22 PM | 1.973100 | 2.550000 | 1.950000 | 1.975000 | 2.000000 | 1.950000 | 1.975000 |
| TBILL 08.16.17 | PIBL0617B023 | 1M | | 33 | 0.09 | 8/16/2017 | | | | | | | | | | |
| RTB 07-02 | PIID0717H026 | 1M | 6.6250 | 36 | 0.10 | 8/19/2017 | | | | | 3.125000 | | | | | |
| FXTN 10-44 | PIBD1017H447 | 1M | 7.7500 | 40 | 0.11 | 8/23/2017 | | | | | 3.000000 | | | | | |
| TBILL 08.23.17 | PIBL0317E054 | 1M | | 40 | 0.11 | 8/23/2017 | 6.600000 | 1.975000 | 3:51:19 PM | 1.975000 | 2.550000 | 1.975000 | 1.975000 | 1.975000 | 1.975000 | 1.975000 |
| TBILL 08.30.17 | PIBL0617C031 | 2M | | 47 | 0.13 | 8/30/2017 | | | | | | | | | | |
| TBILL 09.06.17 | PIBL0317F062 | 2M | | 54 | 0.15 | 9/6/2017 | 10.980000 | 2.030000 | 11:23:09 AM | 2.008100 | | 2.000000 | 2.000000 | 2.030000 | 2.000000 | 2.030000 |
| TBILL 09.13.17 | PIBL0617C040 | 2M | | 61 | 0.17 | 9/13/2017 | | | | | | | | | | |
| TBILL 09.20.17 | PIBL0317F071 | 2M | | 68 | 0.19 | 9/20/2017 | 115.300000 | 2.200000 | 2:16:06 PM | 2.265900 | | 2.150000 | 2.275000 | 2.275000 | 2.200000 | 2.200000 |
| TBILL 09.27.17 | PIBL1216I099 | 2M | | 75 | 0.21 | 9/27/2017 | 1.000000 | 2.175000 | 11:12:36 AM | 2.175000 | | 2.175000 | 2.175000 | 2.175000 | 2.175000 | 2.175000 |
| TBILL 10.04.17 | PIBL0317G089 | 3M | | 82 | 0.23 | 10/4/2017 | 118.067900 | 2.220000 | 3:28:02 PM | 2.214800 | 2.600000 | | 2.200000 | 2.220000 | 2.200000 | 2.220000 |
| TBILL 10.11.17 | PIBL0617D058 | 3M | | 89 | 0.24 | 10/11/2017 | | | | | | 2.150000 | | | | |
| TBILL 10.18.17 | PIBL1216J105 | 3M | | 96 | 0.26 | 10/18/2017 | | | | | 2.660000 | | | | | |
| TBILL 10.25.17 | PIBL0617D067 | 4M | | 103 | 0.28 | 10/25/2017 | | | | | | | | | | |
| FXTN 07-50 | PIBD0717J502 | 4M | 5.3750 | 106 | 0.29 | 10/28/2017 | | | | | 3.250000 | | | | | |
| FXTN 05-71 | PIBD0517K719 | 4M | 4.1250 | 117 | 0.32 | 11/8/2017 | | | | | | | | | | |
| TBILL 11.08.17 | PIBL0617E075 | 4M | | 117 | 0.32 | 11/8/2017 | 1.855000 | 2.200000 | 11:22:56 AM | 2.177000 | | 2.200000 | 2.150000 | 2.200000 | 2.150000 | 2.200000 |
| TBILL 11.22.17 | PIBL0617E084 | 5M | | 131 | 0.36 | 11/22/2017 | 3.626000 | 2.175000 | 10:49:44 AM | 2.229200 | | 2.200000 | 2.250000 | 2.250000 | 2.175000 | 2.175000 |
| TBILL 12.06.17 | PIBL0617F092 | 5M | | 145 | 0.40 | 12/6/2017 | | | | | | 2.225000 | | | | |
| TBILL 12.20.17 | PIBL0617F109 | 5M | | 159 | 0.44 | 12/20/2017 | 1,036.050000 | 2.450000 | 2:30:56 PM | 2.480500 | | 2.250000 | 2.485000 | 2.495000 | 2.450000 | 2.450000 |
| TBILL 01.03.18 | PIBL0617G117 | 6M | | 173 | 0.48 | 1/3/2018 | | | | | 2.800000 | 2.300000 | | | | |
| TBILL 01.17.18 | PIBL1217A013 | 6M | | 187 | 0.51 | 1/17/2018 | 0.500000 | 2.300000 | 3:46:07 PM | 2.300000 | 2.880000 | 2.300000 | 2.300000 | 2.300000 | 2.300000 | 2.300000 |
| FXTN 10-45 | PIBD1018A451 | 7M | 5.8750 | 201 | 0.55 | 1/31/2018 | 148.000000 | 2.650000 | 2:47:11 PM | 2.650000 | | 2.500000 | 2.650000 | 2.650000 | 2.650000 | 2.650000 |
| TBILL 01.31.18 | PIBL1217B021 | 7M | | 201 | 0.55 | 1/31/2018 | | | | | | | | | | |
| TBILL 02.14.18 | PIBL1217B030 | 7M | | 215 | 0.59 | 2/14/2018 | | | | | | 2.550000 | | | | |
| TBILL 02.28.18 | PIBL1217C048 | 8M | | 229 | 0.63 | 2/28/2018 | | | | | | 2.550000 | | | | |
| TBILL 03.14.18 | PIBL1217C056 | 8M | | 243 | 0.67 | 3/14/2018 | 1.500000 | 2.605000 | 10:38:08 AM | 2.605000 | | 2.575000 | 2.605000 | 2.605000 | 2.605000 | 2.605000 |
| TBILL 04.11.18 | PIBL1217D065 | 9M | | 271 | 0.74 | 4/11/2018 | 6.185000 | 2.700500 | 2:24:59 PM | 2.700100 | 2.825000 | 2.700500 | 2.700000 | 2.700500 | 2.700000 | 2.700500 |
| TBILL 04.25.18 | PIBL1217D074 | 10M | | 285 | 0.78 | 4/25/2018 | | | | | | | | | | |
| TBILL 05.09.18 | PIBL1217E082 | 10M | | 299 | 0.82 | 5/9/2018 | 6.748000 | 2.775000 | 3:13:38 PM | 2.760200 | 2.825000 | 2.750000 | 2.750000 | 2.775000 | 2.750000 | 2.775000 |
| FXTN 05-72 | PIBD0518E723 | 11M | 2.1250 | 313 | 0.86 | 5/23/2018 | 712.801000 | 3.120000 | 3:32:46 PM | 3.110300 | 3.250000 | 3.100000 | 3.095000 | 3.125000 | 3.095000 | 3.120000 |
| TBILL 05.23.18 | PIBL1217E091 | 11M | | 313 | 0.86 | 5/23/2018 | 18.000000 | 2.825000 | 3:14:47 PM | 2.825000 | | 2.765000 | 2.825000 | 2.825000 | 2.825000 | 2.825000 |
| TBILL 06.06.18 | PIBL1217F107 | 11M | | 327 | 0.90 | 6/6/2018 | | | | | 2.850000 | 2.790500 | | | | |
| TBILL 06.20.18 | PIBL1217F116 | 11M | | 341 | 0.94 | 6/20/2018 | 34.638000 | 2.870000 | 3:40:22 PM | 2.863100 | | 2.860800 | 2.865100 | 2.870000 | 2.860000 | 2.870000 |
| TBILL 07.04.18 | PIBL1217G124 | 1Y | | 355 | 0.98 | 7/4/2018 | 63.831943 | 2.875000 | 2:35:26 PM | 2.875000 | 3.150000 | | 2.875000 | 2.875000 | 2.875000 | 2.875000 |
| FXTN 07-51 | PIBD0718H511 | 1.5Y | 5.0000 | 400 | 1.10 | 8/18/2018 | 310.435000 | 3.150000 | 12:03:39 PM | 3.157900 | 3.875000 | 3.050000 | 3.075000 | 3.200000 | 3.075000 | 3.150000 |
| FXTN 10-47 | PIBD1018K478 | 1.5Y | 8.8750 | 494 | 1.35 | 11/20/2018 | | | | | | | | | | |
| FXTN 10-48 | PIBD1019B485 | 2Y | 7.8750 | 585 | 1.60 | 2/19/2019 | 100.000000 | 3.450000 | 12:04:38 PM | 3.450000 | 3.600000 | 3.300000 | 3.450000 | 3.450000 | 3.450000 | 3.450000 |
| FXTN 07-53 | PIBD0719D531 | 2Y | 5.0000 | 651 | 1.78 | 4/26/2019 | | | | | | | | | | |
| FXTN 07-54 | PIBD0719G547 | 2.5Y | 4.7500 | 735 | 2.01 | 7/19/2019 | | | | | | | | | | |
| FXTN 07-55 | PIBD0719H555 | 2.5Y | 4.7500 | 777 | 2.13 | 8/30/2019 | | | | | | | | | | |
| FXTN 07-56 | PIBD0719K560 | 2.5Y | 3.8750 | 861 | 2.36 | 11/22/2019 | 15.400000 | 3.845000 | 3:34:25 PM | 3.845000 | | 3.700000 | 3.845000 | 3.845000 | 3.845000 | 3.845000 |
| FXTN 03-22 | PIBD0320A229 | 2.5Y | 3.3750 | 912 | 2.50 | 1/12/2020 | 701.511000 | 3.900000 | 3:12:39 PM | 3.906000 | | | 3.925000 | 3.925000 | 3.800000 | 3.900000 |
| FXTN 10-50 | PIBD1020B508 | 3Y | 7.7500 | 949 | 2.60 | 2/18/2020 | | | | | | | | | | |
| RTB 03-08 | PIID0320D087 | 3Y | 4.2500 | 1002 | 2.74 | 4/11/2020 | 1,458.100000 | 3.965000 | 3:51:49 PM | 3.946000 | 3.965000 | 3.925000 | 3.960000 | 3.965000 | 3.850000 | 3.965000 |
| RTB 10-01 | PIID1020H015 | 3.5Y | 7.2500 | 1132 | 3.10 | 8/19/2020 | 2.800000 | 4.050000 | 2:49:38 PM | 4.050000 | | | 4.050000 | 4.050000 | 4.050000 | 4.050000 |
| FXTN 05-73 | PIBD0520H735 | 3.5Y | 3.3750 | 1133 | 3.10 | 8/20/2020 | 927.180000 | 4.070000 | 3:40:10 PM | 4.028700 | | 3.975000 | 4.030000 | 4.070000 | 4.000000 | 4.070000 |
| FXTN 10-51 | PIBD1020I510 | 3.5Y | 6.1250 | 1160 | 3.18 | 9/16/2020 | | | | | | | | | | |
| FXTN 10-52 | PIBD1020L525 | 3.5Y | 5.8750 | 1251 | 3.43 | 12/16/2020 | 7.800000 | 4.150000 | 9:46:52 AM | 4.150000 | | | 4.150000 | 4.150000 | 4.150000 | 4.150000 |
| RTB 10-02 | PIID1021C027 | 4Y | 7.3750 | 1328 | 3.64 | 3/3/2021 | | | | | | | | | | |
| FXTN 07-57 | PIBD0721C574 | 4Y | 3.5000 | 1345 | 3.68 | 3/20/2021 | 443.000000 | 4.090000 | 3:46:17 PM | 4.103500 | 4.300000 | | 4.100000 | 4.120000 | 4.080000 | 4.090000 |
| FXTN 10-53 | PIBD1021D531 | 4Y | 6.5000 | 1384 | 3.79 | 4/28/2021 | | | | | | | | | | |
| RTB 10-03 | PIID1021J039 | 4.5Y | 5.7500 | 1559 | 4.27 | 10/20/2021 | | | | | | | | | | |
| FXTN 10-55 | PIBD1021K551 | 4.5Y | 5.7500 | 1594 | 4.36 | 11/24/2021 | 1.000000 | 4.180000 | 3:48:41 PM | 4.180000 | | | 4.180000 | 4.180000 | 4.180000 | 4.180000 |
| FXTN 10-54 | PIBD1022G545 | 5Y | 6.3750 | 1650 | 4.52 | 1/19/2022 | 3.300000 | 4.230000 | 9:27:08 AM | 4.230000 | | 4.200000 | 4.230000 | 4.230000 | 4.230000 | 4.230000 |

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| 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 05-74 | PIBD0522A747 | 5Y | 4.0000 | 1657 | 4.54 | 1/26/2022 | 3,985.555000 | 4.195000 | 3:51:59 PM | 4.208000 | 4.220000 | 4.175000 | 4.260000 | 4.260000 | 4.150000 | 4.195000 |
| FXTN 20-02 | PIBD2022C021 | 5Y | 15.0000 | 1704 | 4.67 | 3/14/2022 | | | | | | | | | | |
| FXTN 10-56 | PIBD1022H562 | 5.5Y | 4.8750 | 1845 | 5.05 | 8/2/2022 | | | | | | | | | | |
| FXTN 10-57 | PIBD1022I570 | 5.5Y | 4.7500 | 1887 | 5.17 | 9/13/2022 | | | | | | | | | | |
| FXTN 20-03 | PIBD2022J033 | 5.5Y | 12.7500 | 1921 | 5.26 | 10/17/2022 | | | | | | | | | | |
| FXTN 10-58 | PIBD1022L585 | 5.5Y | 4.0000 | 1971 | 5.40 | 12/6/2022 | | | | | | | | | | |
| FXTN 20-04 | PIBD2023B048 | 6Y | 13.0000 | 2047 | 5.60 | 2/20/2023 | | | | | | | | | | |
| FXTN 07-58 | PIBD0723D588 | 6Y | 3.5000 | 2107 | 5.77 | 4/21/2023 | 2,354.325000 | 4.370000 | 4:05:37 PM | 4.390000 | 4.500000 | 4.250000 | 4.425000 | 4.425000 | 4.370000 | 4.370000 |
| FXTN 20-05 | PIBD2023E054 | 6Y | 11.8750 | 2145 | 5.87 | 5/29/2023 | | | | | | | | | | |
| RTB 10-04 | PIID1023H046 | 6.5Y | 3.2500 | 2223 | 6.09 | 8/15/2023 | 17.500000 | 4.575000 | 3:51:52 PM | 4.545100 | 4.589000 | 4.325000 | 4.400000 | 4.575000 | 4.400000 | 4.575000 |
| FXTN 20-06 | PIBD2023J068 | 6.5Y | 11.3750 | 2292 | 6.28 | 10/23/2023 | | | | | | | | | | |
| FXTN 07-59 | PIBD0724D595 | 7Y | 4.5000 | 2472 | 6.77 | 4/20/2024 | 72.000000 | 4.500000 | 2:54:17 PM | 4.501200 | 4.700000 | 4.475000 | 4.502500 | 4.502500 | 4.500000 | 4.500000 |
| FXTN 20-07 | PIBD2024F075 | 7Y | 12.3750 | 2516 | 6.89 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 7.5Y | 12.8750 | 2579 | 7.06 | 8/5/2024 | | | | | | | | | | |
| FXTN 10-59 | PIBD1024H595 | 7.5Y | 4.1250 | 2594 | 7.10 | 8/20/2024 | 12.000000 | 4.585000 | 2:51:17 PM | 4.639100 | 4.700000 | | 4.650000 | 4.650000 | 4.585000 | 4.585000 |
| FXTN 20-09 | PIBD2024K091 | 7.5Y | 13.7500 | 2677 | 7.33 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 8Y | 12.1250 | 2831 | 7.75 | 4/14/2025 | | | | | | | | | | |
| FXTN 10-60 | PIBD1025I608 | 8.5Y | 3.6250 | 2979 | 8.16 | 9/9/2025 | 6,518.300138 | 4.550000 | 3:38:56 PM | 4.536500 | | | 4.550000 | 4.560000 | 4.420000 | 4.550000 |
| FXTN 20-11 | PIBD2025J116 | 8.5Y | 12.1250 | 3020 | 8.27 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 8.5Y | 18.2500 | 3060 | 8.38 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 9Y | 10.2500 | 3111 | 8.52 | 1/19/2026 | | | | | | | | | | |
| RTB 10-05 | PIID1026I057 | 9.5Y | 3.5000 | 3355 | 9.19 | 9/20/2026 | 52.000000 | 4.680000 | 3:08:59 PM | 4.689400 | 4.825000 | 4.680000 | 4.675000 | 4.700000 | 4.675000 | 4.680000 |
| RTB 15-01 | PIID1526J019 | 9.5Y | 6.2500 | 3385 | 9.27 | 10/20/2026 | | | | | | | | | | |
| FXTN 20-13 | PIBD2026L139 | 9.5Y | 8.0000 | 3433 | 9.40 | 12/7/2026 | | | | | | | | | | |
| RTB 15-02 | PIID1527C023 | 10Y | 5.3750 | 3517 | 9.63 | 3/1/2027 | | | | | | | | | | |
| FXTN 10-61 | PIBD1027E617 | 10Y | 4.7500 | 3581 | 9.80 | 5/4/2027 | 2.000000 | 4.650000 | 8:49:32 AM | 4.650000 | 4.850000 | | 4.650000 | 4.650000 | 4.650000 | 4.650000 |
| FXTN 20-14 | PIBD2027I140 | 10.5Y | 8.6250 | 3706 | 10.15 | 9/6/2027 | | | | | 4.825000 | | | | | |
| FXTN 20-15 | PIBD2028L151 | 12Y | 9.5000 | 4161 | 11.39 | 12/4/2028 | | | | | | | | | | |
| FXTN 20-16 | PIBD2030E166 | 13Y | 8.7500 | 4700 | 12.87 | 5/27/2030 | | | | | | | | | | |
| FXTN 25-02 | PIBD2530G029 | 14Y | 12.5000 | 4762 | 13.04 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 | PIBD2531A032 | 14Y | 11.2500 | 4944 | 13.54 | 1/26/2031 | | | | | | 4.900000 | | | | |
| FXTN 20-17 | PIBD2031G171 | 15Y | 8.0000 | 5118 | 14.01 | 7/19/2031 | 260.200000 | 4.925000 | 3:39:24 PM | 4.918700 | | 4.350000 | 4.900000 | 4.925000 | 4.900000 | 4.925000 |
| FXTN 25-04 | PIBD2531J042 | 15Y | 9.3750 | 5196 | 14.23 | 10/5/2031 | | | | | | | | | | |
| FXTN 20-18 | PIBD2032B183 | 15Y | 5.8750 | 5316 | 14.55 | 2/2/2032 | 1.500000 | 5.075000 | 3:50:56 PM | 5.075000 | | | 5.075000 | 5.075000 | 5.075000 | 5.075000 |
| RTB 20-01 | PIID2032C014 | 15Y | 5.8750 | 5344 | 14.63 | 3/1/2032 | 1.298000 | 5.400000 | 3:56:24 PM | 5.224400 | | 4.900500 | 5.025000 | 5.400000 | 5.025000 | 5.400000 |
| FXTN 20-19 | PIBD2032I195 | 16Y | 5.7500 | 5554 | 15.21 | 9/27/2032 | | | | | | | | | | |
| FXTN 25-05 | PIBD2532K057 | 16Y | 8.5000 | 5617 | 15.38 | 11/29/2032 | 2.500000 | 5.125000 | 10:33:09 AM | 5.125000 | | | 5.125000 | 5.125000 | 5.125000 | 5.125000 |
| FXTN 20-20 | PIBD2033C206 | 16Y | 3.6250 | 5729 | 15.69 | 3/21/2033 | | | | | | 4.850000 | | | | |
| FXTN 25-06 | PIBD2534K062 | 18Y | 9.2500 | 6323 | 17.31 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 19Y | 8.0000 | 6652 | 18.21 | 9/30/2035 | | | | | | | | | | |
| FXTN 25-08 | PIBD2535L086 | 19Y | 8.1250 | 6729 | 18.42 | 12/16/2035 | | | | | | | | | | |
| FXTN 25-09 | PIBD2536I097 | 19Y | 7.6250 | 7017 | 19.21 | 9/29/2036 | | | | | | | | | | |
| FXTN 20-21 | PIBD2037E214 | 20Y | 5.2500 | 7248 | 19.84 | 5/18/2037 | 362.500000 | 5.137500 | 3:55:47 PM | 5.153500 | 5.250000 | 5.075000 | 5.200000 | 5.200000 | 5.100000 | 5.137500 |
| FXTN 25-10 | PIBD2537H103 | 21Y | 5.7500 | 7338 | 20.09 | 8/16/2037 | | | | | | | | | | |
| RTB 25-01 | PIID2537J015 | 21Y | 6.1250 | 7407 | 20.28 | 10/24/2037 | 157.900000 | 5.175000 | 3:52:35 PM | 4.898600 | | 4.950000 | 4.870000 | 5.200000 | 4.870000 | 5.175000 |
| FXTN 25-11 | PIBD2540I116 | 24Y | 4.6250 | 8458 | 23.16 | 9/9/2040 | 120.000000 | 5.230000 | 3:00:56 PM | 5.225800 | 5.325000 | 4.450000 | 5.225000 | 5.230000 | 5.225000 | 5.230000 |