

GS Board Summary
July 18, 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 07.26.17	PIBL0317D046	<1M		7	0.02	7/26/2017										
TBILL 08.02.17	PIBL0617A015	<1M		14	0.04	8/2/2017										
TBILL 08.09.17	PIBL1216H081	<1M		21	0.06	8/9/2017	20.737100	2.000000	11:40:56 AM	1.991600		1.950000	2.000000	2.000000	1.975000	2.000000
TBILL 08.16.17	PIBL0617B023	1M		28	0.08	8/16/2017					2.600000	1.950000				
RTB 07-02	PIID0717H026	1M	6.6250	31	0.08	8/19/2017						3.125000				
FXTN 10-44	PIBD1017H447	1M	7.7500	35	0.10	8/23/2017						3.000000				
TBILL 08.23.17	PIBL0317E054	1M		35	0.10	8/23/2017	25.217565	2.000000	3:25:35 PM	1.982900	2.625000	1.975000	1.975000	2.000000	1.975000	2.000000
TBILL 08.30.17	PIBL0617C031	1M		42	0.12	8/30/2017						2.800000	1.975000			
TBILL 09.06.17	PIBL0317F062	2M		49	0.13	9/6/2017	8.042363	2.050000	3:40:29 PM	2.003200		2.000000	2.000500	2.050000	2.000000	2.050000
TBILL 09.13.17	PIBL0617C040	2M		56	0.15	9/13/2017	22.776000	2.175000	11:27:04 AM	2.152200		2.150000	2.150000	2.175000	2.150000	2.175000
TBILL 09.20.17	PIBL0317F071	2M		63	0.17	9/20/2017	115.759518	2.150000	3:00:17 PM	2.167400		2.150000	2.125000	2.190000	2.125000	2.150000
TBILL 09.27.17	PIBL1216I099	2M		70	0.19	9/27/2017	23.521000	2.175000	2:10:19 PM	2.175000		2.175000	2.175000	2.175000	2.175000	2.175000
TBILL 10.04.17	PIBL0317G089	2M		77	0.21	10/4/2017	178.296000	2.200000	3:57:50 PM	2.189200		2.200000	2.200000	2.205000	2.165000	2.200000
TBILL 10.11.17	PIBL0617D058	3M		84	0.23	10/11/2017	29.016000	2.175000	11:34:29 AM	2.250600	2.650000		2.400000	2.400000	2.175000	2.175000
TBILL 10.18.17	PIBL1216J105	3M		91	0.25	10/18/2017	16.118000	2.210000	3:04:02 PM	2.177700	2.900000	2.000000	2.125000	2.210000	2.125000	2.210000
TBILL 10.25.17	PIBL0617D067	3M		98	0.27	10/25/2017						2.670000				
FXTN 07-50	PIBD0717J502	4M	5.3750	101	0.28	10/28/2017						3.250000				
FXTN 05-71	PIBD0517K719	4M	4.1250	112	0.31	11/8/2017										
TBILL 11.08.17	PIBL0617E075	4M		112	0.31	11/8/2017	71.231000	2.175000	2:40:44 PM	2.175000		2.175000	2.175000	2.175000	2.175000	2.175000
TBILL 11.22.17	PIBL0617E084	4M		126	0.35	11/22/2017	71.000000	2.225000	3:33:03 PM	2.193400		2.185000	2.185000	2.225000	2.185000	2.225000
TBILL 12.06.17	PIBL0617F092	5M		140	0.38	12/6/2017	13.400000	2.350000	3:31:02 PM	2.279800		2.200000	2.250000	2.350000	2.250000	2.350000
TBILL 12.20.17	PIBL0617F109	5M		154	0.42	12/20/2017	393.537808	2.300000	3:32:15 PM	2.433000		2.256500	2.535000	2.535000	2.255500	2.300000
TBILL 01.03.18	PIBL0617G117	5M		168	0.46	1/3/2018	13.511000	2.425000	3:01:04 PM	2.410100		2.300000	2.400000	2.425000	2.300000	2.425000
TBILL 01.17.18	PIBL1217A013	6M		182	0.50	1/17/2018	3.345000	2.315000	2:33:25 PM	2.315000	2.750000	2.315000	2.315000	2.315000	2.315000	2.315000
FXTN 10-45	PIBD1018A451	7M	5.8750	196	0.54	1/31/2018						2.500000				
TBILL 01.31.18	PIBL1217B021	7M		196	0.54	1/31/2018										
TBILL 02.14.18	PIBL1217B030	7M		210	0.58	2/14/2018	0.200000	2.525000	9:26:52 AM	2.525000		2.525000	2.525000	2.525000	2.525000	2.525000
TBILL 02.28.18	PIBL1217C048	8M		224	0.62	2/28/2018	0.200000	2.550000	2:48:10 PM	2.550000		2.550000	2.550000	2.550000	2.550000	2.550000
TBILL 03.14.18	PIBL1217C056	8M		238	0.65	3/14/2018	4.324000	2.600000	2:59:08 PM	2.600000		2.575000	2.600000	2.600000	2.600000	2.600000
TBILL 04.11.18	PIBL1217D065	9M		266	0.73	4/11/2018	143.000000	2.705000	2:44:58 PM	2.713600	2.825000	2.700500	2.700500	2.715000	2.700500	2.705000
TBILL 04.25.18	PIBL1217D074	9M		280	0.77	4/25/2018										
TBILL 05.09.18	PIBL1217E082	10M		294	0.81	5/9/2018	0.550000	2.750000	2:13:00 PM	2.750000	2.825000	2.750000	2.750000	2.750000	2.750000	2.750000
FXTN 05-72	PIBD0518E723	10M	2.1250	308	0.84	5/23/2018	2,579.843000	3.080000	4:04:34 PM	3.103400	3.150000	3.075500	3.100000	3.125000	3.075000	3.080000
TBILL 05.23.18	PIBL1217E091	10M		308	0.85	5/23/2018	102.000000	2.825000	11:48:26 AM	2.825000		2.765000	2.825000	2.825000	2.825000	2.825000
TBILL 06.06.18	PIBL1217F107	11M		322	0.88	6/6/2018						2.850000				
TBILL 06.20.18	PIBL1217F116	11M		336	0.92	6/20/2018	29.270000	2.870000	3:58:09 PM	2.834200		2.860000	2.830000	2.870000	2.830000	2.870000
TBILL 07.04.18	PIBL1217G124	1Y		350	0.96	7/4/2018	22.115063	2.850000	10:31:17 AM	2.850000	3.050000	2.850000	2.850000	2.850000	2.850000	2.850000
TBILL 07.18.18	PIBL1217G133	1Y		364	1.00	7/18/2018	1,062.567000	2.920000	4:12:37 PM	2.911500	3.000000	2.900000	2.900000	2.920000	2.900000	2.920000
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	395	1.08	8/18/2018	0.256000	2.850000	11:14:24 AM	2.850000	3.875000	2.900000	2.850000	2.850000	2.850000	2.850000
FXTN 10-47	PIBD1018K478	1.5Y	8.8750	489	1.34	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	580	1.59	2/19/2019	85.070000	3.500000	2:55:43 PM	3.325100	3.550000	3.300000	3.325000	3.500000	3.325000	3.500000
FXTN 07-53	PIBD0719D531	2Y	5.0000	646	1.77	4/26/2019										
FXTN 07-54	PIBD0719G547	2Y	4.7500	730	2.00	7/19/2019										
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	772	2.11	8/30/2019										
FXTN 07-56	PIBD0719K560	2.5Y	3.8750	856	2.34	11/22/2019	27.700000	3.780000	2:57:25 PM	3.787200		3.770000	3.820000	3.820000	3.780000	3.780000
FXTN 03-22	PIBD0320A229	2.5Y	3.3750	907	2.48	1/12/2020	301.000000	3.875000	4:09:49 PM	3.878200		3.825000	3.880000	3.880000	3.850000	3.875000
FXTN 10-50	PIBD1020B508	3Y	7.7500	944	2.58	2/18/2020						3.750000				
RTB 03-08	PIID0320D087	3Y	4.2500	997	2.73	4/11/2020	925.154000	3.905000	3:47:49 PM	3.903700	3.940000		3.925000	3.925000	3.875000	3.905000
RTB 10-01	PIID1020H015	3.5Y	7.2500	1127	3.09	8/19/2020										
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1128	3.09	8/20/2020	212.500000	4.025000	2:53:36 PM	4.022600			4.030000	4.030000	3.975000	4.025000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1155	3.16	9/16/2020										
FXTN 10-52	PIBD1020L525	3.5Y	5.8750	1246	3.41	12/16/2020	0.668000	4.200000	11:32:16 AM	4.200000			4.200000	4.200000	4.200000	4.200000
RTB 10-02	PIID1021C027	4Y	7.3750	1323	3.62	3/3/2021										
FXTN 07-57	PIBD0721C574	4Y	3.5000	1340	3.67	3/20/2021	291.233000	4.075000	3:08:04 PM	4.101300	4.180000	4.050000	4.110000	4.120000	4.050000	4.075000
FXTN 10-53	PIBD1021D531	4Y	6.5000	1379	3.78	4/28/2021	0.696000	4.000000	10:21:59 AM	4.000000			4.000000	4.000000	4.000000	4.000000
RTB 10-03	PIID1021J039	4.5Y	5.7500	1554	4.25	10/20/2021						4.150000				
FXTN 10-55	PIBD1021K551	4.5Y	5.7500	1589	4.35	11/24/2021										
FXTN 10-54	PIBD1022G545	5Y	6.3750	1645	4.50	1/19/2022	42.623198	4.180000	4:05:32 PM	4.176600			4.175000	4.180000	4.175000	4.180000

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FXTN 05-74	PIBD0522A747	5Y	4.0000	1652	4.52	1/26/2022	3,211.000000	4.130000	4:09:45 PM	4.157600	4.175000	4.100000	4.182500	4.182500	4.130000	4.130000
FXTN 20-02	PIBD2022C021	5Y	15.0000	1699	4.65	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1840	5.04	8/2/2022	200.000000	4.210000	3:58:12 PM	4.212500			4.215000	4.215000	4.210000	4.210000
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1882	5.15	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1916	5.25	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1966	5.38	12/6/2022	1.000000	4.375000	3:29:50 PM	4.375000			4.375000	4.375000	4.375000	4.375000
FXTN 20-04	PIBD2023B048	6Y	13.0000	2042	5.59	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2102	5.75	4/21/2023	2,512.300000	4.355000	3:38:17 PM	4.360100	4.425000	4.250000	4.380000	4.380000	4.345000	4.355000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2140	5.86	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2218	6.07	8/15/2023	2.700000	4.505000	2:49:19 PM	4.501300	4.585000	4.450500	4.500000	4.505000	4.500000	4.505000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2287	6.26	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2467	6.75	4/20/2024	150.000000	4.500000	9:32:38 AM	4.500000	4.650000	4.495000	4.500000	4.500000	4.500000	4.500000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2511	6.87	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2574	7.05	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2589	7.09	8/20/2024										
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2672	7.32	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2826	7.74	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	2974	8.14	9/9/2025	4,125.000000	4.537500	4:06:26 PM	4.539900	4.600000	4.500000	4.555000	4.555000	4.532500	4.537500
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3015	8.25	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3055	8.36	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3106	8.50	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3350	9.17	9/20/2026	309.000000	4.675000	3:42:59 PM	4.700100	4.825000	4.675000	4.700000	4.710000	4.675000	4.675000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3380	9.25	10/20/2026										
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3428	9.39	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3512	9.62	3/1/2027	4.000000	4.800000	2:33:12 PM	4.800000			4.800000	4.800000	4.800000	4.800000
FXTN 10-61	PIBD1027E617	10Y	4.7500	3576	9.79	5/4/2027					4.875000					
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3701	10.13	9/6/2027					4.825000					
FXTN 20-15	PIBD2028L151	12Y	9.5000	4156	11.38	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4695	12.85	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4757	13.02	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4939	13.52	1/26/2031						4.925000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	5113	14.00	7/19/2031	142.000000	4.860000	3:54:25 PM	4.900800	4.900000		4.940000	4.947500	4.860000	4.860000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5191	14.21	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5311	14.54	2/2/2032						4.925000				
RTB 20-01	PIID2032C014	15Y	5.8750	5339	14.62	3/1/2032						4.950500				
FXTN 20-19	PIBD2032I195	16Y	5.7500	5549	15.19	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5612	15.36	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5724	15.67	3/21/2033						4.925500				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6318	17.30	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6647	18.20	9/30/2035	214.000000	5.250000	11:53:56 AM	5.250000	5.050000		5.250000	5.250000	5.250000	5.250000
FXTN 25-08	PIBD2535L086	19Y	8.1250	6724	18.41	12/16/2035	31.333000	5.175000	10:31:47 AM	5.175000			5.175000	5.175000	5.175000	5.175000
FXTN 25-09	PIBD2536I097	19Y	7.6250	7012	19.20	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7243	19.83	5/18/2037	41.000000	5.180000	11:48:58 AM	5.180000	5.250000	5.150000	5.180000	5.180000	5.180000	5.180000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7333	20.08	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7402	20.27	10/24/2037	13.027000	5.200000	3:10:44 PM	5.203000		4.950000	5.600000	5.600000	5.200000	5.200000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8453	23.14	9/9/2040	29.500000	5.250000	2:05:03 PM	5.239600	5.375000	4.450000	5.050000	5.250000	5.050000	5.250000