

GS Board Summary
February 20, 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 02.28.18	PIBL1217C048	<1M		7	0.02	2/28/2018										
TBILL 03.14.18	PIBL1217C056	<1M		21	0.06	3/14/2018	0.200000	2.500000	3:29:25 PM	2.500000			2.500000	2.500000	2.500000	2.500000
TBILL 03.28.18	PIBL0617H124	1M		35	0.10	3/28/2018					3.250000					
TBILL 04.11.18	PIBL1217D065	2M		49	0.13	4/11/2018	2.200000	2.400000	10:54:19 AM	2.400000			2.400000	2.400000	2.400000	2.400000
TBILL 04.18.18	PIBL0318A010	2M		56	0.15	4/18/2018	39.503000	2.400000	2:37:59 PM	2.467100		2.350000	2.350000	2.500000	2.350000	2.400000
TBILL 04.25.18	PIBL1217D074	2M		63	0.17	4/25/2018	60.518532	2.550000	3:02:13 PM	2.545400		2.400000	2.500000	2.550000	2.500000	2.550000
TBILL 05.02.18	PIBL0318A029	2M		70	0.19	5/2/2018	164.344438	2.780000	3:57:47 PM	2.775800	2.875000	2.775000	2.680000	2.825000	2.680000	2.780000
TBILL 05.09.18	PIBL1217E082	2M		77	0.21	5/9/2018	30.000000	2.950000	11:09:43 AM	2.950000			2.950000	2.950000	2.950000	2.950000
TBILL 05.16.18	PIBL0617K130	3M		84	0.23	5/16/2018	38.611000	2.700000	3:12:32 PM	2.744500	3.250000	2.700000	2.775000	2.775000	2.700000	2.700000
FXTN 05-72	PIBD0518E723	3M	2.1250	91	0.25	5/23/2018	98.830000	2.870000	3:30:37 PM	2.933400	3.325000	2.705000	2.950000	3.000000	2.750000	2.870000
TBILL 05.23.18	PIBL1217E091	3M		91	0.25	5/23/2018					3.280000					
TBILL 06.06.18	PIBL1217F107	4M		105	0.29	6/6/2018						2.575000				
TBILL 06.20.18	PIBL1217F116	4M		119	0.33	6/20/2018	3.000000	2.515000	3:43:52 PM	2.599800		2.500000	2.630000	2.650500	2.515000	2.515000
TBILL 07.04.18	PIBL1217G124	5M		133	0.37	7/4/2018						2.500000				
TBILL 07.18.18	PIBL1217G133	5M		147	0.40	7/18/2018	16.000000	2.735000	3:31:30 PM	2.735000		2.700500	2.735000	2.735000	2.735000	2.735000
TBILL 08.01.18	PIBL1217H141	5M		161	0.44	8/1/2018	427.807851	3.125000	4:03:44 PM	3.068700		2.780500	2.780500	3.125000	2.780500	3.125000
TBILL 08.15.18	PIBL1217H150	6M		175	0.48	8/15/2018	50.710412	3.100000	4:03:26 PM	3.008700	3.500000	2.950500	2.975000	3.100000	2.925000	3.100000
FXTN 07-51	PIBD0718H511	6M	5.0000	178	0.49	8/18/2018	8.900000	3.250000	3:13:09 PM	3.250000	3.750000	2.750000	3.250000	3.250000	3.250000	3.250000
TBILL 08.29.18	PIBL1217H169	6M		189	0.52	8/29/2018					3.550000	2.750000				
TBILL 09.12.18	PIBL1217H172	7M		203	0.56	9/12/2018										
TBILL 09.26.18	PIBL1217H186	7M		217	0.60	9/26/2018										
TBILL 10.10.18	PIBL1217J194	8M		231	0.63	10/10/2018						2.700000				
TBILL 10.24.18	PIBL1217J201	8M		245	0.67	10/24/2018	50.000000	3.000000	2:16:57 PM	3.000000		2.775000	3.000000	3.000000	3.000000	3.000000
TBILL 11.14.18	PIBL1217K218	9M		266	0.73	11/14/2018						2.700000				
FXTN 10-47	PIBD1018K478	9M	8.8750	272	0.74	11/20/2018					4.500000					
TBILL 01.16.19	PIBL1218A011	11M		329	0.90	1/16/2019	50.000000	3.000000	2:16:52 PM	3.000000		2.951500	3.000000	3.000000	3.000000	3.000000
TBILL 01.30.19	PIBL1218A020	11M		343	0.94	1/30/2019						2.950000				
TBILL 02.13.19	PIBL1218B038	1Y		357	0.98	2/13/2019	40.175529	3.000000	3:25:57 PM	3.013700	3.750000	3.000000	3.015000	3.025000	3.000000	3.000000
FXTN 10-48	PIBD1019B485	1Y	7.8750	363	0.99	2/19/2019	1.400000	3.500000	3:17:55 PM	3.500000	4.500000	2.750000	3.500000	3.500000	3.500000	3.500000
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	429	1.17	4/26/2019										
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	513	1.40	7/19/2019										
FXTN 07-55	PIBD0719H555	2Y	4.7500	555	1.52	8/30/2019										
FXTN 07-56	PIBD0719K560	2Y	3.8750	639	1.75	11/22/2019	147.580000	4.115000	4:08:35 PM	4.104200	4.200000	3.950000	4.050000	4.175000	4.000000	4.115000
FXTN 03-22	PIBD0320A229	2Y	3.3750	690	1.89	1/12/2020					4.200000	4.075000				
FXTN 10-50	PIBD1020B508	2Y	7.7500	727	1.99	2/18/2020					4.500000	4.125000				
RTB 03-08	PIID0320D087	2.5Y	4.2500	780	2.14	4/11/2020	179.118400	4.200000	3:52:52 PM	4.110900	4.250000	4.112500	4.100000	4.225000	4.060000	4.200000
RTB 10-01	PIID1020H015	2.5Y	7.2500	910	2.49	8/19/2020					4.500000					
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	911	2.49	8/20/2020	268.600000	4.275000	4:08:03 PM	4.237500		4.250000	4.250000	4.275000	4.200000	4.275000
FXTN 10-51	PIBD1020I510	3Y	6.1250	938	2.57	9/16/2020					4.650000					
FXTN 10-52	PIBD1020L525	3Y	5.8750	1029	2.82	12/16/2020										
FXTN 03-23	PIBD0321A236	3Y	4.2500	1069	2.93	1/25/2021	161.415000	4.300000	3:33:28 PM	4.298100	4.625000		4.275000	4.300000	4.225000	4.300000
RTB 10-02	PIID1021C027	3.5Y	7.3750	1106	3.03	3/3/2021										
FXTN 07-57	PIBD0721C574	3.5Y	3.5000	1123	3.07	3/20/2021	15.364000	4.300000	3:40:38 PM	4.415800		4.300000	4.400000	4.550000	4.300000	4.300000
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1162	3.18	4/28/2021										
RTB 10-03	PIID1021J039	4Y	5.7500	1337	3.66	10/20/2021					4.850000					
FXTN 10-55	PIBD1021K551	4Y	5.7500	1372	3.76	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1428	3.91	1/19/2022					5.100000	4.550000				
FXTN 05-74	PIBD0522A747	4Y	4.0000	1435	3.93	1/26/2022	151.000000	4.625000	2:45:57 PM	4.728700	5.000000	4.725000	4.730000	4.800000	4.625000	4.625000
FXTN 20-02	PIBD2022C021	4.5Y	15.0000	1482	4.06	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1623	4.44	8/2/2022										
FXTN 10-57	PIBD1022I570	5Y	4.7500	1665	4.56	9/13/2022										
FXTN 20-03	PIBD2022J033	5Y	12.7500	1699	4.65	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1747	4.78	12/4/2022	1,410.000000	5.070000	4:07:38 PM	5.036000	5.100000	4.970000	4.955000	5.070000	4.955000	5.070000
FXTN 10-58	PIBD1022L585	5Y	4.0000	1749	4.79	12/6/2022					5.000000					
FXTN 20-04	PIBD2023B048	5Y	13.0000	1825	5.00	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1885	5.16	4/21/2023	8.400000	5.350000	3:31:16 PM	5.350000			5.350000	5.350000	5.350000	5.350000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1923	5.26	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	2001	5.48	8/15/2023	69.300000	5.150000	3:44:13 PM	5.189300	5.375000	4.900000	5.204500	5.320000	5.150000	5.150000

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FXTN 20-06	PIBD2023J068	6Y	11.3750	2070	5.67	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2250	6.16	4/20/2024										
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2294	6.28	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2357	6.45	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2372	6.49	8/20/2024	19.610000	5.375000	9:40:17 AM	5.375000		5.000000	5.375000	5.375000	5.375000	5.375000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2455	6.72	11/11/2024					6.500000					
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2609	7.14	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2757	7.55	9/9/2025	72.100000	5.400000	3:49:04 PM	5.464400	6.000000	5.425000	5.500000	5.505000	5.400000	5.400000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2798	7.66	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2838	7.77	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2889	7.91	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3133	8.58	9/20/2026	5.000000	5.800000	10:22:07 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RTB 15-01	PIID1526J019	9Y	6.2500	3163	8.66	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3211	8.79	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3295	9.02	3/1/2027										
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3359	9.20	5/4/2027	60.000000	5.650000	2:24:01 PM	5.650000	6.500000		5.650000	5.650000	5.650000	5.650000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3484	9.54	9/6/2027					6.750000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	3939	10.78	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4478	12.26	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4540	12.43	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4722	12.93	1/26/2031						5.500000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4896	13.40	7/19/2031	153.717000	5.700000	9:05:47 AM	5.700000	6.750000	5.800000	5.700000	5.700000	5.700000	5.700000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4974	13.62	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5094	13.95	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5122	14.02	3/1/2032	18.000000	6.000000	2:25:18 PM	6.018900	6.500000		6.020000	6.020000	6.000000	6.000000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5332	14.60	9/27/2032	4.100000	6.050000	11:56:09 AM	6.050000			6.050000	6.050000	6.050000	6.050000
FXTN 25-05	PIBD2532K057	15Y	8.5000	5395	14.77	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5507	15.08	3/21/2033					6.750000	6.055000				
FXTN 25-06	PIBD2534K062	17Y	9.2500	6101	16.70	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6430	17.60	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6507	17.82	12/16/2035					6.750000					
FXTN 25-09	PIBD2536I097	19Y	7.6250	6795	18.60	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7026	19.24	5/18/2037					7.000000	5.200000				
FXTN 25-10	PIBD2537H103	19Y	5.7500	7116	19.48	8/16/2037										
RTB 25-01	PIID2537J015	20Y	6.1250	7185	19.67	10/24/2037	48.803000	6.275000	3:09:51 PM	6.368200	6.719500	6.100000	6.300000	6.650000	6.275000	6.275000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8236	22.55	9/9/2040					6.974500					