

GS Board Summary
January 26, 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
FXTN 10-45	PIBD1018A451	<1M	5.8750	2	0.01	1/31/2018										
TBILL 01.31.18	PIBL1217B021	<1M		2	0.01	1/31/2018										
TBILL 02.14.18	PIBL1217B030	<1M		16	0.04	2/14/2018	15.045621	2.050000	3:37:55 PM	2.062400			2.070000	2.085000	2.050000	2.050000
TBILL 02.28.18	PIBL1217C048	1M		30	0.08	2/28/2018					2.750000					
TBILL 03.14.18	PIBL1217C056	1M		44	0.12	3/14/2018										
TBILL 03.28.18	PIBL0617I124	2M		58	0.16	3/28/2018										
TBILL 04.11.18	PIBL1217D065	2M		72	0.20	4/11/2018	2.511000	2.500000	10:15:22 AM	2.500000			2.500000	2.500000	2.500000	2.500000
TBILL 04.18.18	PIBL0318A010	2M		79	0.22	4/18/2018	370.091185	2.315000	4:12:22 PM	2.301900	2.375000	2.255700	2.275000	2.315000	2.255000	2.315000
TBILL 04.25.18	PIBL1217D074	3M		86	0.24	4/25/2018					2.750000					
TBILL 05.09.18	PIBL1217E082	3M		100	0.27	5/9/2018					2.775000					
TBILL 05.16.18	PIBL0617K130	4M		107	0.29	5/16/2018	90.000000	2.300000	11:20:04 AM	2.300000			2.300000	2.300000	2.300000	2.300000
FXTN 05-72	PIBD0518E723	4M	2.1250	114	0.31	5/23/2018	361.795000	2.600000	3:24:45 PM	2.587300	2.700000	2.500000	2.625000	2.625000	2.500000	2.600000
TBILL 05.23.18	PIBL1217E091	4M		114	0.31	5/23/2018										
TBILL 06.06.18	PIBL1217F107	4M		128	0.35	6/6/2018						2.300000				
TBILL 06.20.18	PIBL1217F116	5M		142	0.39	6/20/2018	3.570000	2.500000	8:56:38 AM	2.500000		2.300000	2.500000	2.500000	2.500000	2.500000
TBILL 07.04.18	PIBL1217G124	5M		156	0.43	7/4/2018						2.400000				
TBILL 07.18.18	PIBL1217G133	5M		170	0.47	7/18/2018	12.277000	2.450000	3:39:10 PM	2.434500		2.430100	2.430100	2.455000	2.430100	2.450000
TBILL 08.01.18	PIBL1217H141	6M		184	0.51	8/1/2018					2.750000					
TBILL 08.15.18	PIBL1217H150	7M		198	0.54	8/15/2018	1,000.000000	2.750000	3:21:06 PM	2.751200	2.850000		2.752500	2.752500	2.750000	2.750000
FXTN 07-51	PIBD0718H511	7M	5.0000	201	0.55	8/18/2018	250.000000	2.700000	3:06:03 PM	2.704800		2.500000	2.710000	2.710000	2.700000	2.700000
TBILL 08.29.18	PIBL1217H169	7M		212	0.58	8/29/2018	1.011000	2.560000	11:58:54 AM	2.560000		2.525000	2.560000	2.560000	2.560000	2.560000
TBILL 09.12.18	PIBL1217I172	8M		226	0.62	9/12/2018						2.400000				
TBILL 09.26.18	PIBL1217I186	8M		240	0.66	9/26/2018										
TBILL 10.10.18	PIBL1217J194	9M		254	0.70	10/10/2018	755.000000	2.550000	2:29:40 PM	2.748700		2.500100	2.750000	2.750000	2.550000	2.550000
TBILL 10.24.18	PIBL1217J201	9M		268	0.74	10/24/2018					2.875000	2.500000				
TBILL 11.14.18	PIBL1217K218	10M		289	0.79	11/14/2018	0.500000	2.600000	3:19:44 PM	2.600000		2.600000	2.600000	2.600000	2.600000	2.600000
FXTN 10-47	PIBD1018K478	10M	8.8750	295	0.81	11/20/2018					4.500000					
TBILL 01.16.19	PIBL1218A011	1Y		352	0.97	1/16/2019	27.701000	2.800500	3:35:40 PM	2.809900	2.875000	2.800500	2.820000	2.825000	2.800000	2.800500
FXTN 10-48	PIBD1019B485	1.5Y	7.8750	386	1.06	2/19/2019					4.500000					
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	452	1.24	4/26/2019										
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	536	1.47	7/19/2019										
FXTN 07-55	PIBD0719H555	2Y	4.7500	578	1.58	8/30/2019										
FXTN 07-56	PIBD0719K560	2Y	3.8750	662	1.81	11/22/2019	7.450000	3.875000	3:01:39 PM	3.883200	4.000000		3.900000	3.900000	3.875000	3.875000
FXTN 03-22	PIBD0320A229	2Y	3.3750	713	1.95	1/12/2020					4.150000	3.880000				
FXTN 10-50	PIBD1020B508	2.5Y	7.7500	750	2.05	2/18/2020					4.500000	3.900000				
RTB 03-08	PIID0320D087	2.5Y	4.2500	803	2.20	4/11/2020	373.040000	3.950000	3:10:40 PM	3.945700	4.000000	3.940000	3.945000	4.050000	3.940000	3.950000
RTB 10-01	PIID1020H015	3Y	7.2500	933	2.55	8/19/2020					4.500000					
FXTN 05-73	PIBD0520H735	3Y	3.3750	934	2.56	8/20/2020	241.000000	4.075000	11:27:26 AM	4.099500	4.250000		4.095000	4.110000	4.075000	4.075000
FXTN 10-51	PIBD1020I510	3Y	6.1250	961	2.63	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	1052	2.88	12/16/2020	2.000000	4.375000	2:47:40 PM	4.375000			4.375000	4.375000	4.375000	4.375000
FXTN 03-23	PIBD0321A236	3Y	4.2500	1092	2.99	1/25/2021	600.700000	4.180000	2:26:23 PM	4.180000	4.245500	4.140000	4.175000	4.180000	4.175000	4.180000
RTB 10-02	PIID1021C027	3.5Y	7.3750	1129	3.09	3/3/2021										
FXTN 07-57	PIBD0721C574	3.5Y	3.5000	1146	3.14	3/20/2021	76.500000	4.230100	2:58:51 PM	4.254500	4.300000	4.230000	4.230000	4.295000	4.230000	4.230100
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1185	3.24	4/28/2021						4.250000				
RTB 10-03	PIID1021J039	4Y	5.7500	1360	3.72	10/20/2021					4.725000					
FXTN 10-55	PIBD1021K551	4Y	5.7500	1395	3.82	11/24/2021						4.350000				
FXTN 10-54	PIBD1022G545	4Y	6.3750	1451	3.97	1/19/2022	141.000000	4.480000	2:25:23 PM	4.473700		4.450000	4.465000	4.480000	4.465000	4.480000
FXTN 05-74	PIBD0522A747	4Y	4.0000	1458	3.99	1/26/2022	108.800000	4.460000	3:49:13 PM	4.432400	4.600000		4.430000	4.460000	4.430000	4.460000
FXTN 20-02	PIBD2022C021	4.5Y	15.0000	1505	4.12	3/14/2022										
FXTN 10-56	PIBD1022H562	5Y	4.8750	1646	4.51	8/2/2022					4.770000					
FXTN 10-57	PIBD1022I570	5Y	4.7500	1688	4.62	9/13/2022										
FXTN 20-03	PIBD2022J033	5Y	12.7500	1722	4.71	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1770	4.85	12/4/2022	3,527.048000	4.690000	3:55:41 PM	4.685000	4.705000	4.675500	4.675000	4.700000	4.675000	4.690000
FXTN 10-58	PIBD1022L585	5Y	4.0000	1772	4.85	12/6/2022										
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1848	5.06	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1908	5.22	4/21/2023	21.110800	4.800000	10:36:35 AM	4.800000	4.825000	4.700000	4.800000	4.800000	4.800000	4.800000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1946	5.33	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2024	5.54	8/15/2023	76.000000	4.925000	3:46:41 PM	4.889900	4.925000	4.755000	4.950000	4.950000	4.850000	4.925000

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FXTN 20-06	PIBD2023J068	6Y	11.3750	2093	5.73	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2273	6.22	4/20/2024	4.500000	4.800000	2:34:43 PM	4.800000		4.725000	4.800000	4.800000	4.800000	4.800000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2317	6.34	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2380	6.52	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2395	6.56	8/20/2024					5.250000	4.875000				
FXTN 20-09	PIBD2024K091	7Y	13.7500	2478	6.78	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2632	7.21	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2780	7.61	9/9/2025	250.100000	4.845000	3:37:54 PM	4.824000	4.875000	4.800000	4.820000	4.845000	4.820000	4.845000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2821	7.72	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2861	7.83	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2912	7.97	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3156	8.64	9/20/2026	17.325000	5.150000	11:32:57 AM	5.150000			5.150000	5.150000	5.150000	5.150000
RTB 15-01	PIID1526J019	9Y	6.2500	3186	8.72	10/20/2026	10.700000	5.750000	2:53:58 PM	5.243400			5.150000	5.750000	5.150000	5.750000
FXTN 20-13	PIBD2026L139	9Y	8.0000	3234	8.85	12/7/2026	20.000000	5.150000	11:30:42 AM	5.150000			5.150000	5.150000	5.150000	5.150000
RTB 15-02	PIID1527C023	9.5Y	5.3750	3318	9.08	3/1/2027										
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3382	9.26	5/4/2027	154.402000	5.030000	12:14:03 PM	5.033100			5.025000	5.040000	5.025000	5.030000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3507	9.60	9/6/2027					5.875000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	3962	10.85	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4501	12.32	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4563	12.49	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4745	12.99	1/26/2031						5.350000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4919	13.47	7/19/2031	25.500000	5.285000	4:03:52 PM	5.293000	5.325000		5.306000	5.306000	5.285000	5.285000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4997	13.68	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5117	14.01	2/2/2032						5.000000				
RTB 20-01	PIID2032C014	15Y	8.7500	5145	14.09	3/1/2032	0.500000	5.900000	3:56:38 PM	5.900000		5.350000	5.900000	5.900000	5.900000	5.900000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5355	14.66	9/27/2032	5.000000	5.700000	11:43:31 AM	5.700000			5.700000	5.700000	5.700000	5.700000
FXTN 25-05	PIBD2532K057	15Y	8.5000	5418	14.83	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5530	15.14	3/21/2033	0.100000	5.600000	3:28:41 PM	5.600000			5.600000	5.600000	5.600000	5.600000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6124	16.77	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6453	17.67	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6530	17.88	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6818	18.67	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7049	19.30	5/18/2037						5.350000				
FXTN 25-10	PIBD2537H103	20Y	5.7500	7139	19.55	8/16/2037					6.200000	5.450000				
RTB 25-01	PIID2537J015	20Y	6.1250	7208	19.73	10/24/2037	16.300000	6.000000	3:51:05 PM	5.960900	6.150000	5.500000	5.900000	6.050000	5.900000	6.000000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8259	22.61	9/9/2040	1.500000	5.950000	3:18:23 PM	5.899900	6.250000		5.875000	5.950000	5.875000	5.950000