

GS Board Summary  
June 21, 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 05-70	PIBD0517G705	<1M	4.6250	13	0.04	7/5/2017					3.000000	1.750000				
TBILL 07.12.17	PIBL0317D037	<1M		20	0.05	7/12/2017	1,274.686000	2.350000	3:43:10 PM	2.252200		1.825000	1.800000	2.350000	1.800000	2.350000
TBILL 07.19.17	PIBL1216G073	1M		27	0.07	7/19/2017	108.005000	1.875000	11:50:15 AM	1.885400	2.500000	1.750000	1.900000	1.900000	1.850000	1.875000
TBILL 07.26.17	PIBL0317D046	1M		34	0.09	7/26/2017	301.500000	1.800000	3:02:13 PM	1.899500			1.900000	1.900000	1.800000	1.800000
TBILL 08.02.17	PIBL0617A015	1M		41	0.11	8/2/2017					2.700000					
TBILL 08.09.17	PIBL1216H081	2M		48	0.13	8/9/2017	1,926.100000	2.145000	3:45:29 PM	2.094000		1.825000	2.100000	2.150000	1.825000	2.145000
TBILL 08.16.17	PIBL0617B023	2M		55	0.15	8/16/2017										
RTB 07-02	PIID0717H026	2M	6.6250	58	0.16	8/19/2017					3.125000					
FXTN 10-44	PIBD1017H447	2M	7.7500	62	0.17	8/23/2017					3.000000					
TBILL 08.23.17	PIBL0317E054	2M		62	0.17	8/23/2017						1.825000				
TBILL 08.30.17	PIBL0617C031	2M		69	0.19	8/30/2017										
TBILL 09.06.17	PIBL0317F062	2M		76	0.21	9/6/2017	20.310000	1.980000	11:57:34 AM	1.985900	2.000000		1.980000	1.990000	1.980000	1.980000
TBILL 09.13.17	PIBL0617C040	3M		83	0.23	9/13/2017					2.500000					
TBILL 09.20.17	PIBL0317F071	3M		90	0.25	9/20/2017	151.375000	2.030000	3:19:44 PM	2.054500	2.750000	1.985600	2.000000	2.080000	1.985600	2.030000
TBILL 09.27.17	PIBL1216I099	3M		97	0.27	9/27/2017					2.500000					
TBILL 10.11.17	PIBL0617D058	4M		111	0.30	10/11/2017						1.950000				
TBILL 10.18.17	PIBL1216J105	4M		118	0.32	10/18/2017										
TBILL 10.25.17	PIBL0617D067	4M		125	0.34	10/25/2017										
FXTN 07-50	PIBD0717J502	4M	5.3750	128	0.35	10/28/2017					3.250000					
FXTN 05-71	PIBD0517K719	5M	4.1250	139	0.38	11/8/2017										
TBILL 11.08.17	PIBL0617E075	5M		139	0.38	11/8/2017										
TBILL 11.22.17	PIBL0617E084	5M		153	0.42	11/22/2017										
TBILL 12.06.17	PIBL0617F092	5M		167	0.46	12/6/2017	37.000000	2.200000	3:04:27 PM	2.199700		2.150000	2.200000	2.200000	2.150000	2.200000
TBILL 12.20.17	PIBL0617F109	6M		181	0.50	12/20/2017	198.873000	2.275000	3:43:40 PM	2.306200	2.750000	2.150000	2.300000	2.310000	2.215000	2.275000
TBILL 01.17.18	PIBL1217A013	7M		209	0.57	1/17/2018						2.150000				
FXTN 10-45	PIBD1018A451	8M	5.8750	223	0.61	1/31/2018						2.500000				
TBILL 01.31.18	PIBL1217B021	8M		223	0.61	1/31/2018										
TBILL 02.14.18	PIBL1217B030	8M		237	0.65	2/14/2018						2.150000				
TBILL 02.28.18	PIBL1217C048	9M		251	0.69	2/28/2018	0.202000	2.550000	3:13:37 PM	2.550000		2.550000	2.550000	2.550000	2.550000	2.550000
TBILL 03.14.18	PIBL1217C056	9M		265	0.73	3/14/2018					2.800000	2.605500				
TBILL 04.11.18	PIBL1217D065	10M		293	0.80	4/11/2018	1.000000	2.700000	2:58:35 PM	2.700000	2.825000	2.700500	2.700000	2.700000	2.700000	2.700000
TBILL 04.25.18	PIBL1217D074	10M		307	0.84	4/25/2018										
TBILL 05.09.18	PIBL1217E082	11M		321	0.88	5/9/2018					2.825000	2.750000				
FXTN 05-72	PIBD0518E723	11M	2.1250	335	0.92	5/23/2018	1,229.200000	2.875000	4:09:14 PM	2.870100	3.750000	2.820500	2.850000	2.880000	2.820000	2.875000
TBILL 05.23.18	PIBL1217E091	11M		335	0.92	5/23/2018					2.900000	2.765000				
TBILL 06.06.18	PIBL1217F107	1Y		349	0.96	6/6/2018	112.500000	2.825000	3:57:04 PM	2.848100	3.000000	2.801000	2.830000	2.850000	2.825000	2.825000
TBILL 06.20.18	PIBL1217F116	1Y		363	1.00	6/20/2018	353.120000	2.831000	2:40:45 PM	2.857700	2.950000	2.831000	2.840000	2.860000	2.830600	2.831000
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	422	1.16	8/18/2018					3.875000	2.850000				
FXTN 10-47	PIBD1018K478	1.5Y	8.8750	516	1.41	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	607	1.66	2/19/2019					3.500000					
FXTN 07-53	PIBD0719D531	2Y	5.0000	673	1.84	4/26/2019										
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	757	2.07	7/19/2019										
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	799	2.19	8/30/2019										
FXTN 07-56	PIBD0719K560	2.5Y	3.8750	883	2.42	11/22/2019	8.000000	3.777000	3:05:43 PM	3.780200	3.800000	3.000000	3.790000	3.790000	3.777000	3.777000
FXTN 03-22	PIBD0320A229	3Y	3.3750	934	2.56	1/12/2020	305.201000	3.800000	3:37:42 PM	3.822500	3.875000	3.770000	3.825000	3.835000	3.800000	3.800000
FXTN 10-50	PIBD1020B508	3Y	7.7500	971	2.66	2/18/2020										
RTB 03-08	PIID0320D087	3Y	4.2500	1024	2.80	4/1/2020	1,000.896628	3.843000	3:55:28 PM	3.842000	3.870000	3.800000	3.840000	3.850000	3.800000	3.843000
RTB 10-01	PIID1020H015	3.5Y	7.2500	1154	3.16	8/19/2020										
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1155	3.16	8/20/2020	246.751000	3.905000	3:47:16 PM	3.904700	3.950000	3.875000	3.875000	3.920000	3.875000	3.905000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1182	3.24	9/16/2020										
FXTN 10-52	PIBD1020L525	3.5Y	5.8750	1273	3.49	12/16/2020						3.925000				
RTB 10-02	PIID1021C027	4Y	7.3750	1350	3.70	3/3/2021						3.950000				
FXTN 07-57	PIBD0721C574	4Y	3.5000	1367	3.74	3/20/2021	197.500000	4.015000	4:00:41 PM	4.010400	4.075000	3.950000	4.050000	4.050000	3.985000	4.015000
FXTN 10-53	PIBD1021D531	4Y	6.5000	1406	3.85	4/28/2021						3.950000				
RTB 10-03	PIID1021J039	4.5Y	5.7500	1581	4.33	10/20/2021	1.500000	4.185000	3:03:39 PM	4.185000	4.200000	4.000000	4.185000	4.185000	4.185000	4.185000
FXTN 10-55	PIBD1021K551	4.5Y	5.7500	1616	4.42	11/24/2021						4.025000				
FXTN 10-54	PIBD1022G545	5Y	6.3750	1672	4.58	1/19/2022						4.025000				
FXTN 05-74	PIBD0522A747	5Y	4.0000	1679	4.60	1/26/2022	108.745000	4.065000	3:31:35 PM	4.031700	4.125000		4.050000	4.065000	4.025000	4.065000

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FXTN 20-02	PIBD2022C021	5Y	15.0000	1726	4.73	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1867	5.11	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1909	5.23	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1943	5.32	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1993	5.46	12/6/2022										
FXTN 20-04	PIBD2023B048	6Y	13.0000	2069	5.66	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2129	5.83	4/21/2023	258.700000	4.300000	3:42:18 PM	4.301600	4.350000	3.750000	4.320000	4.320000	4.300000	4.300000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2167	5.93	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2245	6.15	8/15/2023	25.950000	4.462500	4:06:44 PM	4.472700	4.525000	4.475000	4.525000	4.525000	4.460000	4.462500
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2314	6.34	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2494	6.83	4/20/2024	81.931000	4.500000	3:44:26 PM	4.479300	4.525000		4.450000	4.500000	4.450000	4.500000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2538	6.95	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2601	7.12	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2616	7.16	8/20/2024	300.000000	4.500000	11:38:24 AM	4.500000	4.475000		4.500000	4.500000	4.500000	4.500000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2699	7.39	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2853	7.81	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3001	8.22	9/9/2025	2,423.170508	4.389500	4:00:41 PM	4.391700	4.425000	4.300000	4.400000	4.400000	4.375000	4.389500
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3042	8.33	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3082	8.44	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3133	8.58	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3377	9.25	9/20/2026	12.550000	4.685000	2:38:05 PM	4.645300	4.650000		4.750000	4.750000	4.625000	4.685000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3407	9.33	10/20/2026	5.910000	4.700000	2:50:00 PM	4.700000			4.700000	4.700000	4.700000	4.700000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3455	9.46	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3539	9.69	3/1/2027										
FXTN 10-61	PIBD1027E617	10Y	4.7500	3603	9.86	5/4/2027	550.000000	4.650000	4:01:50 PM	4.641400	4.700000		4.645000	4.650000	4.625000	4.650000
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3728	10.21	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4183	11.45	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4722	12.93	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4784	13.10	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4966	13.60	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5140	14.07	7/19/2031	88.052454	4.790000	3:22:46 PM	4.780600	4.700000		4.795000	4.810000	4.775000	4.790000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5218	14.29	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5338	14.61	2/2/2032						4.775000				
RTB 20-01	PIID2032C014	15Y	5.8750	5366	14.69	3/1/2032	8.300000	4.900000	2:59:45 PM	4.910400	4.800000		4.900000	5.075000	4.900000	4.900000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5576	15.27	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5639	15.44	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5751	15.75	3/21/2033	3.230000	4.835000	3:13:36 PM	4.849600	4.850000		4.900000	4.900000	4.835000	4.835000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6345	17.37	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6674	18.27	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6751	18.48	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	7039	19.27	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7270	19.90	5/18/2037					5.200000					
FXTN 25-10	PIBD2537H103	21Y	5.7500	7360	20.15	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7429	20.34	10/24/2037	9.160000	5.050000	11:52:16 AM	5.021200	4.950000		5.005000	5.050000	5.005000	5.050000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8480	23.22	9/9/2040	17.400000	4.950000	11:39:17 AM	4.963400	5.325000	4.450000	4.980000	4.980000	4.950000	4.950000