

GS Board Summary
November 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	
TBILL 12.06.17	PIBL0617F092	<1M		7	0.02	12/6/2017	3.519000	1.875000	3:29:00 PM	1.875000		1.875000	1.875000	1.875000	1.875000	1.875000	
TBILL 12.13.17	PIBL0317H121	<1M		14	0.04	12/13/2017						1.900000					
TBILL 12.20.17	PIBL0617F109	<1M		21	0.06	12/20/2017	6.000000	2.150000	10:59:45 AM	2.108300		1.900000	1.900000	2.150000	1.900000	2.150000	
TBILL 12.27.17	PIBL0317H130	1M		28	0.08	12/27/2017	0.200000	2.000000	10:56:32 AM	2.000000	2.625000	2.000000	2.000000	2.000000	2.000000	2.000000	
TBILL 01.03.18	PIBL0617G117	1M		35	0.10	1/3/2018											
TBILL 01.10.18	PIBL0317J148	1M		42	0.12	1/10/2018	25.200000	2.125000	2:33:37 PM	2.125000	2.650000	2.125000	2.125000	2.125000	2.125000	2.125000	
TBILL 01.17.18	PIBL1217A013	2M		49	0.13	1/17/2018											
TBILL 01.24.18	PIBL0317J157	2M		56	0.15	1/24/2018	2,128.238000	2.200000	3:12:11 PM	2.193000	2.250000	2.200000	2.205000	2.205000	2.180000	2.200000	
FXTN 10-45	PIBD1018A451	2M	5.8750	63	0.17	1/31/2018	64.493000	2.750000	3:10:51 PM	2.577500		2.375000	2.500000	2.750000	2.500000	2.750000	
TBILL 01.31.18	PIBL1217B021	2M		63	0.17	1/31/2018	6.385155	2.300000	10:53:23 AM	2.300000		2.300000	2.300000	2.300000	2.300000	2.300000	
TBILL 02.14.18	PIBL1217B030	2M		77	0.21	2/14/2018	971.576091	2.450000	3:48:14 PM	2.465900	2.625000	2.385100	2.375000	2.575000	2.375000	2.450000	
TBILL 02.28.18	PIBL1217C048	3M		91	0.25	2/28/2018	183.537000	2.365000	3:28:31 PM	2.361100	2.875000	2.350000	2.350000	2.365000	2.350000	2.365000	
TBILL 03.14.18	PIBL1217C056	4M		105	0.29	3/14/2018	1.000000	2.425000	10:29:22 AM	2.425000		2.425000	2.425000	2.425000	2.425000	2.425000	
TBILL 03.28.18	PIBL0617H124	4M		119	0.33	3/28/2018	32.265000	2.400000	11:55:13 AM	2.400000		2.400000	2.400000	2.400000	2.400000	2.400000	
TBILL 04.11.18	PIBL1217D065	5M		133	0.37	4/11/2018	242.176000	2.525000	2:43:34 PM	2.525000	2.625000	2.525000	2.525000	2.525000	2.525000	2.525000	
TBILL 04.25.18	PIBL1217D074	5M		147	0.40	4/25/2018	0.201000	2.525000	11:54:19 AM	2.525000	2.625000	2.525000	2.525000	2.525000	2.525000	2.525000	
TBILL 05.09.18	PIBL1217E082	5M		161	0.44	5/9/2018	3.000000	2.615000	3:15:30 PM	2.615000	2.625000	2.525000	2.615000	2.615000	2.615000	2.615000	
TBILL 05.16.18	PIBL0617K130	5M		168	0.46	5/16/2018	115.361000	2.625000	3:55:05 PM	2.644600	2.875000	2.625000	2.675000	2.750000	2.625000	2.625000	
FXTN 05-72	PIBD0518E723	6M	2.1250	175	0.48	5/23/2018	581.648000	2.950000	3:26:45 PM	2.934200		3.025000	2.850000	2.850000	3.050000	2.850000	2.950000
TBILL 05.23.18	PIBL1217E091	6M		175	0.48	5/23/2018						3.000000	2.675000				
TBILL 06.06.18	PIBL1217F107	6M		189	0.52	6/6/2018	10.200000	2.725000	10:51:56 AM	2.725000	3.025000	2.550000	2.725000	2.725000	2.725000	2.725000	
TBILL 06.20.18	PIBL1217F116	7M		203	0.56	6/20/2018	18.200000	2.800000	3:59:12 PM	2.756000		2.650000	2.700000	2.800000	2.700000	2.800000	
TBILL 07.04.18	PIBL1217G124	7M		217	0.60	7/4/2018											
TBILL 07.18.18	PIBL1217G133	8M		231	0.63	7/18/2018	18.499000	2.775000	10:53:01 AM	2.775000		2.650000	2.775000	2.775000	2.775000	2.775000	
TBILL 08.01.18	PIBL1217H141	8M		245	0.67	8/1/2018	66.014000	2.875000	3:46:08 PM	2.874200	2.875000	2.825500	2.825000	2.875000	2.825000	2.875000	
TBILL 08.15.18	PIBL1217H150	9M		259	0.71	8/15/2018					2.875000	2.825000					
FXTN 07-51	PIBD0718H511	9M	5.0000	262	0.72	8/18/2018	531.700000	3.170000	3:45:51 PM	3.148500	3.875000	3.000000	3.150000	3.170000	3.000000	3.170000	
TBILL 08.29.18	PIBL1217H169	9M		273	0.75	8/29/2018	10.000000	2.875000	3:59:16 PM	2.875000		2.825000	2.875000	2.875000	2.875000	2.875000	
TBILL 09.12.18	PIBL1217H172	10M		287	0.79	9/12/2018						2.826000					
TBILL 09.26.18	PIBL1217H186	10M		301	0.83	9/26/2018					2.875000	2.825500					
TBILL 10.10.18	PIBL1217J194	11M		315	0.87	10/10/2018					2.875000	2.850000					
TBILL 10.24.18	PIBL1217J201	11M		329	0.90	10/24/2018					3.000000	2.850500					
TBILL 11.14.18	PIBL1217K218	1Y		350	0.96	11/14/2018	5.321000	2.877500	3:20:01 PM	2.880800	3.125000	2.910500	2.875000	2.910500	2.875000	2.877500	
FXTN 10-47	PIBD1018K478	1Y	8.8750	356	0.97	11/20/2018											
FXTN 10-48	PIBD1019B485	1.5Y	7.8750	447	1.22	2/19/2019	50.000000	3.500000	4:06:11 PM	3.500000	3.625000		3.500000	3.500000	3.500000	3.500000	
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	513	1.40	4/26/2019											
FXTN 07-54	PIBD0719G547	2Y	4.7500	597	1.63	7/19/2019	3.000000	4.050000	3:26:54 PM	4.050000	4.240000		4.050000	4.050000	4.050000	4.050000	
FXTN 07-55	PIBD0719H555	2Y	4.7500	639	1.75	8/30/2019	4.000000	4.050000	2:57:09 PM	4.050000			4.050000	4.050000	4.050000	4.050000	
FXTN 07-56	PIBD0719K560	2Y	3.8750	723	1.98	11/22/2019	352.350000	3.950000	3:55:52 PM	3.955600	3.985000	3.000000	3.940000	3.970000	3.940000	3.950000	
FXTN 03-22	PIBD0320A229	2.5Y	3.3750	774	2.12	1/12/2020	15.000000	3.975000	11:12:30 AM	3.975000			3.975000	3.975000	3.975000	3.975000	
FXTN 10-50	PIBD1020B508	2.5Y	7.7500	811	2.22	2/18/2020	22.000000	4.100000	9:49:52 AM	4.100000			4.100000	4.100000	4.100000	4.100000	
RTB 03-08	PIID0320D087	2.5Y	4.2500	864	2.37	4/11/2020	293.980000	4.000000	4:07:57 PM	4.002600	4.025000		4.000000	4.025000	3.935000	4.000000	
RTB 10-01	PIID1020H015	3Y	7.2500	994	2.72	8/19/2020						4.000000					
FXTN 05-73	PIBD0520H735	3Y	3.3750	995	2.72	8/20/2020	24.500000	4.300000	3:36:55 PM	4.259100	4.325000	4.000000	4.100000	4.300000	4.100000	4.300000	
FXTN 10-51	PIBD1020I510	3Y	6.1250	1022	2.80	9/16/2020											
FXTN 10-52	PIBD1020L525	3.5Y	5.8750	1113	3.05	12/16/2020											
RTB 10-02	PIID1021C027	3.5Y	7.3750	1190	3.26	3/3/2021	0.510000	4.400000	3:28:03 PM	4.400000			4.400000	4.400000	4.400000	4.400000	
FXTN 07-57	PIBD0721C574	3.5Y	3.5000	1207	3.30	3/20/2021	918.100000	4.325000	4:11:48 PM	4.339200	4.390000	4.250000	4.385000	4.385000	4.300000	4.325000	
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1246	3.41	4/28/2021						4.200000					
RTB 10-03	PIID1021J039	4Y	5.7500	1421	3.89	10/20/2021	0.218000	4.020000	3:19:57 PM	4.020000	4.750000		4.020000	4.020000	4.020000	4.020000	
FXTN 10-55	PIBD1021K551	4Y	5.7500	1456	3.99	11/24/2021											
FXTN 10-54	PIBD1022G545	4.5Y	6.3750	1512	4.14	1/19/2022						4.375000					
FXTN 05-74	PIBD0522A747	4.5Y	4.0000	1519	4.16	1/26/2022	166.130000	4.485000	3:26:46 PM	4.489800	4.525000	4.400000	4.500000	4.500000	4.485000	4.485000	
FXTN 20-02	PIBD2022C021	4.5Y	15.0000	1566	4.29	3/14/2022											
FXTN 10-56	PIBD1022H562	5Y	4.8750	1707	4.67	8/2/2022					4.895000						
FXTN 10-57	PIBD1022I570	5Y	4.7500	1749	4.79	9/13/2022					4.875000						
FXTN 20-03	PIBD2022J033	5Y	12.7500	1783	4.88	10/17/2022											
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1833	5.02	12/6/2022					5.000000	4.560000					

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FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1909	5.23	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1969	5.39	4/21/2023	289.000000	4.750000	4:09:21 PM	4.729200	4.800000		4.725000	4.750000	4.700000	4.750000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	2007	5.49	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2085	5.71	8/15/2023	46.566000	4.800000	4:14:11 PM	4.790200	4.800000	4.600500	4.500000	4.800000	4.500000	4.800000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2154	5.90	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2334	6.39	4/20/2024	144.000000	4.750000	4:14:38 PM	4.767400	4.800000	4.700500	4.770000	4.770000	4.750000	4.750000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2378	6.51	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2441	6.68	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2456	6.72	8/20/2024	4.000000	4.825000	3:57:16 PM	4.806200	5.225000		4.800000	4.825000	4.800000	4.825000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2539	6.95	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2693	7.37	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2841	7.78	9/9/2025	8.000000	4.750000	2:05:38 PM	4.789400	4.830000		4.795000	4.795000	4.750000	4.750000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2882	7.89	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2922	8.00	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	2973	8.14	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3217	8.81	9/20/2026	11.700000	5.185000	3:51:51 PM	5.115800	5.200000	5.000000	5.126000	5.185000	5.050000	5.185000
RTB 15-01	PIID1526J019	9Y	6.2500	3247	8.89	10/20/2026	5.200000	5.200000	4:01:16 PM	5.200000			5.200000	5.200000	5.200000	5.200000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3295	9.02	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3379	9.25	3/1/2027					5.450000	4.850000				
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3443	9.43	5/4/2027	50.000000	4.915000	2:38:41 PM	4.915000	5.050000	4.700000	4.915000	4.915000	4.915000	4.915000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3568	9.77	9/6/2027					5.375000					
FXTN 20-15	PIBD2028L151	12Y	9.5000	4023	11.01	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4562	12.49	5/27/2030	32.400000	5.175000	10:00:18 AM	5.175000			5.175000	5.175000	5.175000	5.175000
FXTN 25-02	PIBD2530G029	13Y	12.5000	4624	12.66	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4806	13.16	1/26/2031						5.000000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4980	13.63	7/19/2031					5.175000	5.025000				
FXTN 25-04	PIBD2531J042	14Y	9.3750	5058	13.85	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5178	14.18	2/2/2032	8.000000	5.450000	3:24:23 PM	5.450000			5.450000	5.450000	5.450000	5.450000
RTB 20-01	PIID2032C014	15Y	5.8750	5206	14.25	3/1/2032	11.000000	5.350000	11:32:26 AM	5.350000	5.700000		5.350000	5.350000	5.350000	5.350000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5416	14.83	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5479	15.00	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5591	15.31	3/21/2033	12.200000	5.300000	3:42:12 PM	5.301600	5.650000	5.125000	5.400000	5.400000	5.300000	5.300000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6185	16.93	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6514	17.83	9/30/2035	50.000000	5.400000	11:24:42 AM	5.400000			5.400000	5.400000	5.400000	5.400000
FXTN 25-08	PIBD2535L086	19Y	8.1250	6591	18.05	12/16/2035					5.600000					
FXTN 25-09	PIBD2536I097	19Y	7.6250	6879	18.83	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7110	19.47	5/18/2037					5.550000					
FXTN 25-10	PIBD2537H103	20Y	5.7500	7200	19.71	8/16/2037	5.500000	5.500000	3:48:57 PM	5.568100	5.650000		5.575000	5.575000	5.500000	5.500000
RTB 25-01	PIID2537J015	20Y	6.1250	7269	19.90	10/24/2037	39.300000	5.400000	3:50:05 PM	5.418300	5.600000	5.275000	5.400000	5.590000	5.350000	5.400000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8320	22.78	9/9/2040	2.540000	5.335000	12:13:57 PM	5.287700	5.625000		5.275000	5.335000	5.275000	5.335000