

GS Board Summary  
September 27, 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 10.04.17	PIBL0317G089	<1M		6	0.02	10/4/2017										
TBILL 10.11.17	PIBL0617D058	<1M		13	0.04	10/11/2017										
TBILL 10.18.17	PIBL1216J105	<1M		20	0.05	10/18/2017	1.000000	2.100000	2:04:56 PM	2.100000			2.100000	2.100000	2.100000	2.100000
TBILL 10.25.17	PIBL0617D067	1M		27	0.07	10/25/2017					2.250000	2.025000				
FXTN 07-50	PIBD0717J502	1M	5.3750	30	0.08	10/28/2017					3.250000					
TBILL 11.02.17	PIBL0317H097	1M		35	0.10	11/2/2017										
FXTN 05-71	PIBD0517K719	1M	4.1250	41	0.11	11/8/2017										
TBILL 11.08.17	PIBL0617E075	1M		41	0.11	11/8/2017	6.900000	2.100000	3:39:57 PM	2.100000	2.270000		2.100000	2.100000	2.100000	2.100000
TBILL 11.15.17	PIBL0317H104	2M		48	0.13	11/15/2017										
TBILL 11.22.17	PIBL0617E084	2M		55	0.15	11/22/2017	2.500000	2.125000	3:21:55 PM	2.125000			2.125000	2.125000	2.125000	2.125000
TBILL 11.29.17	PIBL0317H113	2M		62	0.17	11/29/2017	6.827131	1.925000	2:46:35 PM	1.925000		1.925000	1.925000	1.925000	1.925000	1.925000
TBILL 12.06.17	PIBL0617F092	2M		69	0.19	12/6/2017										
TBILL 12.13.17	PIBL0317H121	2M		76	0.21	12/13/2017	92.939062	2.045000	3:18:54 PM	2.034900			2.030000	2.050000	2.030000	2.045000
TBILL 12.20.17	PIBL0617F109	3M		83	0.23	12/20/2017					2.400000					
TBILL 12.27.17	PIBL0317H130	3M		90	0.25	12/27/2017	294.692000	2.031500	2:57:51 PM	2.032000	2.375000	2.031500	2.030000	2.035000	2.025000	2.031500
TBILL 01.03.18	PIBL0617G117	3M		97	0.27	1/3/2018	9.800000	2.040000	2:31:42 PM	2.037400	2.750000	2.035000	2.035000	2.040000	2.035000	2.040000
TBILL 01.17.18	PIBL1217A013	4M		111	0.30	1/17/2018						2.175000				
FXTN 10-45	PIBD1018A451	4M	5.8750	125	0.34	1/31/2018	62.600000	2.215000	3:45:31 PM	2.244900		2.215000	2.245000	2.245000	2.215000	2.215000
TBILL 01.31.18	PIBL1217B021	4M		125	0.34	1/31/2018	162.631000	2.200000	3:22:54 PM	2.188800		2.150000	2.200000	2.200000	2.150000	2.200000
TBILL 02.14.18	PIBL1217B030	5M		139	0.38	2/14/2018	145.853029	2.330000	3:06:14 PM	2.241500	2.350000	2.215000	2.335000	2.350000	2.200000	2.330000
TBILL 02.28.18	PIBL1217C048	5M		153	0.42	2/28/2018						2.150000				
TBILL 03.14.18	PIBL1217C056	5M		167	0.46	3/14/2018						2.300000				
TBILL 03.28.18	PIBL0617H124	6M		181	0.50	3/28/2018	86.791000	2.455000	2:46:06 PM	2.456800	2.625000	2.350000	2.470000	2.470000	2.350000	2.455000
TBILL 04.11.18	PIBL1217D065	7M		195	0.54	4/11/2018	68.060000	2.500500	3:30:58 PM	2.500000	2.850000	2.500000	2.500000	2.500500	2.500000	2.500500
TBILL 04.25.18	PIBL1217D074	7M		209	0.57	4/25/2018						2.400000				
TBILL 05.09.18	PIBL1217E082	8M		223	0.61	5/9/2018					2.850000	2.515000				
FXTN 05-72	PIBD0518E723	8M	2.1250	237	0.65	5/23/2018	100.396000	2.710000	4:05:13 PM	2.706100	3.000000	2.675100	2.715000	2.717500	2.675100	2.710000
TBILL 05.23.18	PIBL1217E091	8M		237	0.65	5/23/2018	33.500000	2.550000	2:21:45 PM	2.595500		2.550000	2.600000	2.600000	2.550000	2.550000
TBILL 06.06.18	PIBL1217F107	9M		251	0.69	6/6/2018	0.760000	2.575000	8:49:09 AM	2.575000		2.575000	2.575000	2.575000	2.575000	2.575000
TBILL 06.20.18	PIBL1217F116	9M		265	0.73	6/20/2018	8.400909	2.650000	3:55:53 PM	2.700600		2.550000	2.750000	2.750000	2.650000	2.650000
TBILL 07.04.18	PIBL1217G124	9M		279	0.77	7/4/2018										
TBILL 07.18.18	PIBL1217G133	10M		293	0.80	7/18/2018	1,000.000000	2.815000	11:47:36 AM	2.815000	2.850000	2.750100	2.815000	2.815000	2.815000	2.815000
TBILL 08.01.18	PIBL1217H141	10M		307	0.84	8/1/2018	188.007000	2.820000	3:57:04 PM	2.827200	2.850000	2.800100	2.815000	2.827500	2.815000	2.820000
TBILL 08.15.18	PIBL1217H150	11M		321	0.88	8/15/2018					2.850000	2.827500				
FXTN 07-51	PIBD0718H511	11M	5.0000	324	0.89	8/18/2018	5.000000	2.950000	2:05:18 PM	2.950000	3.875000		2.950000	2.950000	2.950000	2.950000
TBILL 08.29.18	PIBL1217H169	11M		335	0.92	8/29/2018	14.192000	2.850000	3:23:18 PM	2.842500	2.900000	2.825000	2.830000	2.850000	2.825000	2.850000
TBILL 09.12.18	PIBL1217I172	1Y		349	0.96	9/12/2018	64.662368	2.900000	3:42:43 PM	2.855400	2.880000	2.850000	2.825000	2.900000	2.825000	2.900000
TBILL 09.26.18	PIBL1217I186	1Y		363	1.00	9/26/2018	113.881861	2.800000	3:47:40 PM	2.845700	2.875000	2.850000	2.850000	2.860000	2.800000	2.800000
FXTN 10-47	PIBD1018K478	1.5Y	8.8750	418	1.14	11/20/2018										
FXTN 10-48	PIBD1019B485	1.5Y	7.8750	509	1.39	2/19/2019	53.554000	3.200000	3:44:17 PM	3.301000	3.390000		3.300000	3.325000	3.200000	3.200000
FXTN 07-53	PIBD0719D531	2Y	5.0000	575	1.57	4/26/2019	150.000000	3.500000	10:39:16 AM	3.500000	3.250000		3.500000	3.500000	3.500000	3.500000
FXTN 07-54	PIBD0719G547	2Y	4.7500	659	1.80	7/19/2019					3.270000	3.450000				
FXTN 07-55	PIBD0719H555	2Y	4.7500	701	1.92	8/30/2019										
FXTN 07-56	PIBD0719K560	2.5Y	3.8750	785	2.15	11/22/2019	40.500000	3.575000	2:29:38 PM	3.575000		3.555000	3.575000	3.575000	3.575000	3.575000
FXTN 03-22	PIBD0320A229	2.5Y	3.3750	836	2.29	1/12/2020										
FXTN 10-50	PIBD1020B508	2.5Y	7.7500	873	2.39	2/18/2020										
RTB 03-08	PIID0320D087	3Y	4.2500	926	2.54	4/11/2020	139.915000	3.675000	3:20:57 PM	3.642200	3.690000	3.615000	3.740000	3.740000	3.625000	3.675000
RTB 10-01	PIID1020H015	3Y	7.2500	1056	2.89	8/19/2020						3.700000				
FXTN 05-73	PIBD0520H735	3Y	3.3750	1057	2.89	8/20/2020	245.600000	3.680000	3:57:01 PM	3.658200		3.650000	3.665000	3.900000	3.625000	3.680000
FXTN 10-51	PIBD1020I510	3Y	6.1250	1084	2.97	9/16/2020										
FXTN 10-52	PIBD1020L525	3.5Y	5.8750	1175	3.22	12/16/2020										
RTB 10-02	PIID1021C027	3.5Y	7.3750	1252	3.43	3/3/2021						3.800000				
FXTN 07-57	PIBD0721C574	3.5Y	3.5000	1269	3.47	3/20/2021	24.700000	3.802000	11:57:06 AM	3.802000	3.900000	3.750000	3.802000	3.802000	3.800000	3.802000
FXTN 10-53	PIBD1021D531	4Y	6.5000	1308	3.58	4/28/2021					4.000000					
RTB 10-03	PIID1021J039	4.5Y	5.7500	1483	4.06	10/20/2021	8.000000	3.830000	11:13:52 AM	3.830000	3.950000	3.900000	3.830000	3.830000	3.830000	3.830000
FXTN 10-55	PIBD1021K551	4.5Y	5.7500	1518	4.16	11/24/2021										
FXTN 10-54	PIBD1022G545	4.5Y	6.3750	1574	4.31	1/19/2022						3.875000				
FXTN 05-74	PIBD0522A747	4.5Y	4.0000	1581	4.33	1/26/2022	219.800000	3.905000	3:28:30 PM	3.897300			3.890000	3.905000	3.890000	3.905000

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FXTN 20-02	PIBD2022C021	4.5Y	15.0000	1628	4.46	3/14/2022										
FXTN 10-56	PIBD1022H562	5Y	4.8750	1769	4.84	8/2/2022					4.325000					
FXTN 10-57	PIBD1022I570	5Y	4.7500	1811	4.96	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1845	5.05	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1895	5.19	12/6/2022					4.500000	4.050000				
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1971	5.40	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2031	5.56	4/21/2023	89.000000	4.175000	4:03:39 PM	4.151100		4.000000	3.750000	4.175000	3.750000	4.175000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2069	5.66	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2147	5.88	8/15/2023	22.750000	4.450000	2:45:10 PM	4.427400	4.500000	4.380000	4.400000	4.500000	4.375000	4.450000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2216	6.07	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2396	6.56	4/20/2024	1,544.100000	4.312500	4:08:46 PM	4.303000	4.400000		4.300000	4.315000	4.300000	4.312500
FXTN 20-07	PIBD2024F075	7Y	12.3750	2440	6.68	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2503	6.85	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2518	6.89	8/20/2024	1.000000	4.375000	9:37:30 AM	4.375000	4.550000		4.375000	4.375000	4.375000	4.375000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2601	7.12	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2755	7.54	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2903	7.95	9/9/2025	2,190.300000	4.395000	3:28:13 PM	4.382000	4.425000	4.350000	4.360000	4.395000	4.350000	4.395000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	2944	8.06	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	2984	8.17	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	3035	8.31	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3279	8.98	9/20/2026	10.160000	4.700000	3:52:00 PM	4.687500	4.725000		4.650000	4.750000	4.650000	4.700000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3309	9.06	10/20/2026	7.800000	4.750000	2:17:50 PM	4.749400			4.750000	4.750000	4.747500	4.750000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3357	9.19	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3441	9.42	3/1/2027	2.000000	4.775000	10:40:08 AM	4.775000			4.775000	4.775000	4.775000	4.775000
FXTN 10-61	PIBD1027E617	10Y	4.7500	3505	9.60	5/4/2027	360.000000	4.600000	3:46:35 PM	4.597000	4.625000	4.550000	4.580000	4.600000	4.580000	4.600000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3630	9.94	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4085	11.18	12/4/2028	10.000000	4.850000	10:41:54 AM	4.850000			4.850000	4.850000	4.850000	4.850000
FXTN 20-16	PIBD2030E166	13Y	8.7500	4624	12.66	5/27/2030	5.000000	4.800000	11:51:31 AM	4.800000			4.800000	4.800000	4.800000	4.800000
FXTN 25-02	PIBD2530G029	13Y	12.5000	4686	12.83	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4868	13.33	1/26/2031						4.925000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	5042	13.80	7/19/2031	343.600000	4.855000	3:49:07 PM	4.854100	4.350000		4.820000	4.860000	4.820000	4.855000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5120	14.02	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5240	14.35	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5268	14.42	3/1/2032	1.630000	5.200000	11:30:01 AM	5.200000			5.200000	5.200000	5.200000	5.200000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5478	15.00	9/27/2032	1.400000	5.050000	11:31:11 AM	5.050000			5.050000	5.050000	5.050000	5.050000
FXTN 25-05	PIBD2532K057	16Y	8.5000	5541	15.17	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5653	15.48	3/21/2033	6.580000	5.175000	2:40:27 PM	5.122700		5.000000	5.100000	5.175000	5.100000	5.175000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6247	17.10	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6576	18.00	9/30/2035	100.000000	5.200000	3:05:12 PM	5.202500			5.205000	5.205000	5.200000	5.200000
FXTN 25-08	PIBD2535L086	19Y	8.1250	6653	18.21	12/16/2035	50.000000	5.170000	10:41:14 AM	5.170000			5.170000	5.170000	5.170000	5.170000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6941	19.00	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7172	19.64	5/18/2037					5.250000					
FXTN 25-10	PIBD2537H103	20Y	5.7500	7262	19.88	8/16/2037						5.175000				
RTB 25-01	PIID2537J015	21Y	6.1250	7331	20.07	10/24/2037	1.000000	5.190000	12:02:23 PM	5.190000	5.274500	5.100000	5.190000	5.190000	5.190000	5.190000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8382	22.95	9/9/2040	2.112000	5.100000	2:14:22 PM	5.100000	5.274500	5.100000	5.100000	5.100000	5.100000	5.100000