

GS Board Summary  
June 28, 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	6	0.02	7/5/2017					3.000000					
TBILL 07.12.17	PIBL0317D037	<1M		13	0.04	7/12/2017	0.500000	1.875000	2:06:19 PM	1.875000		1.875000	1.875000	1.875000	1.875000	1.875000
TBILL 07.19.17	PIBL1216G073	<1M		20	0.05	7/19/2017	5.500000	1.925000	11:02:48 AM	1.925000		1.900000	1.925000	1.925000	1.925000	1.925000
TBILL 07.26.17	PIBL0317D046	1M		27	0.07	7/26/2017	15.000000	1.825000	11:37:09 AM	1.825000	2.625000		1.825000	1.825000	1.825000	1.825000
TBILL 08.02.17	PIBL0617A015	1M		34	0.09	8/2/2017					2.690000					
TBILL 08.09.17	PIBL1216H081	1M		41	0.11	8/9/2017	204.505374	1.950000	4:00:56 PM	1.949400	2.750000	1.915500	1.950000	1.975000	1.915500	1.950000
TBILL 08.16.17	PIBL0617B023	2M		48	0.13	8/16/2017										
RTB 07-02	PIID0717H026	2M	6.6250	51	0.14	8/19/2017	900.000000	2.275000	11:17:48 AM	2.291700	3.125000		2.300000	2.300000	2.275000	2.275000
FXTN 10-44	PIBD1017H447	2M	7.7500	55	0.15	8/23/2017					3.000000					
TBILL 08.23.17	PIBL0317E054	2M		55	0.15	8/23/2017	2.949400	1.950000	9:53:38 AM	1.950000		1.925000	1.950000	1.950000	1.950000	1.950000
TBILL 08.30.17	PIBL0617C031	2M		62	0.17	8/30/2017										
TBILL 09.06.17	PIBL0317F062	2M		69	0.19	9/6/2017	33.700000	2.000000	2:39:12 PM	1.985400		2.000000	1.975000	2.000000	1.975000	2.000000
TBILL 09.13.17	PIBL0617C040	2M		76	0.21	9/13/2017	8.150000	1.970000	11:09:01 AM	1.970000			1.970000	1.970000	1.970000	1.970000
TBILL 09.20.17	PIBL0317F071	3M		83	0.23	9/20/2017	81.213000	2.035000	3:51:33 PM	2.024600	2.650000	2.025500	2.025000	2.035000	2.000500	2.035000
TBILL 09.27.17	PIBL1216I099	3M		90	0.25	9/27/2017	1.405000	2.025000	3:30:28 PM	1.939300	2.650000		1.925000	2.025000	1.925000	2.025000
TBILL 10.11.17	PIBL0617D058	4M		104	0.29	10/11/2017										
TBILL 10.18.17	PIBL1216J105	4M		111	0.30	10/18/2017										
TBILL 10.25.17	PIBL0617D067	4M		118	0.32	10/25/2017										
FXTN 07-50	PIBD0717J502	4M	5.3750	121	0.33	10/28/2017					3.250000					
FXTN 05-71	PIBD0517K719	5M	4.1250	132	0.36	11/8/2017										
TBILL 11.08.17	PIBL0617E075	5M		132	0.36	11/8/2017										
TBILL 11.22.17	PIBL0617E084	5M		146	0.40	11/22/2017										
TBILL 12.06.17	PIBL0617F092	5M		160	0.44	12/6/2017	389.211946	2.175000	3:52:26 PM	2.229700		2.175000	2.240000	2.240000	2.175000	2.175000
TBILL 12.20.17	PIBL0617F109	6M		174	0.48	12/20/2017	50.168300	2.300000	3:55:15 PM	2.299400	2.800000	2.200000	2.250000	2.300000	2.250000	2.300000
TBILL 01.17.18	PIBL1217A013	7M		202	0.55	1/17/2018										
FXTN 10-45	PIBD1018A451	7M	5.8750	216	0.59	1/31/2018						2.500000				
TBILL 01.31.18	PIBL1217B021	7M		216	0.59	1/31/2018										
TBILL 02.14.18	PIBL1217B030	8M		230	0.63	2/14/2018										
TBILL 02.28.18	PIBL1217C048	8M		244	0.67	2/28/2018						2.550000				
TBILL 03.14.18	PIBL1217C056	9M		258	0.71	3/14/2018						2.575000				
TBILL 04.11.18	PIBL1217D065	10M		286	0.79	4/11/2018	0.050819	2.725000	10:51:07 AM	2.725000	2.825000	2.700500	2.725000	2.725000	2.725000	2.725000
TBILL 04.25.18	PIBL1217D074	10M		300	0.82	4/25/2018	0.102194	2.825000	2:28:48 PM	2.825000			2.825000	2.825000	2.825000	2.825000
TBILL 05.09.18	PIBL1217E082	11M		314	0.86	5/9/2018	7.000000	2.750000	2:22:11 PM	2.764800	2.825000	2.750000	2.765000	2.765000	2.750000	2.750000
FXTN 05-72	PIBD0518E723	11M	2.1250	328	0.90	5/23/2018	235.600000	2.900000	4:01:00 PM	2.871200	2.900000	2.800000	2.850000	2.900000	2.835000	2.900000
TBILL 05.23.18	PIBL1217E091	11M		328	0.90	5/23/2018	44.105000	2.805000	3:59:09 PM	2.800200	2.765000	2.765000	2.765000	2.805000	2.765000	2.805000
TBILL 06.06.18	PIBL1217F107	11M		342	0.94	6/6/2018	8.160000	2.800000	2:13:13 PM	2.796900	2.850000	2.775500	2.775000	2.800000	2.775000	2.800000
TBILL 06.20.18	PIBL1217F116	1Y		356	0.98	6/20/2018	155.219850	2.835100	3:25:36 PM	2.857200	2.990000	2.835100	2.855000	2.875000	2.830000	2.835100
FXTN 07-51	PIBD0718H511	1.5Y	5.0000	415	1.14	8/18/2018	304.100000	3.000000	4:08:23 PM	2.982200	3.875000	2.900000	2.900000	3.000000	2.900000	3.000000
FXTN 10-47	PIBD1018K478	1.5Y	8.8750	509	1.39	11/20/2018										
FXTN 10-48	PIBD1019B485	2Y	7.8750	600	1.64	2/19/2019	1,935.150000	3.315000	3:18:24 PM	3.376600	3.500000	3.275000	3.380000	3.385000	3.315000	3.315000
FXTN 07-53	PIBD0719D531	2Y	5.0000	666	1.82	4/26/2019										
FXTN 07-54	PIBD0719G547	2.5Y	4.7500	750	2.05	7/19/2019										
FXTN 07-55	PIBD0719H555	2.5Y	4.7500	792	2.17	8/30/2019										
FXTN 07-56	PIBD0719K560	2.5Y	3.8750	876	2.40	11/22/2019	2.250000	3.765000	3:13:09 PM	3.760600		3.000000	3.760000	3.765000	3.760000	3.765000
FXTN 03-22	PIBD0320A229	3Y	3.3750	927	2.54	1/12/2020	52.014000	3.800000	3:37:26 PM	3.799600	4.100000	3.770000	3.780000	3.800000	3.780000	3.800000
FXTN 10-50	PIBD1020B508	3Y	7.7500	964	2.64	2/18/2020	70.000000	3.828900	10:38:43 AM	3.828900			3.828900	3.828900	3.828900	3.828900
RTB 03-08	PIID0320D087	3Y	4.2500	1017	2.78	4/11/2020	1,602.266000	3.861500	3:56:12 PM	3.861600	3.880000	3.837700	3.835000	3.875000	3.835000	3.861500
RTB 10-01	PIID1020H015	3.5Y	7.2500	1147	3.14	8/19/2020										
FXTN 05-73	PIBD0520H735	3.5Y	3.3750	1148	3.14	8/20/2020	57.175000	3.930000	3:22:20 PM	3.924600		3.900000	3.900000	3.947500	3.900000	3.930000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1175	3.22	9/16/2020										
FXTN 10-52	PIBD1020L525	3.5Y	5.8750	1266	3.47	12/16/2020										
RTB 10-02	PIID1021C027	4Y	7.3750	1343	3.68	3/3/2021										
FXTN 07-57	PIBD0721C574	4Y	3.5000	1360	3.72	3/20/2021	327.400000	4.027000	3:31:40 PM	4.047900	4.125000	4.000000	4.025000	4.050000	4.000000	4.027000
FXTN 10-53	PIBD1021D531	4Y	6.5000	1399	3.83	4/28/2021										
RTB 10-03	PIID1021J039	4.5Y	5.7500	1574	4.31	10/20/2021	3.500000	4.150000	11:57:37 AM	4.150000		4.005000	4.150000	4.150000	4.150000	4.150000
FXTN 10-55	PIBD1021K551	4.5Y	5.7500	1609	4.41	11/24/2021										
FXTN 10-54	PIBD1022G545	5Y	6.3750	1665	4.56	1/19/2022						4.050000				
FXTN 05-74	PIBD0522A747	5Y	4.0000	1672	4.58	1/26/2022	333.300000	4.000000	12:03:45 PM	4.000000	4.200000		4.000000	4.000000	4.000000	4.000000

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FXTN 20-02	PIBD2022C021	5Y	15.0000	1719	4.71	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1860	5.09	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1902	5.21	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1936	5.30	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1986	5.44	12/6/2022										
FXTN 20-04	PIBD2023B048	6Y	13.0000	2062	5.65	2/20/2023	1.000000	4.335000	10:26:11 AM	4.335000			4.335000	4.335000	4.335000	4.335000
FXTN 07-58	PIBD0723D588	6Y	3.5000	2122	5.81	4/21/2023	1,836.000000	4.295000	4:02:49 PM	4.300800	4.325000	3.750000	4.267500	4.312000	4.267500	4.295000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2160	5.91	5/29/2023	8.700000	4.341900	10:40:25 AM	4.341900			4.341900	4.341900	4.341900	4.341900
RTB 10-04	PIID1023H046	6.5Y	3.2500	2238	6.13	8/15/2023	106.342804	4.500000	3:31:50 PM	4.487900	4.500000	4.450000	4.500000	4.500000	4.475000	4.500000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2307	6.32	10/23/2023	10.400000	4.479500	10:45:13 AM	4.479500			4.479500	4.479500	4.479500	4.479500
FXTN 07-59	PIBD0724D595	7Y	4.5000	2487	6.81	4/20/2024					4.575000					
FXTN 20-07	PIBD2024F075	7Y	12.3750	2531	6.93	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2594	7.10	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2609	7.14	8/20/2024	1.000000	4.500000	3:39:57 PM	4.500000			4.500000	4.500000	4.500000	4.500000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2692	7.37	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2846	7.79	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	2994	8.20	9/9/2025	3,403.929698	4.385000	4:14:07 PM	4.393300			4.360000	4.400000	4.360000	4.385000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3035	8.31	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3075	8.42	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3126	8.56	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3370	9.23	9/20/2026	94.585000	4.675000	4:04:00 PM	4.669100	4.667500	4.450000	4.500000	4.675000	4.500000	4.675000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3400	9.31	10/20/2026										
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3448	9.44	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3532	9.67	3/1/2027										
FXTN 10-61	PIBD1027E617	10Y	4.7500	3596	9.85	5/4/2027	200.400000	4.625000	3:16:42 PM	4.625500	4.750000		4.626000	4.626000	4.605000	4.625000
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3721	10.19	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4176	11.43	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4715	12.91	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4777	13.08	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4959	13.58	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5133	14.05	7/19/2031	201.800000	4.800000	4:07:16 PM	4.796100		4.750000	4.784500	4.800000	4.780000	4.800000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5211	14.27	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5331	14.60	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5359	14.67	3/1/2032	6.000000	5.000000	3:06:25 PM	4.929100		4.840000	4.915000	5.000000	4.915000	5.000000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5569	15.25	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5632	15.42	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5744	15.73	3/21/2033	2.000000	4.890000	11:48:47 AM	4.915000		4.850500	4.940000	4.940000	4.890000	4.890000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6338	17.35	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6667	18.25	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6744	18.46	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	7032	19.25	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7263	19.89	5/18/2037	400.000000	5.075000	4:03:24 PM	5.035000	5.175000	4.950000	5.035000	5.075000	5.025000	5.075000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7353	20.13	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7422	20.32	10/24/2037	0.100000	5.050000	9:31:12 AM	5.050000	5.200000	4.950000	5.050000	5.050000	5.050000	5.050000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8473	23.20	9/9/2040					5.250000	4.450000				