

GS Board Summary
September 06, 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 09.13.17	PIBL0617C040	<1M		6	0.02	9/13/2017										
TBILL 09.20.17	PIBL0317F071	<1M		13	0.04	9/20/2017						1.950000				
TBILL 09.27.17	PIBL1216I099	<1M		20	0.05	9/27/2017										
TBILL 10.04.17	PIBL0317G089	1M		27	0.07	10/4/2017					2.700000					
TBILL 10.11.17	PIBL0617D058	1M		34	0.09	10/11/2017						2.000000				
TBILL 10.18.17	PIBL1216J105	1M		41	0.11	10/18/2017					2.700000	2.000000				
TBILL 10.25.17	PIBL0617D067	2M		48	0.13	10/25/2017	39.569000	2.000000	2:55:55 PM	2.000000			2.000000	2.000000	2.000000	2.000000
FXTN 07-50	PIBD0717J502	2M	5.3750	51	0.14	10/28/2017					3.250000					
TBILL 11.02.17	PIBL0317H097	2M		56	0.15	11/2/2017	0.600000	2.100000	2:03:37 PM	2.101700		2.100000	2.105000	2.105000	2.100000	2.100000
FXTN 05-71	PIBD0517K719	2M	4.1250	62	0.17	11/8/2017										
TBILL 11.08.17	PIBL0617E075	2M		62	0.17	11/8/2017										
TBILL 11.15.17	PIBL0317H104	2M		69	0.19	11/15/2017	110.710000	2.100000	3:54:19 PM	2.041400			2.120000	2.150000	2.030000	2.100000
TBILL 11.22.17	PIBL0617E084	2M		76	0.21	11/22/2017	50.500000	2.100000	3:40:24 PM	2.100000			2.100000	2.100000	2.100000	2.100000
TBILL 11.29.17	PIBL0317H113	3M		83	0.23	11/29/2017	1,597.618965	2.070000	3:54:48 PM	2.093700	2.725000	2.070000	2.120000	2.125000	2.070000	2.070000
TBILL 12.06.17	PIBL0617F092	3M		90	0.25	12/6/2017					2.725000					
TBILL 12.20.17	PIBL0617F109	4M		104	0.29	12/20/2017	106.405162	2.120000	3:10:37 PM	2.125200			2.130000	2.130000	2.120000	2.120000
TBILL 01.03.18	PIBL0617G117	4M		118	0.32	1/3/2018	352.145906	2.225000	3:36:06 PM	2.222600			2.225000	2.225000	2.150000	2.225000
TBILL 01.17.18	PIBL1217A013	5M		132	0.36	1/17/2018										
FXTN 10-45	PIBD1018A451	5M	5.8750	146	0.40	1/31/2018	45.000000	2.400000	8:47:39 AM	2.400000		2.250000	2.400000	2.400000	2.400000	2.400000
TBILL 01.31.18	PIBL1217B021	5M		146	0.40	1/31/2018	67.235700	2.250000	3:56:42 PM	2.255400	2.600000	2.250000	2.250000	2.275000	2.250000	2.250000
TBILL 02.14.18	PIBL1217B030	5M		160	0.44	2/14/2018	3.180000	2.300000	2:46:31 PM	2.301300	2.650000	2.300000	2.325000	2.325000	2.300000	2.300000
TBILL 02.28.18	PIBL1217C048	6M		174	0.48	2/28/2018	59.870900	2.400000	3:50:21 PM	2.427200	2.700000	2.350000	2.400000	2.500000	2.400000	2.400000
TBILL 03.14.18	PIBL1217C056	6M		188	0.52	3/14/2018	4.140000	2.375500	2:59:11 PM	2.448200	2.820000	2.375000	2.450000	2.450000	2.375500	2.375500
TBILL 04.11.18	PIBL1217D065	7M		216	0.59	4/11/2018	2.500000	2.500000	2:12:21 PM	2.500000	2.850000	2.500000	2.500000	2.500000	2.500000	2.500000
TBILL 04.25.18	PIBL1217D074	8M		230	0.63	4/25/2018					2.825000	2.500000				
TBILL 05.09.18	PIBL1217E082	8M		244	0.67	5/9/2018					2.850000	2.500500				
FXTN 05-72	PIBD0518E723	9M	2.1250	258	0.71	5/23/2018	143.687514	2.790000	3:45:44 PM	2.800200	3.000000	2.775000	2.750000	2.822500	2.750000	2.790000
TBILL 05.23.18	PIBL1217E091	9M		258	0.71	5/23/2018	12.270000	2.650000	3:39:18 PM	2.608700	2.850000	2.525000	2.550000	2.650000	2.550000	2.650000
TBILL 06.06.18	PIBL1217F107	9M		272	0.75	6/6/2018	4.000000	2.550000	11:55:56 AM	2.550000	2.850000	2.550000	2.550000	2.550000	2.550000	2.550000
TBILL 06.20.18	PIBL1217F116	10M		286	0.79	6/20/2018	150.000000	2.777500	3:10:01 PM	2.777500		2.700000	2.775000	2.780000	2.775000	2.777500
TBILL 07.04.18	PIBL1217G124	10M		300	0.82	7/4/2018	6.600000	2.675000	3:24:08 PM	2.675000			2.675000	2.675000	2.675000	2.675000
TBILL 07.18.18	PIBL1217G133	11M		314	0.86	7/18/2018	6.000000	2.750000	11:24:22 AM	2.750000	2.850000	2.750000	2.750000	2.750000	2.750000	2.750000
TBILL 08.01.18	PIBL1217H141	11M		328	0.90	8/1/2018					2.850000	2.800500				
TBILL 08.15.18	PIBL1217H150	11M		342	0.94	8/15/2018	24.684000	2.825000	3:57:02 PM	2.827100	2.850000	2.825000	2.850000	2.850000	2.825000	2.825000
FXTN 07-51	PIBD0718H511	11M	5.0000	345	0.94	8/18/2018	20.000000	2.905000	10:06:57 AM	2.905000	3.875000		2.905000	2.905000	2.905000	2.905000
TBILL 08.29.18	PIBL1217H169	1Y		356	0.98	8/29/2018	40.180000	2.900000	3:49:53 PM	2.890800	2.925000	2.900000	2.875000	2.905000	2.850000	2.900000
FXTN 10-47	PIBD1018K478	1.5Y	8.8750	439	1.20	11/20/2018										
FXTN 10-48	PIBD1019B485	1.5Y	7.8750	530	1.45	2/19/2019	5.000000	3.390000	3:49:28 PM	3.390000		3.300000	3.390000	3.390000	3.390000	3.390000
FXTN 07-53	PIBD0719D531	2Y	5.0000	596	1.63	4/26/2019					3.750000					
FXTN 07-54	PIBD0719G547	2Y	4.7500	680	1.86	7/19/2019					3.625000					
FXTN 07-55	PIBD0719H555	2Y	4.7500	722	1.98	8/30/2019					3.600000					
FXTN 07-56	PIBD0719K560	2.5Y	3.8750	806	2.21	11/22/2019	708.600000	3.600000	3:47:02 PM	3.600300		3.525000	3.600000	3.650000	3.585000	3.600000
FXTN 03-22	PIBD0320A229	2.5Y	3.3750	857	2.35	1/12/2020						3.650000				
FXTN 10-50	PIBD1020B508	2.5Y	7.7500	894	2.45	2/18/2020						3.730000				
RTB 03-08	PIID0320D087	3Y	4.2500	947	2.59	4/11/2020	2,438.217000	3.645000	3:36:31 PM	3.628300	3.700000	3.626000	3.640000	3.700000	3.550000	3.645000
RTB 10-01	PIID1020H015	3Y	7.2500	1077	2.95	8/19/2020										
FXTN 05-73	PIBD0520H735	3Y	3.3750	1078	2.95	8/20/2020	9.600000	3.740000	3:16:49 PM	3.664500	3.950000	3.625500	3.640000	3.740000	3.625000	3.740000
FXTN 10-51	PIBD1020I510	3.5Y	6.1250	1105	3.03	9/16/2020										
FXTN 10-52	PIBD1020L525	3.5Y	5.8750	1196	3.27	12/16/2020										
RTB 10-02	PIID1021C027	3.5Y	7.3750	1273	3.49	3/3/2021	18.000000	3.775000	2:07:08 PM	3.777800			3.780000	3.780000	3.775000	3.775000
FXTN 07-57	PIBD0721C574	4Y	3.5000	1290	3.53	3/20/2021	400.000000	3.700000	2:44:24 PM	3.715000	3.900000		3.730000	3.730000	3.700000	3.700000
FXTN 10-53	PIBD1021D531	4Y	6.5000	1329	3.64	4/28/2021										
RTB 10-03	PIID1021J039	4.5Y	5.7500	1504	4.12	10/20/2021	0.100000	3.675000	2:56:59 PM	3.675000		3.825000	3.675000	3.675000	3.675000	3.675000
FXTN 10-55	PIBD1021K551	4.5Y	5.7500	1539	4.21	11/24/2021										
FXTN 10-54	PIBD1022G545	4.5Y	6.3750	1595	4.37	1/19/2022										
FXTN 05-74	PIBD0522A747	4.5Y	4.0000	1602	4.39	1/26/2022	1,650.836000	3.842500	3:58:32 PM	3.830800		3.810000	3.820000	3.850000	3.810000	3.842500
FXTN 20-02	PIBD2022C021	5Y	15.0000	1649	4.51	3/14/2022					4.280000					
FXTN 10-56	PIBD1022H562	5Y	4.8750	1790	4.90	8/2/2022					4.250000					

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FXTN 10-57	PIBD10221570	5.5Y	4.7500	1832	5.02	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1866	5.11	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1916	5.25	12/6/2022	31.192000	4.125000	3:45:52 PM	4.127900		4.000000	4.200000	4.200000	4.125000	4.125000
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1992	5.45	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2052	5.62	4/21/2023	375.000000	4.150000	2:49:01 PM	4.109900		3.750000	4.100000	4.150000	4.090000	4.150000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2090	5.72	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2168	5.94	8/15/2023	44.025000	4.425000	3:28:19 PM	4.398700	4.549500		4.400000	4.575000	4.350000	4.425000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2237	6.12	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2417	6.62	4/20/2024	4,385.570000	4.340000	4:07:44 PM	4.321100	4.345000	4.310000	4.350000	4.352000	4.300000	4.340000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2461	6.74	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2524	6.91	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2539	6.95	8/20/2024	28.788000	4.350000	2:33:03 PM	4.386500			4.392500	4.392500	4.350000	4.350000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2622	7.18	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2776	7.60	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	2924	8.01	9/9/2025	4,801.100000	4.375000	4:09:07 PM	4.347200	4.400000	4.330000	4.388000	4.390000	4.325000	4.375000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	2965	8.12	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3005	8.23	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	3056	8.37	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3300	9.03	9/20/2026	3.700000	4.800000	3:18:30 PM	4.770800	4.700000	4.600500	4.700000	4.800000	4.625000	4.800000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3330	9.12	10/20/2026	2.050000	4.675000	3:22:54 PM	4.711500			4.750000	4.750000	4.675000	4.675000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3378	9.25	12/7/2026	5.000000	4.700000	10:08:19 AM	4.700000			4.700000	4.700000	4.700000	4.700000
RTB 15-02	PIID1527C023	9.5Y	5.3750	3462	9.48	3/1/2027						4.600000				
FXTN 10-61	PIBD1027E617	10Y	4.7500	3526	9.65	5/4/2027	2,854.000000	4.590000	4:10:16 PM	4.566400	4.600000	4.550000	4.600000	4.602500	4.550000	4.590000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3651	10.00	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4106	11.24	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4645	12.72	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4707	12.89	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4889	13.39	1/26/2031						4.925000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	5063	13.86	7/19/2031	1,609.829386	4.790000	4:03:40 PM	4.769300	4.950000	4.350000	4.765000	4.850000	4.730000	4.790000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5141	14.08	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5261	14.40	2/2/2032						4.925000				
RTB 20-01	PIID2032C014	15Y	5.8750	5289	14.48	3/1/2032	22.436000	4.980000	2:59:48 PM	5.000100		4.900000	5.250000	5.250000	4.980000	4.980000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5499	15.06	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5562	15.23	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5674	15.53	3/21/2033	1.600000	5.025000	3:00:27 PM	5.025000		5.000500	5.025000	5.025000	5.025000	5.025000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6268	17.16	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6597	18.06	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6674	18.27	12/16/2035	105.000000	5.250000	2:58:43 PM	5.192800			5.190000	5.250000	5.190000	5.250000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6962	19.06	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7193	19.69	5/18/2037	597.440000	5.122500	3:31:20 PM	5.120200	5.250000	5.100000	5.120000	5.130000	5.110000	5.122500
FXTN 25-10	PIBD2537H103	20Y	5.7500	7283	19.94	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7352	20.13	10/24/2037	21.600000	5.150000	3:22:43 PM	5.151000	5.250000	5.100000	5.185000	5.185000	5.100000	5.150000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8403	23.01	9/9/2040	21.000000	5.075000	11:34:52 AM	5.131800	5.215000	5.125000	5.215000	5.215000	5.075000	5.075000