

GS Board Summary
April 19, 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 04.25.18	PIBL1217D074	<1M		5	0.01	4/25/2018										
TBILL 05.02.18	PIBL0318A029	<1M		12	0.03	5/2/2018	6.250000	2.750000	11:07:07 AM	2.750000		2.750000	2.750000	2.750000	2.750000	2.750000
TBILL 05.09.18	PIBL1217E082	<1M		19	0.05	5/9/2018										
TBILL 05.16.18	PIBL0617K130	1M		26	0.07	5/16/2018	50.203244	3.100000	2:52:41 PM	3.018100	2.975000	2.955000	3.000000	3.100000	2.955000	3.100000
FXTN 05-72	PIBD0518E723	1M	2.1250	33	0.09	5/23/2018	101.523000	3.135000	3:11:39 PM	3.146300		2.950000	3.150000	3.200000	3.100000	3.135000
TBILL 05.23.18	PIBL1217E091	1M		33	0.09	5/23/2018					3.500000					
TBILL 06.06.18	PIBL1217F107	2M		47	0.13	6/6/2018						3.000000				
TBILL 06.13.18	PIBL0318C045	2M		54	0.15	6/13/2018	60.075000	3.050000	11:10:18 AM	3.030800	3.250000	3.000000	3.050000	3.050000	3.000000	3.050000
TBILL 06.20.18	PIBL1217F116	2M		61	0.17	6/20/2018	5.000000	3.000000	8:53:09 AM	3.000000			3.000000	3.000000	3.000000	3.000000
TBILL 06.27.18	PIBL0318C054	2M		68	0.19	6/27/2018	487.784240	3.420000	4:00:54 PM	3.408500	3.500000	3.395000	3.385000	3.420000	3.385000	3.420000
TBILL 07.04.18	PIBL1217G124	2M		75	0.21	7/4/2018	154.481000	3.350000	2:22:56 PM	3.251300		3.190000	3.350000	3.350000	3.225000	3.350000
TBILL 07.11.18	PIBL0318D062	3M		82	0.23	7/11/2018	216.581326	3.410000	3:11:47 PM	3.419400	3.625000	3.400000	3.475000	3.475000	3.400000	3.410000
TBILL 07.18.18	PIBL1217G133	3M		89	0.24	7/18/2018	611.417000	3.440000	3:30:03 PM	3.471500	3.500000	3.440000	3.450000	3.500000	3.430000	3.440000
TBILL 08.01.18	PIBL1217H141	4M		103	0.28	8/1/2018	5.203000	3.425000	2:23:50 PM	3.425000		3.250000	3.425000	3.425000	3.425000	3.425000
TBILL 08.15.18	PIBL1217H150	4M		117	0.32	8/15/2018	0.501000	3.260000	3:04:47 PM	3.260000		3.265000	3.260000	3.260000	3.260000	3.260000
FXTN 07-51	PIBD0718H511	4M	5.0000	120	0.33	8/18/2018										
TBILL 08.29.18	PIBL1217H169	5M		131	0.36	8/29/2018						3.000000				
TBILL 09.12.18	PIBL1217H172	5M		145	0.40	9/12/2018						3.125000				
TBILL 09.26.18	PIBL1217H186	5M		159	0.44	9/26/2018	7.544000	3.460000	2:47:54 PM	3.457600	3.625000	3.460000	3.450000	3.470000	3.450000	3.460000
TBILL 10.10.18	PIBL1217J194	6M		173	0.48	10/10/2018	7.000000	3.500000	11:02:37 AM	3.500000	3.875000	3.450000	3.500000	3.500000	3.500000	3.500000
TBILL 10.17.18	PIBL0618D029	6M		180	0.49	10/17/2018	191.809000	3.600000	2:41:15 PM	3.668700		3.605000	3.475000	3.700000	3.475000	3.600000
TBILL 10.24.18	PIBL1217J201	6M		187	0.51	10/24/2018	3.977000	3.502500	11:31:20 AM	3.502500	3.900000	3.502500	3.502500	3.502500	3.502500	3.502500
TBILL 11.14.18	PIBL1217K218	7M		208	0.57	11/14/2018	0.101000	3.500000	10:30:27 AM	3.500000		3.500000	3.500000	3.500000	3.500000	3.500000
FXTN 10-47	PIBD1018K478	7M	8.8750	214	0.59	11/20/2018					4.980000					
TBILL 01.16.19	PIBL1218A011	9M		271	0.74	1/16/2019	0.510000	3.500000	2:51:55 PM	3.500000		3.500000	3.500000	3.500000	3.500000	3.500000
TBILL 01.30.19	PIBL1218A020	10M		285	0.78	1/30/2019						3.500000				
TBILL 02.13.19	PIBL1218B038	10M		299	0.82	2/13/2019										
FXTN 10-48	PIBD1019B485	10M	7.8750	305	0.84	2/19/2019	751.500000	3.900000	3:18:20 PM	4.054700	4.980000	2.750000	4.100000	4.100000	3.900000	3.900000
TBILL 03.13.19	PIBL1218C056	11M		327	0.90	3/13/2019						3.300000				
TBILL 03.27.19	PIBL1218C064	11M		341	0.94	3/27/2019						3.375000				
TBILL 04.17.19	PIBL1218D090	1Y		362	0.99	4/17/2019	110.087000	3.650000	3:37:15 PM	3.751600	4.000000	3.650000	3.760000	3.760000	3.625000	3.650000
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	371	1.02	4/26/2019						3.500000				
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	455	1.25	7/19/2019										
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	497	1.36	8/30/2019										
FXTN 07-56	PIBD0719K560	2Y	3.8750	581	1.59	11/22/2019	158.026000	4.140000	3:18:02 PM	4.165300	4.225000	4.100000	4.160000	4.180000	4.140000	4.140000
FXTN 03-22	PIBD0320A229	2Y	3.3750	632	1.73	1/12/2020	101.000000	4.200000	3:51:17 PM	4.201000		4.150000	4.300000	4.300000	4.200000	4.200000
FXTN 10-50	PIBD1020B508	2Y	7.7500	669	1.83	2/18/2020					5.000000					
RTB 03-08	PIID0320D087	2Y	4.2500	722	1.98	4/11/2020	489.700000	4.255000	4:07:07 PM	4.262500	4.325000	4.235500	4.275000	4.300000	4.230000	4.255000
RTB 10-01	PIID1020H015	2.5Y	7.2500	852	2.33	8/19/2020					5.000000	4.425000				
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	853	2.34	8/20/2020	102.300000	4.375000	3:49:28 PM	4.373900		4.300000	4.325000	4.375000	4.325000	4.375000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	880	2.41	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	971	2.66	12/16/2020						4.500000				
FXTN 03-23	PIBD0321A236	3Y	4.2500	1011	2.77	1/25/2021	0.500000	4.552500	2:33:35 PM	4.552500	4.749500	4.550000	4.552500	4.552500	4.552500	4.552500
RTB 10-02	PIID1021C027	3Y	7.3750	1048	2.87	3/3/2021	1.500000	4.650000	10:54:41 AM	4.650000			4.650000	4.650000	4.650000	4.650000
FXTN 07-57	PIBD0721C574	3Y	3.5000	1065	2.92	3/20/2021	3.000000	4.650000	3:03:24 PM	4.583300	4.800000		4.550000	4.650000	4.550000	4.650000
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1104	3.02	4/28/2021						4.550000				
RTB 10-03	PIID1021J039	4Y	5.7500	1279	3.50	10/20/2021						4.900000				
FXTN 10-55	PIBD1021K551	4Y	5.7500	1314	3.60	11/24/2021	1.000000	5.250000	11:15:09 AM	5.250000			5.250000	5.250000	5.250000	5.250000
FXTN 10-54	PIBD1022G545	4Y	6.3750	1370	3.75	1/19/2022					5.500000					
FXTN 05-74	PIBD0522A747	4Y	4.0000	1377	3.77	1/26/2022					5.250000	4.900000				
FXTN 20-02	PIBD2022C021	4Y	15.0000	1424	3.90	3/14/2022					5.500000					
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1565	4.28	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1607	4.40	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1641	4.49	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1689	4.62	12/4/2022	332.950000	5.280000	4:03:20 PM	5.267300	5.300000	5.210000	5.274000	5.280000	5.200000	5.280000
FXTN 10-58	PIBD1022L585	5Y	4.0000	1691	4.63	12/6/2022						5.215000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1767	4.84	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1783	4.88	3/8/2023					5.400000	5.210000				

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FXTN 07-58	PIBD0723D588	5Y	3.5000	1827	5.00	4/21/2023	2.000000	5.572000	3:12:22 PM	5.572000		5.300000	5.572000	5.572000	5.572000	5.572000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1865	5.11	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1943	5.32	8/15/2023	1.100000	5.800000	3:21:18 PM	5.709100	5.825000	5.600000	5.700000	5.800000	5.700000	5.800000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2012	5.51	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2192	6.00	4/20/2024	5.000000	5.825000	11:32:31 AM	5.825000			5.825000	5.825000	5.825000	5.825000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2236	6.12	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2299	6.29	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2314	6.34	8/20/2024										
FXTN 20-09	PIBD2024K091	7Y	13.7500	2397	6.56	11/11/2024					6.050000					
FXTN 07-61	PIBD0725D618	7Y	5.7500	2549	6.98	4/12/2025	50.000000	5.750000	3:16:37 PM	5.750000	5.875000	5.650000	5.750000	5.750000	5.750000	5.750000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2551	6.98	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2699	7.39	9/9/2025					5.900000	5.600000				
FXTN 20-11	PIBD2025J116	8Y	12.1250	2740	7.50	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2780	7.61	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2831	7.75	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3075	8.42	9/20/2026	1.550000	6.050000	3:15:06 PM	6.050000	6.050000	5.600000	6.050000	6.050000	6.050000	6.050000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3105	8.50	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3153	8.63	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3237	8.86	3/1/2027										
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3301	9.04	5/4/2027					6.500000	5.850000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3426	9.38	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3624	9.92	3/22/2028	20.960000	6.200000	3:32:28 PM	6.248300	6.300000	6.180000	6.250000	6.250000	6.200000	6.200000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3881	10.63	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4420	12.10	5/27/2030	5.000000	6.325000	2:30:31 PM	6.325000			6.325000	6.325000	6.325000	6.325000
FXTN 25-02	PIBD2530G029	13Y	12.5000	4482	12.27	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4664	12.77	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4838	13.25	7/19/2031	3.255000	6.300000	3:25:19 PM	6.276100	6.500000	6.000000	6.000000	6.300000	6.000000	6.300000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4916	13.46	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5036	13.79	2/2/2032						6.000000				
RTB 20-01	PIID2032C014	14Y	5.8750	5064	13.86	3/1/2032					6.900000	6.500000				
FXTN 20-19	PIBD2032I195	15Y	5.7500	5274	14.44	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5337	14.61	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5449	14.92	3/21/2033										
FXTN 25-06	PIBD2534K062	17Y	9.2500	6043	16.54	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6372	17.45	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6449	17.66	12/16/2035	1.960000	7.000000	2:10:27 PM	7.000000			7.000000	7.000000	7.000000	7.000000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6737	18.44	9/29/2036					7.000000					
FXTN 20-21	PIBD2037E214	19Y	5.2500	6968	19.08	5/18/2037					7.500000	6.000000				
FXTN 25-10	PIBD2537H103	19Y	5.7500	7058	19.32	8/16/2037					7.000000	6.000000				
RTB 25-01	PIID2537J015	20Y	6.1250	7127	19.51	10/24/2037	56.650000	6.425000	3:10:39 PM	6.467400	6.540000	6.250000	6.475000	6.475000	6.250000	6.425000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7248	19.84	2/22/2038					7.500000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8178	22.39	9/9/2040	4.000000	6.550000	10:34:14 AM	6.562500	7.000000	6.790000	6.575000	6.575000	6.550000	6.550000