

GS Board Summary
December 22, 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 12.27.17	PIBL03171H30			0		12/27/2017										
TBILL 01.03.18	PIBL0617G117	<1M		7	0.02	1/3/2018										
TBILL 01.10.18	PIBL0317J148	<1M		14	0.04	1/10/2018										
TBILL 01.17.18	PIBL1217A013	<1M		21	0.06	1/17/2018										
TBILL 01.24.18	PIBL0317J157	1M		28	0.08	1/24/2018					3.000000					
FXTN 10-45	PIBD1018A451	1M	5.8750	35	0.10	1/31/2018	2,395.870000	3.050000	3:58:08 PM	3.003300			3.000000	3.055000	3.000000	3.050000
TBILL 01.31.18	PIBL1217B021	1M		35	0.10	1/31/2018					3.250000					
TBILL 02.14.18	PIBL1217B030	2M		49	0.13	2/14/2018	22.813800	2.360000	3:50:42 PM	2.357100			2.350000	2.400000	2.350000	2.360000
TBILL 02.28.18	PIBL1217C048	2M		63	0.17	2/28/2018	4.916000	2.400000	10:31:45 AM	2.400000			2.400000	2.400000	2.400000	2.400000
TBILL 03.14.18	PIBL1217C056	2M		77	0.21	3/14/2018										
TBILL 03.28.18	PIBL0617H124	3M		91	0.25	3/28/2018	0.500000	2.500000	9:59:39 AM	2.500000	3.000000		2.500000	2.500000	2.500000	2.500000
TBILL 04.11.18	PIBL1217D065	4M		105	0.29	4/11/2018	41.367000	2.625000	3:39:27 PM	2.625000	3.000000	2.625000	2.625000	2.625000	2.625000	2.625000
TBILL 04.25.18	PIBL1217D074	4M		119	0.33	4/25/2018	28.000000	2.635000	2:53:44 PM	2.635000	3.000000	2.630000	2.635000	2.635000	2.635000	2.635000
TBILL 05.09.18	PIBL1217E082	5M		133	0.37	5/9/2018						2.630000				
TBILL 05.16.18	PIBL0617K130	5M		140	0.38	5/16/2018	469.544554	2.625000	4:00:21 PM	2.632600			2.680000	2.680000	2.625000	2.625000
FXTN 05-72	PIBD0518E723	5M	2.1250	147	0.40	5/23/2018	57.610000	3.202000	3:40:54 PM	3.212800			3.300000	3.300000	3.150000	3.202000
TBILL 05.23.18	PIBL1217E091	5M		147	0.40	5/23/2018										
TBILL 06.06.18	PIBL1217F107	5M		161	0.44	6/6/2018	23.107000	2.670000	3:59:32 PM	2.712000		2.650000	2.825000	2.825000	2.650500	2.670000
TBILL 06.20.18	PIBL1217F116	6M		175	0.48	6/20/2018	11.210000	2.700000	3:36:07 PM	2.702700	3.125000	2.700000	2.705000	2.705000	2.700000	2.700000
TBILL 07.04.18	PIBL1217G124	6M		189	0.52	7/4/2018	0.510437	3.000000	10:30:44 AM	3.000000	3.375000		3.000000	3.000000	3.000000	3.000000
TBILL 07.18.18	PIBL1217G133	7M		203	0.56	7/18/2018	14.108000	2.800000	11:10:18 AM	2.800000		2.675000	2.800000	2.800000	2.800000	2.800000
TBILL 08.01.18	PIBL1217H141	7M		217	0.60	8/1/2018	6.280000	2.860000	12:10:28 PM	2.858100		2.850000	2.850000	2.860000	2.850000	2.860000
TBILL 08.15.18	PIBL1217H150	8M		231	0.63	8/15/2018					3.000000	2.850000				
FXTN 07-51	PIBD0718H511	8M	5.0000	234	0.64	8/18/2018	32.500000	3.550000	3:17:07 PM	3.537600		3.250000	3.750000	3.750000	3.450000	3.550000
TBILL 08.29.18	PIBL1217H169	8M		245	0.67	8/29/2018						2.850000				
TBILL 09.12.18	PIBL1217H172	9M		259	0.71	9/12/2018						2.850000				
TBILL 09.26.18	PIBL1217H186	9M		273	0.75	9/26/2018					3.000000	2.850500				
TBILL 10.10.18	PIBL1217J194	10M		287	0.79	10/10/2018					3.125000	2.850000				
TBILL 10.24.18	PIBL1217J201	10M		301	0.83	10/24/2018	8.153000	3.000000	10:30:34 AM	3.000000	3.125000	2.850500	3.000000	3.000000	3.000000	3.000000
TBILL 11.14.18	PIBL1217K218	11M		322	0.88	11/14/2018	162.373000	2.965500	3:22:38 PM	2.977100		2.965500	2.965500	3.000000	2.965500	2.965500
FXTN 10-47	PIBD1018K478	11M	8.8750	328	0.90	11/20/2018										
FXTN 10-48	PIBD1019B485	1.5Y	7.8750	419	1.15	2/19/2019	3.000000	3.650000	3:37:02 PM	3.650000		3.625000	3.650000	3.650000	3.650000	3.650000
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	485	1.33	4/26/2019						3.250000				
FXTN 07-54	PIBD0719G547	2Y	4.7500	569	1.56	7/19/2019	28.100000	3.900000	3:26:32 PM	3.900000			3.900000	3.900000	3.900000	3.900000
FXTN 07-55	PIBD0719H555	2Y	4.7500	611	1.67	8/30/2019										
FXTN 07-56	PIBD0719K560	2Y	3.8750	695	1.90	11/22/2019	93.100000	3.952000	3:50:09 PM	3.980400	4.400000	3.900000	4.040000	4.040000	3.952000	3.952000
FXTN 03-22	PIBD0320A229	2.5Y	3.3750	746	2.04	1/12/2020	3.000000	4.040000	11:09:06 AM	4.040000			4.040000	4.040000	4.040000	4.040000
FXTN 10-50	PIBD1020B508	2.5Y	7.7500	783	2.14	2/18/2020	47.486000	4.050000	11:31:54 AM	4.259700		4.100000	4.500000	4.500000	4.050000	4.050000
RTB 03-08	PIID0320D087	2.5Y	4.2500	836	2.29	4/11/2020	1,166.095000	4.050000	3:38:33 PM	4.001400	4.105000		4.000000	4.105000	3.990000	4.050000
RTB 10-01	PIID1020H015	3Y	7.2500	966	2.64	8/19/2020	33.900000	4.750000	2:13:01 PM	4.570300		4.200000	4.200000	4.750000	4.200000	4.750000
FXTN 05-73	PIBD0520H735	3Y	3.3750	967	2.65	8/20/2020	125.950000	4.375000	3:10:43 PM	4.409500	4.525000	4.150000	4.450000	4.450000	4.350000	4.375000
FXTN 10-51	PIBD1020I510	3Y	6.1250	994	2.72	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	1085	2.97	12/16/2020										
RTB 10-02	PIID1021C027	3.5Y	7.3750	1162	3.18	3/3/2021	2.000000	4.550000	11:50:27 AM	4.550000			4.550000	4.550000	4.550000	4.550000
FXTN 07-57	PIBD0721C574	3.5Y	3.5000	1179	3.23	3/20/2021	18.700000	4.422000	3:49:09 PM	4.421600		4.325000	4.420000	4.422000	4.420000	4.422000
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1218	3.33	4/28/2021						4.300000				
RTB 10-03	PIID1021J039	4Y	5.7500	1393	3.81	10/20/2021					4.775000					
FXTN 10-55	PIBD1021K551	4Y	5.7500	1428	3.91	11/24/2021						4.000000				
FXTN 10-54	PIBD1022G545	4.5Y	6.3750	1484	4.06	1/19/2022	98.288366	4.850000	11:42:36 AM	4.839300		4.600000	4.675000	4.850000	4.675000	4.850000
FXTN 05-74	PIBD0522A747	4.5Y	4.0000	1491	4.08	1/26/2022	588.500000	4.525000	4:01:41 PM	4.533300			4.525000	4.550000	4.525000	4.525000
FXTN 20-02	PIBD2022C021	4.5Y	15.0000	1538	4.21	3/14/2022										
FXTN 10-56	PIBD1022H562	5Y	4.8750	1679	4.60	8/2/2022										
FXTN 10-57	PIBD1022I570	5Y	4.7500	1721	4.71	9/13/2022										
FXTN 20-03	PIBD2022J033	5Y	12.7500	1755	4.80	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1803	4.94	12/4/2022	1,728.850000	4.720000	3:50:26 PM	4.755900	4.825000		4.755000	4.775000	4.700000	4.720000
FXTN 10-58	PIBD1022L585	5Y	4.0000	1805	4.94	12/6/2022						4.700000				
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1881	5.15	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1941	5.31	4/21/2023	5.000000	4.700000	3:22:53 PM	4.700000		4.600000	4.700000	4.700000	4.700000	4.700000

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FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1979	5.42	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2057	5.63	8/15/2023	0.500000	4.900000	10:25:48 AM	4.900000	5.100000	4.750000	4.900000	4.900000	4.900000	4.900000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2126	5.82	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2306	6.31	4/20/2024	43.400000	4.780000	3:57:48 PM	4.780900	4.830000		4.850000	4.850000	4.775000	4.780000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2350	6.43	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2413	6.61	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2428	6.65	8/20/2024					5.250000	4.775000				
FXTN 20-09	PIBD2024K091	7Y	13.7500	2511	6.87	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2665	7.30	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2813	7.70	9/9/2025	62.500000	4.850000	3:39:50 PM	4.834400	4.900000		4.820000	4.850000	4.820000	4.850000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2854	7.81	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2894	7.92	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	2945	8.06	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3189	8.73	9/20/2026	6.000000	5.100000	3:52:19 PM	5.113300			5.180000	5.180000	5.100000	5.100000
RTB 15-01	PIID1526J019	9Y	6.2500	3219	8.81	10/20/2026	5.000000	5.200000	2:45:36 PM	5.200000	5.600000		5.200000	5.200000	5.200000	5.200000
FXTN 20-13	PIBD2026L139	9Y	8.0000	3267	8.94	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3351	9.17	3/1/2027					5.450000	5.000000				
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3415	9.35	5/4/2027	25.000000	5.005000	4:04:49 PM	5.005000	5.150000	4.930000	5.005000	5.005000	5.005000	5.005000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3540	9.69	9/6/2027					5.625000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	3995	10.94	12/4/2028					5.675000					
FXTN 20-16	PIBD2030E166	13Y	8.7500	4534	12.41	5/27/2030	17.800000	5.850000	2:08:32 PM	5.850000		5.350000	5.850000	5.850000	5.850000	5.850000
FXTN 25-02	PIBD2530G029	13Y	12.5000	4596	12.58	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4778	13.08	1/26/2031						5.250000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4952	13.56	7/19/2031	24.700000	5.250000	3:59:30 PM	5.250000	5.325000		5.250000	5.250000	5.250000	5.250000
FXTN 25-04	PIBD2531J042	14Y	9.3750	5030	13.77	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5150	14.10	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5178	14.18	3/1/2032	16.900000	5.500000	3:50:48 PM	5.659000	5.775000		5.600000	5.750000	5.500000	5.500000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5388	14.75	9/27/2032						5.450000				
FXTN 25-05	PIBD2532K057	15Y	8.5000	5451	14.92	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5563	15.23	3/21/2033	5.500000	5.475000	3:27:03 PM	5.475000		5.350000	5.475000	5.475000	5.475000	5.475000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6157	16.86	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6486	17.76	9/30/2035	2.500000	5.600000	11:42:20 AM	5.600000			5.600000	5.600000	5.600000	5.600000
FXTN 25-08	PIBD2535L086	18Y	8.1250	6563	17.97	12/16/2035	1.000000	5.600100	11:58:51 AM	5.600100		5.600000	5.600100	5.600100	5.600100	5.600100
FXTN 25-09	PIBD2536I097	19Y	7.6250	6851	18.76	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7082	19.39	5/18/2037										
FXTN 25-10	PIBD2537H103	20Y	5.7500	7172	19.64	8/16/2037										
RTB 25-01	PIID2537J015	20Y	6.1250	7241	19.82	10/24/2037	583.650000	5.750000	3:59:27 PM	5.733900	5.850000	5.600000	5.675000	5.750000	5.650000	5.750000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8292	22.70	9/9/2040					5.950000					