GS Board Summary
February 12, 2018

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 02.14.18	PIBL1217B030	<1M		1		2/14/2018										
TBILL 02.28.18	PIBL1217C048	<1M		15	0.04	2/28/2018										
TBILL 03.14.18	PIBL1217C056	1M		29	0.08	3/14/2018					3.000000					
TBILL 03.28.18	PIBL0617I124	1M		43	0.12	3/28/2018					3.020000					
TBILL 04.11.18	PIBL1217D065	2M		57	0.16	4/11/2018										
TBILL 04.18.18	PIBL0318A010	2M		64	0.18	4/18/2018	5.150450	2.250000	3:22:53 PM	2.518900		2.500000	2.570000	2.570000	2.250000	2.250000
TBILL 04.25.18	PIBL1217D074	2M		71	0.20	4/25/2018	2.000000	2.350000	11:06:38 AM	2.350000		2.250000	2.350000	2.350000	2.350000	2.350000
TBILL 05.02.18	PIBL0318A029	2M		78	0.21	5/2/2018	1,033.559000	2.650000	4:09:12 PM	2.623200	2.750000	2.565000	2.550000	2.670000	2.550000	2.650000
TBILL 05.09.18	PIBL1217E082	3M		85	0.23	5/9/2018					3.000000					
TBILL 05.16.18	PIBL0617K130	3M		92	0.25	5/16/2018					3.250000					
FXTN 05-72	PIBD0518E723	3M	2.1250	99	0.27	5/23/2018	1,013.577000	2.750000	3:01:49 PM	2.746100	2.800000	2.680000	2.800000	2.800000	2.680000	2.750000
TBILL 05.23.18	PIBL1217E091	3M		99	0.27	5/23/2018					3.030000					
TBILL 06.06.18	PIBL1217F107	4M		113	0.31	6/6/2018						2.400000				
TBILL 06.20.18	PIBL1217F116	4M		127	0.35	6/20/2018						2.375000				
TBILL 07.04.18	PIBL1217G124	5M		141	0.39	7/4/2018						2.500000				
TBILL 07.18.18	PIBL1217G133	5M		155	0.43	7/18/2018	456.000000	3.000000	4:03:38 PM	2.938200		2.490000	2.580000	3.000000	2.580000	3.000000
TBILL 08.01.18	PIBL1217H141	5M		169	0.46	8/1/2018						2.580000				
TBILL 08.15.18	PIBL1217H150	6M		183	0.50	8/15/2018	3.182500	2.500000	3:30:45 PM	2.515700	3.250000	2.500000	2.550000	2.550000	2.500000	2.500000
FXTN 07-51	PIBD0718H511	6M	5.0000	186	0.51	8/18/2018					3.500000	2.725000				
TBILL 08.29.18	PIBL1217H169	7M		197	0.54	8/29/2018	7.137000	2.610000	2:29:42 PM	2.610000		2.600000	2.610000	2.610000	2.610000	2.610000
TBILL 09.12.18	PIBL1217I172	7M		211	0.58	9/12/2018						2.500000				
TBILL 09.26.18	PIBL1217I186	8M		225	0.62	9/26/2018										
TBILL 10.10.18	PIBL1217J194	8M		239	0.66	10/10/2018	4.315000	2.900000	8:56:16 AM	2.900000		2.500500	2.900000	2.900000	2.900000	2.900000
TBILL 10.24.18	PIBL1217J201	9M		253	0.70	10/24/2018					3.000000	2.550000				
TBILL 11.14.18	PIBL1217K218	9M		274	0.75	11/14/2018	1.016000	2.650000	11:51:38 AM	2.650000		2.700000	2.650000	2.650000	2.650000	2.650000
FXTN 10-47	PIBD1018K478	9M	8.8750	280	0.77	11/20/2018					4.500000					
TBILL 01.16.19	PIBL1218A011	11M		337	0.93	1/16/2019	0.103000	2.950000	11:01:09 AM	2.950000	3.000000	2.950100	2.950000	2.950000	2.950000	2.950000
TBILL 01.30.19	PIBL1218A020	1Y		351	0.96	1/30/2019	9.258000	2.800000	3:53:24 PM	2.931100	3.500000	2.950100	2.950000	2.975000	2.800000	2.800000
FXTN 10-48	PIBD1019B485	1.5Y	7.8750	371	1.02	2/19/2019	4.000000	3.400000	3:47:44 PM	3.400000	4.500000	3.125000	3.400000	3.400000	3.400000	3.400000
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	437	1.20	4/26/2019										
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	521	1.43	7/19/2019	55.000000	4.000000	3:48:38 PM	4.000000			4.000000	4.000000	4.000000	4.000000
FXTN 07-55	PIBD0719H555	2Y	4.7500	563	1.54	8/30/2019										
FXTN 07-56	PIBD0719K560	2Y	3.8750	647	1.77	11/22/2019					4.100000	3.825000				
FXTN 03-22	PIBD0320A229	2Y	3.3750	698	1.91	1/12/2020					4.375000					
FXTN 10-50	PIBD1020B508	2.5Y	7.7500	735	2.01	2/18/2020					4.500000	4.000000				
RTB 03-08	PIID0320D087	2.5Y	4.2500	788	2.16	4/11/2020	442.240000	4.135000	4:03:01 PM	4.131800	4.300000	3.950000	4.150000	4.200000	4.050000	4.135000
RTB 10-01	PIID1020H015	3Y	7.2500	918	2.51	8/19/2020					4.500000					
FXTN 05-73	PIBD0520H735	3Y	3.3750	919	2.52	8/20/2020	40.100000	4.400000	3:33:28 PM	4.386900	4.500000	4.200000	4.390000	4.400000	4.350000	4.400000
FXTN 10-51	PIBD1020I510	3Y	6.1250	946	2.59	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	1037	2.84	12/16/2020	1.000000	4.550000	10:42:39 AM	4.550000			4.550000	4.550000	4.550000	4.550000
FXTN 03-23	PIBD0321A236	3Y	4.2500	1077	2.95	1/25/2021	251.000000	4.325000	3:31:55 PM	4.324900	4.500000	4.300000	4.300000	4.325000	4.300000	4.325000
RTB 10-02	PIID1021C027	3.5Y	7.3750	1114	3.05	3/3/2021	1.600000	4.550000	11:16:10 AM	4.550000			4.550000	4.550000	4.550000	4.550000
FXTN 07-57	PIBD0721C574	3.5Y	3.5000	1131	3.10	3/20/2021	4.963559	4.550000	3:26:18 PM	4.549500		4.250000	4.500000	4.550000	4.500000	4.550000
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1170	3.20	4/28/2021										
RTB 10-03	PIID1021J039	4Y	5.7500	1345	3.68	10/20/2021	2.500000	4.675000	11:44:43 AM	4.635000			4.625000	4.675000	4.625000	4.675000
FXTN 10-55	PIBD1021K551	4Y	5.7500	1380	3.78	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1436	3.93	1/19/2022					5.000000	4.500000				
FXTN 05-74	PIBD0522A747	4Y	4.0000	1443	3.95	1/26/2022	25.100000	4.740000	11:38:06 AM	4.740000	4.875000	4.625000	4.740000	4.740000	4.740000	4.740000
FXTN 20-02	PIBD2022C021	4.5Y	15.0000	1490	4.08	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1631	4.47	8/2/2022										
FXTN 10-57	PIBD1022I570	5Y	4.7500	1673	4.58	9/13/2022										
FXTN 20-03	PIBD2022J033	5Y	12.7500	1707	4.67	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1755	4.80	12/4/2022	157.930000	4.955000	3:53:52 PM	4.944500	5.000000	4.875500	4.950000	4.955000	4.875500	4.955000
FXTN 10-58	PIBD1022L585	5Y	4.0000	1757	4.81	12/6/2022										
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1833	5.02	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1893	5.18	4/21/2023	0.150000	5.175000	3:16:44 PM	5.175000			5.175000	5.175000	5.175000	5.175000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1931	5.29	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	2009	5.50	8/15/2023	19.600000	5.150000	3:28:56 PM	5.086600	5.240000	4.880000	5.100000	5.250000	4.860000	5.150000

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FXTN 20-06	PIBD2023J068	6Y	11.3750	2078	5.69	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2258	6.18	4/20/2024	6.300000	4.900000	2:25:39 PM	4.889700			4.900000	4.900000	4.850000	4.900000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2302	6.30	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2365	6.48	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2380	6.52	8/20/2024					6.375000					
FXTN 20-09	PIBD2024K091	7Y	13.7500	2463	6.74	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2617	7.16	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2765	7.57	9/9/2025	500.000000	5.325000	12:04:31 PM	5.301000	5.499500		5.265000	5.325000	5.265000	5.325000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2806	7.68	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2846	7.79	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2897	7.93	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3141	8.60	9/20/2026	4.100000	5.400000	11:42:34 AM	5.400000			5.400000	5.400000	5.400000	5.400000
RTB 15-01	PIID1526J019	9Y	6.2500	3171	8.68	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3219	8.81	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3303	9.04	3/1/2027										
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3367	9.22	5/4/2027	44.100000	5.200000	8:46:46 AM	5.200000	6.000000		5.200000	5.200000	5.200000	5.200000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3492	9.56	9/6/2027					6.500000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	3947	10.81	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4486	12.28	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4548	12.45	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4730	12.95	1/26/2031						5.500000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4904	13.43	7/19/2031					5.770000	5.600000				
FXTN 25-04	PIBD2531J042	14Y	9.3750	4982	13.64	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5102	13.97	2/2/2032	0.975000	6.150000	10:12:04 AM	6.150000			6.150000	6.150000	6.150000	6.150000
RTB 20-01	PIID2032C014	15Y	5.8750	5130	14.05	3/1/2032					6.375000					
FXTN 20-19	PIBD2032I195	15Y	5.7500	5340	14.62	9/27/2032						5.950000				
FXTN 25-05	PIBD2532K057	15Y	8.5000	5403	14.79	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5515	15.10	3/21/2033	250.000000	6.550000	4:05:29 PM	6.467100		6.000000	6.250000	6.550000	6.250000	6.550000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6109	16.73	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6438	17.63	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6515	17.84	12/16/2035					6.625000	5.850000				
FXTN 25-09	PIBD2536I097	19Y	7.6250	6803	18.63	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7034	19.26	5/18/2037					6.750000	5.200000				
FXTN 25-10	PIBD2537H103	20Y	5.7500	7124	19.50	8/16/2037										
RTB 25-01	PIID2537J015	20Y	6.1250	7193	19.69	10/24/2037	3.900000	6.050000	3:17:12 PM	6.012800	6.550000	6.000000	6.000000	6.050000	6.000000	6.050000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8244	22.57	9/9/2040					6.875000	5.925000				