

GS Board Summary
April 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 04.25.18	PIBL1217D074	<1M		2	0.01	4/25/2018										
TBILL 05.02.18	PIBL0318A029	<1M		9	0.02	5/2/2018	85.500000	2.750000	2:36:13 PM	2.750000		2.750000	2.750000	2.750000	2.750000	2.750000
TBILL 05.09.18	PIBL1217E082	<1M		16	0.04	5/9/2018										
TBILL 05.16.18	PIBL0617K130	<1M		23	0.06	5/16/2018	20.029000	2.980000	2:52:06 PM	2.976900		2.950000	2.975000	2.980000	2.950000	2.980000
FXTN 05-72	PIBD0518E723	1M	2.1250	30	0.08	5/23/2018	4.991000	3.120000	3:27:03 PM	3.156300		3.125000	3.250000	3.250000	3.120000	3.120000
TBILL 05.23.18	PIBL1217E091	1M		30	0.08	5/23/2018	12.900000	3.250000	3:43:58 PM	3.193800	3.500000		3.000000	3.250000	3.000000	3.250000
TBILL 06.06.18	PIBL1217F107	1M		44	0.12	6/6/2018					3.600000	2.975000				
TBILL 06.13.18	PIBL0318C045	2M		51	0.14	6/13/2018	3.978000	3.005000	3:30:50 PM	3.044700	3.250000	3.005000	3.050000	3.050000	3.005000	3.005000
TBILL 06.20.18	PIBL1217F116	2M		58	0.16	6/20/2018										
TBILL 06.27.18	PIBL0318C054	2M		65	0.18	6/27/2018	216.053000	3.395000	3:48:46 PM	3.389300	3.500000	3.385000	3.375000	3.405000	3.375000	3.395000
TBILL 07.04.18	PIBL1217G124	2M		72	0.20	7/4/2018	8.426000	3.175000	11:47:53 AM	3.311400		3.175500	3.350000	3.475000	3.175000	3.175000
TBILL 07.11.18	PIBL0318D062	2M		79	0.22	7/11/2018	102.666000	3.500000	11:15:15 AM	3.498100		3.375000	3.375000	3.400000	3.400000	3.500000
TBILL 07.18.18	PIBL1217G133	3M		86	0.24	7/18/2018	476.532000	3.470000	3:46:55 PM	3.468600	3.500000	3.452500	3.450000	3.475000	3.400000	3.470000
TBILL 08.01.18	PIBL1217H141	3M		100	0.27	8/1/2018	107.364000	3.500000	11:25:24 AM	3.509800	3.625000	3.375000	3.500000	3.520000	3.500000	3.500000
TBILL 08.15.18	PIBL1217H150	4M		114	0.31	8/15/2018					3.625000	3.375000				
FXTN 07-51	PIBD0718H511	4M	5.0000	117	0.32	8/18/2018										
TBILL 08.29.18	PIBL1217H169	4M		128	0.35	8/29/2018						3.450000				
TBILL 09.12.18	PIBL1217H172	5M		142	0.39	9/12/2018						3.250000				
TBILL 09.26.18	PIBL1217H186	5M		156	0.43	9/26/2018	21.097688	3.480000	3:18:30 PM	3.480500	3.625000	3.480000	3.485000	3.485000	3.480000	3.480000
TBILL 10.10.18	PIBL1217J194	5M		170	0.47	10/10/2018						3.350000				
TBILL 10.17.18	PIBL0618D029	6M		177	0.49	10/17/2018	44.813000	3.610000	2:20:16 PM	3.626600	3.875000	3.612500	3.610000	3.650000	3.608000	3.610000
TBILL 10.24.18	PIBL1217J201	6M		184	0.51	10/24/2018	6.442000	3.505000	2:09:47 PM	3.503300	3.900000	3.505000	3.502500	3.505000	3.502500	3.505000
TBILL 11.14.18	PIBL1217K218	7M		205	0.56	11/14/2018	0.690000	3.500000	2:53:25 PM	3.500000		3.500000	3.500000	3.500000	3.500000	3.500000
FXTN 10-47	PIBD1018K478	7M	8.8750	211	0.58	11/20/2018					4.500000					
TBILL 01.16.19	PIBL1218A011	9M		268	0.74	1/16/2019	0.301000	3.500000	2:29:39 PM	3.500000	3.750000	3.500000	3.500000	3.500000	3.500000	3.500000
TBILL 01.30.19	PIBL1218A020	9M		282	0.77	1/30/2019						3.400000				
TBILL 02.13.19	PIBL1218B038	10M		296	0.81	2/13/2019										
FXTN 10-48	PIBD1019B485	10M	7.8750	302	0.83	2/19/2019	50.080000	4.050000	2:38:23 PM	4.049900	4.500000	2.750000	4.000000	4.050000	4.000000	4.050000
TBILL 03.13.19	PIBL1218C056	11M		324	0.89	3/13/2019						3.200000				
TBILL 03.27.19	PIBL1218C064	11M		338	0.93	3/27/2019	24.000000	3.400000	2:55:03 PM	3.400000		3.385000	3.400000	3.400000	3.400000	3.400000
TBILL 04.17.19	PIBL1218D090	1Y		359	0.99	4/17/2019	9.632000	3.650000	3:51:59 PM	3.664000	4.125000	3.650000	3.700000	3.700000	3.650000	3.650000
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	368	1.01	4/26/2019										
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	452	1.24	7/19/2019										
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	494	1.35	8/30/2019										
FXTN 07-56	PIBD0719K560	2Y	3.8750	578	1.58	11/22/2019	237.480000	4.125000	3:48:59 PM	4.149900	4.300000	4.100000	4.150000	4.200000	4.120000	4.125000
FXTN 03-22	PIBD0320A229	2Y	3.3750	629	1.72	1/12/2020						4.150000				
FXTN 10-50	PIBD1020B508	2Y	7.7500	666	1.82	2/18/2020					5.000000					
RTB 03-08	PIID0320D087	2Y	4.2500	719	1.97	4/11/2020	235.000000	4.290000	3:46:51 PM	4.265300	4.325000	4.237500	4.250000	4.300000	4.237500	4.290000
RTB 10-01	PIID1020H015	2.5Y	7.2500	849	2.32	8/19/2020	3.500000	5.000000	11:12:36 AM	4.918100	5.000000	4.425000	4.430000	5.000000	4.430000	5.000000
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	850	2.33	8/20/2020	131.400000	4.400000	3:49:18 PM	4.359500	4.625000		4.360000	4.400000	4.340000	4.400000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	877	2.40	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	968	2.65	12/16/2020										
FXTN 03-23	PIBD0321A236	3Y	4.2500	1008	2.76	1/25/2021	185.000000	4.580000	3:04:56 PM	4.577700	4.725000	4.565000	4.580000	4.580000	4.575000	4.580000
RTB 10-02	PIID1021C027	3Y	7.3750	1045	2.86	3/3/2021										
FXTN 07-57	PIBD0721C574	3Y	3.5000	1062	2.91	3/20/2021	187.500000	4.650000	3:12:53 PM	4.621600	4.875000		4.597500	4.650000	4.597500	4.650000
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1101	3.01	4/28/2021						4.585000				
RTB 10-03	PIID1021J039	3.5Y	5.7500	1276	3.49	10/20/2021						4.900000				
FXTN 10-55	PIBD1021K551	4Y	5.7500	1311	3.59	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1367	3.74	1/19/2022					5.550000					
FXTN 05-74	PIBD0522A747	4Y	4.0000	1374	3.76	1/26/2022	191.000000	5.000000	9:46:18 AM	5.000000	5.200000	4.250000	5.000000	5.000000	5.000000	5.000000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1421	3.89	3/14/2022					5.625000					
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1562	4.28	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1604	4.39	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1638	4.48	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1686	4.62	12/4/2022	66.120000	5.230000	3:11:52 PM	5.298800	5.325000	5.185000	5.260000	5.310000	5.230000	5.230000
FXTN 10-58	PIBD1022L585	5Y	4.0000	1688	4.62	12/6/2022						5.190000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1764	4.83	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1780	4.87	3/8/2023	16.550000	5.330000	3:31:53 PM	5.330000	5.500000	5.225000	5.330000	5.330000	5.330000	5.330000

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FXTN 07-58	PIBD0723D588	5Y	3.5000	1824	4.99	4/21/2023	1.000000	5.700000	2:18:03 PM	5.700000	5.850000	5.225000	5.700000	5.700000	5.700000	5.700000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1862	5.10	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1940	5.31	8/15/2023	2.642000	5.850000	11:39:06 AM	5.764300	5.850000	5.452500	5.500000	5.850000	5.500000	5.850000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	2009	5.50	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2189	5.99	4/20/2024					6.250000					
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2233	6.11	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2296	6.29	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2311	6.33	8/20/2024	15.000000	5.900000	12:17:20 PM	5.900000	6.450000		5.900000	5.900000	5.900000	5.900000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2394	6.55	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2546	6.97	4/12/2025	66.417000	5.750000	2:48:30 PM	5.751200	5.875000	5.650000	5.755000	5.755000	5.750000	5.750000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2548	6.98	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2696	7.38	9/9/2025	50.000000	5.930000	12:19:25 PM	5.930000	5.950000	5.600000	5.930000	5.930000	5.930000	5.930000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2737	7.49	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2777	7.60	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2828	7.74	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3072	8.41	9/20/2026	0.210000	6.050000	2:40:16 PM	6.050000	6.050000	5.600000	6.050000	6.050000	6.050000	6.050000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3102	8.49	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3150	8.62	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3234	8.85	3/1/2027										
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3298	9.03	5/4/2027					6.500000	5.850000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3423	9.37	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3621	9.91	3/22/2028	240.393000	6.246000	11:00:07 AM	6.240400	6.350000	6.125000	6.240000	6.246000	6.240000	6.246000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3878	10.62	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4417	12.09	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4479	12.26	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4661	12.76	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4835	13.24	7/19/2031	3.480000	6.250000	11:57:49 AM	6.250000	6.500000	6.000000	6.250000	6.250000	6.250000	6.250000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4913	13.45	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5033	13.78	2/2/2032						6.000000				
RTB 20-01	PIID2032C014	14Y	5.8750	5061	13.86	3/1/2032					7.250000	6.150000				
FXTN 20-19	PIBD2032I195	15Y	5.7500	5271	14.43	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5334	14.60	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5446	14.91	3/21/2033										
FXTN 25-06	PIBD2534K062	17Y	9.2500	6040	16.54	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6369	17.44	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6446	17.65	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6734	18.44	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6965	19.07	5/18/2037	2.000000	6.000000	3:08:06 PM	6.000000	7.500000		6.000000	6.000000	6.000000	6.000000
FXTN 25-10	PIBD2537H103	19Y	5.7500	7055	19.32	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	20Y	6.1250	7124	19.50	10/24/2037					6.550000	6.250000				
FXTN 20-22	PIBD2038B224	20Y	6.5000	7245	19.84	2/22/2038					7.400000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8175	22.38	9/9/2040	6.500000	7.000000	2:37:42 PM	6.898400	7.000000	6.790000	6.890000	7.000000	6.890000	7.000000