GS Board Summary
June 13, 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 06.20.18	PIBL1217F116	<1M		6	0.02	6/20/2018						3.000000				
TBILL 06.27.18	PIBL0318C054	<1M		13	0.04	6/27/2018	15.130000	3.050000	11:46:57 AM	3.050000			3.075000	3.075000	3.000000	3.050000
TBILL 07.04.18	PIBL1217G124	<1M		20	0.05	7/4/2018										
TBILL 07.11.18	PIBL0318D062	1M		27	0.07	7/11/2018	79.252671	3.100000	3:37:07 PM	3.130700	3.700000	3.100000	3.150000	3.150000	3.100000	3.100000
TBILL 07.18.18	PIBL1217G133	1M		34	0.09	7/18/2018	43.791861	3.180000	3:04:55 PM	3.175200	3.700000	3.165000	3.180000	3.200000	3.165000	3.180000
TBILL 07.25.18	PIBL0318D071	1M		41	0.11	7/25/2018	6.164350	3.200000	2:17:41 PM	3.179400	3.700000	3.175000	3.175000	3.200000	3.175000	3.200000
TBILL 08.01.18	PIBL1217H141	2M		48	0.13	8/1/2018	35.477000	3.175000	2:43:23 PM	3.196600			3.175000	3.200000	3.175000	3.175000
TBILL 08.08.18	PIBL0318E089	2M		55	0.15	8/8/2018	351.648239	3.200000	3:58:02 PM	3.231600			3.250000	3.260000	3.200000	3.200000
TBILL 08.15.18	PIBL1217H150	2M		62	0.17	8/15/2018	1,719.700000	3.200000	2:48:08 PM	3.319600			3.260000	3.325000	3.200000	3.200000
FXTN 07-51	PIBD0718H511	2M	5.0000	65	0.18	8/18/2018	85.000000	3.300000	3:23:50 PM	3.300000			3.300000	3.300000	3.300000	3.300000
TBILL 08.22.18	PIBL0318E096	2M		69	0.19	8/22/2018	1.236000	3.255000	2:55:19 PM	3.255000			3.255000	3.255000	3.255000	3.255000
TBILL 08.29.18	PIBL1217H169	2M		76	0.21	8/29/2018	70.767000	3.280000	3:46:17 PM	3.281000		3.280000	3.275000	3.285000	3.275000	3.280000
TBILL 09.05.18	PIBL0318F104	3M		83	0.23	9/5/2018	18.810436	3.285000	3:19:51 PM	3.282900	3.750000	3.280000	3.285000	3.290000	3.275000	3.285000
TBILL 09.12.18	PIBL1217I172	3M		90	0.25	9/12/2018	3,042.940000	3.315000	3:41:33 PM	3.302600	3.750000	3.300000	3.294000	3.360000	3.285000	3.315000
TBILL 09.26.18	PIBL1217I186	4M		104	0.29	9/26/2018	5.425000	3.325000	2:01:30 PM	3.346000		3.325000	3.300000	3.550000	3.295000	3.325000
TBILL 10.10.18	PIBL1217J194	4M		118	0.32	10/10/2018	76.638460	3.400000	3:27:58 PM	3.351600		3.300000	3.300000	3.595000	3.300000	3.400000
TBILL 10.17.18	PIBL0618D029	4M		125	0.34	10/17/2018	1.500000	3.300000	2:42:25 PM	3.300000		3.325000	3.300000	3.300000	3.300000	3.300000
TBILL 10.24.18	PIBL1217J201	5M		132	0.36	10/24/2018	9.500000	3.400000	3:49:52 PM	3.400000		3.350000	3.400000	3.400000	3.400000	3.400000
TBILL 10.31.18	PIBL0618E037	5M		139	0.38	10/31/2018	27.307000	3.350000	2:47:19 PM	3.350000	3.750000		3.350000	3.350000	3.350000	3.350000
TBILL 11.07.18	PIBL0618E046	5M		146	0.40	11/7/2018						3.425000				
TBILL 11.14.18	PIBL1217K218	5M		153	0.42	11/14/2018	0.500000	3.450000	10:09:58 AM	3.450000		3.450000	3.450000	3.450000	3.450000	3.450000
FXTN 10-47	PIBD1018K478	5M	8.8750	159	0.44	11/20/2018					5.000000					
TBILL 11.21.18	PIBL0618E053	5M		160	0.44	11/21/2018	19.777000	3.550000	2:47:51 PM	3.506300			3.500000	3.550000	3.500000	3.550000
TBILL 11.28.18	PIBL1217K227	5M		167	0.46	11/28/2018	11.241000	3.550000	3:17:46 PM	3.636500		3.550000	3.700000	3.700000	3.550000	3.550000
TBILL 12.05.18	PIBL0618F063	6M		174	0.48	12/5/2018	3.277000	3.625000	11:46:54 AM	3.609200	4.125000	3.600000	3.600000	3.625000	3.600000	3.625000
TBILL 12.12.18	PIBL0618F072	6M		181	0.50	12/12/2018	2,394.160000	3.685000	3:28:20 PM	3.690500	4.125000	3.625000	3.693600	3.693600	3.620000	3.685000
TBILL 01.16.19	PIBL1218A011	7M		216	0.59	1/16/2019	10.256000	3.800000	3:40:35 PM	3.797600			3.800000	3.800000	3.775000	3.800000
TBILL 01.30.19	PIBL1218A020	8M		230	0.63	1/30/2019						3.375000				
TBILL 02.13.19	PIBL1218B038	8M		244	0.67	2/13/2019										
FXTN 10-48	PIBD1019B485	8M	7.8750	250	0.68	2/19/2019					5.000000	2.750000				
TBILL 03.13.19	PIBL1218C056	9M		272	0.75	3/13/2019										
TBILL 03.27.19	PIBL1218C064	10M		286	0.79	3/27/2019										
TBILL 04.17.19	PIBL1218D090	10M		307	0.84	4/17/2019						3.855000				
TBILL 04.24.19	PIBL1218D107	11M		314	0.86	4/24/2019						4.000000				
FXTN 07-53	PIBD0719D531	11M	5.0000	316	0.87	4/26/2019										
TBILL 05.15.19	PIBL1218E132	11M		335	0.92	5/15/2019						4.025000				
TBILL 05.22.19	PIBL1218E142	11M		342	0.94	5/22/2019										
TBILL 05.29.19	PIBL1218E151	1Y		349	0.96	5/29/2019	36.264000	4.400000	3:58:38 PM	4.226700	4.500000	4.215000	4.195000	4.400000	4.195000	4.400000
TBILL 06.05.19	PIBL1218F169	1Y		356	0.98	6/5/2019	43.216000	4.305000	3:32:02 PM	4.290700	4.500000	4.300000	4.200000	4.305000	4.200000	4.305000
TBILL 06.11.19	PIBL1218F178	1Y		362	0.99	6/11/2019	446.659296	4.285000	3:49:46 PM	4.214800	4.500000	4.275000	4.225000	4.300000	4.100000	4.285000
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	400	1.10	7/19/2019	30.000000	4.500000	3:43:49 PM	4.500000			4.500000	4.500000	4.500000	4.500000
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	442	1.21	8/30/2019										
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	526	1.44	11/22/2019	78.300000	4.485000	3:54:21 PM	4.390900		4.330000	4.500000	4.500000	4.350000	4.485000
FXTN 03-22	PIBD0320A229	2Y	3.3750	577	1.58	1/12/2020	150.000000	4.410000	3:21:31 PM	4.473300			4.600000	4.600000	4.410000	4.410000
FXTN 10-50	PIBD1020B508	2Y	7.7500	614	1.68	2/18/2020					5.000000					
RTB 03-08	PIID0320D087	2Y	4.2500	667	1.83	4/11/2020	75.820000	4.525000	3:48:38 PM	4.529900	4.650000	4.450100	4.550000	4.650000	4.435000	4.525000
RTB 10-01	PIID1020H015	2.5Y	7.2500	797	2.18	8/19/2020					5.000000	4.375000				
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	798	2.18	8/20/2020	119.300000	4.450000	3:21:18 PM	4.451300		4.400000	4.450000	4.650000	4.400000	4.450000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	825	2.26	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	916	2.51	12/16/2020	297.067216	5.000000	4:10:26 PM	5.066300		4.650000	5.100000	5.100000	5.000000	5.000000
FXTN 03-23	PIBD0321A236	3Y	4.2500	956	2.62	1/25/2021	2.000000	4.900000	3:16:16 PM	4.900000	4.950000		4.900000	4.900000	4.900000	4.900000
RTB 10-02	PIID1021C027	3Y	7.3750	993	2.72	3/3/2021										
FXTN 07-57	PIBD0721C574	3Y	3.5000	1010	2.77	3/20/2021					5.250000					
FXTN 10-53	PIBD1021D531	3Y	6.5000	1049	2.87	4/28/2021										
RTB 03-09	PIID0321F092	3Y	4.8750	1095	3.00	6/13/2021	2,358.590000	4.960000	4:09:23 PM	4.896200	5.125000	4.865000	4.900000	4.960000	4.870000	4.960000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1224	3.35	10/20/2021						4.825000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1259	3.45	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1315	3.60	1/19/2022						4.980000				

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FXTN 05-74	PIBD0522A747	4Y	4.0000	1322	3.62	1/26/2022					5.500000	5.100000				
FXTN 20-02	PIBD2022C021	4Y	15.0000	1369	3.75	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1510	4.13	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1552	4.25	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1586	4.34	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1634	4.47	12/4/2022	180.430000	5.480000	4:09:15 PM	5.472500		5.455000	5.435000	5.480000	5.400000	5.480000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1636	4.48	12/6/2022						5.400000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1712	4.69	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1728	4.73	3/8/2023	70.000000	5.500000	3:43:35 PM	5.500000	5.625000		5.500000	5.500000	5.500000	5.500000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1772	4.85	4/21/2023	4.650000	5.420000	2:58:45 PM	5.420000		5.425000	5.420000	5.420000	5.420000	5.420000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1810	4.96	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1888	5.17	8/15/2023	9.400000	5.675000	3:44:00 PM	5.675000	5.875000	5.550000	5.675000	5.675000	5.675000	5.675000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1957	5.36	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2137	5.85	4/20/2024						5.625000				
FXTN 20-07	PIBD2024F075	6Y	12.3750	2181	5.97	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2244	6.14	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2259	6.18	8/20/2024	103.400000	6.180000	4:11:40 PM	6.168400		5.800000	5.830000	6.180000	5.830000	6.180000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2342	6.41	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2494	6.83	4/12/2025	100.000000	5.970000	2:17:03 PM	5.980000	6.250000		5.990000	5.990000	5.970000	5.970000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2496	6.83	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2644	7.24	9/9/2025	18.000000	6.100000	3:45:39 PM	6.097200	6.050000	5.750000	6.050000	6.100000	6.050000	6.100000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2685	7.35	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2725	7.46	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2776	7.60	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3020	8.27	9/20/2026					6.250000	5.875000				
RTB 15-01	PIID1526J019	8.5Y	6.2500	3050	8.35	10/20/2026	1.500000	6.200000	3:44:20 PM	6.200000	6.250000		6.200000	6.200000	6.200000	6.200000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3098	8.48	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3182	8.71	3/1/2027					6.250000					
FXTN 10-61	PIBD1027E617	9Y	4.7500	3246	8.89	5/4/2027										
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3371	9.23	9/6/2027					6.300000					
FXTN 10-63	PIBD1028C635	10Y	6.2500	3569	9.77	3/22/2028	113.760000	6.200000	2:01:55 PM	6.193900	6.600000		6.150000	6.200000	6.150000	6.200000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3826	10.48	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4365	11.95	5/27/2030						6.150000				
FXTN 25-02	PIBD2530G029	13Y	12.5000	4427	12.12	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4609	12.62	1/26/2031					6.350000					
FXTN 20-17	PIBD2031G171	14Y	8.0000	4783	13.10	7/19/2031	2,233.000000	6.390000	3:43:24 PM	6.375900	6.625000	6.300000	6.375000	6.400000	6.300000	6.390000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4861	13.31	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4981	13.64	2/2/2032						6.350000				
RTB 20-01	PIID2032C014	14Y	5.8750	5009	13.71	3/1/2032					7.000000					
FXTN 20-19	PIBD2032I195	15Y	5.7500	5219	14.29	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5282	14.46	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5394	14.77	3/21/2033					7.125000					
FXTN 25-06	PIBD2534K062	17Y	9.2500	5988	16.39	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6317	17.30	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6394	17.51	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6682	18.29	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6913	18.93	5/18/2037	20.000000	6.725000	2:57:18 PM	6.725000			6.725000	6.725000	6.725000	6.725000
FXTN 25-10	PIBD2537H103	19Y	5.7500	7003	19.17	8/16/2037										
RTB 25-01	PIID2537J015	19Y	6.1250	7072	19.36	10/24/2037	21.045000	6.700000	3:44:50 PM	6.750800	6.875000	6.390000	6.650000	6.775000	6.650000	6.700000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7193	19.69	2/22/2038					7.000000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8123	22.24	9/9/2040					7.250000					