

GS Board Summary
July 10, 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 07.18.18	PIBL1217G133	<1M		7	0.02	7/18/2018	10.158000	3.500000	2:45:16 PM	3.500000		3.150000	3.500000	3.500000	3.500000	3.500000
TBILL 07.25.18	PIBL0318D071	<1M		14	0.04	7/25/2018	11.100000	3.102000	3:00:48 PM	3.100100			3.100000	3.102000	3.100000	3.102000
TBILL 08.01.18	PIBL1217H141	<1M		21	0.06	8/1/2018	76.063000	3.275000	11:47:43 AM	3.154200			3.115000	3.300000	3.050000	3.275000
TBILL 08.08.18	PIBL0318E089	1M		28	0.08	8/8/2018	0.805000	3.650000	11:26:49 AM	3.650000	3.500000		3.650000	3.650000	3.650000	3.650000
TBILL 08.15.18	PIBL1217H150	1M		35	0.10	8/15/2018					3.525000					
FXTN 07-51	PIBD0718H511	1M	5.0000	38	0.10	8/18/2018	1.800000	3.602500	3:12:00 PM	3.602500			3.602500	3.602500	3.602500	3.602500
TBILL 08.22.18	PIBL0318E096	1M		42	0.12	8/22/2018	18.750000	3.300000	2:55:05 PM	3.300000	3.525000		3.300000	3.300000	3.300000	3.300000
TBILL 08.29.18	PIBL1217H169	2M		49	0.13	8/29/2018	1.000000	3.125000	11:10:19 AM	3.125000			3.125000	3.125000	3.125000	3.125000
TBILL 09.05.18	PIBL0318F104	2M		56	0.15	9/5/2018										
TBILL 09.12.18	PIBL1217H172	2M		63	0.17	9/12/2018	2.000000	3.150000	11:10:45 AM	3.225000			3.300000	3.300000	3.150000	3.150000
TBILL 09.26.18	PIBL1217H186	2M		77	0.21	9/26/2018										
TBILL 10.03.18	PIBL0318G121	3M		84	0.23	10/3/2018	562.826000	3.200000	11:54:04 AM	3.200500	3.500000		3.200000	3.300000	3.200000	3.200000
TBILL 10.10.18	PIBL1217J194	3M		91	0.25	10/10/2018	802.772344	3.215000	3:56:49 PM	3.247400	3.370000	3.180000	3.200000	3.300000	3.175000	3.215000
TBILL 10.17.18	PIBL0618D029	3M		98	0.27	10/17/2018	1.206794	3.260000	3:12:48 PM	3.258500	3.875000	3.251000	3.251000	3.260000	3.251000	3.260000
TBILL 10.24.18	PIBL1217J201	4M		105	0.29	10/24/2018	3.978000	3.325000	2:02:36 PM	3.325000			3.325000	3.325000	3.325000	3.325000
TBILL 10.31.18	PIBL0618E037	4M		112	0.31	10/31/2018	20.773000	3.350000	3:38:58 PM	3.303100			3.300000	3.350000	3.300000	3.350000
TBILL 11.07.18	PIBL0618E046	4M		119	0.33	11/7/2018						3.425000				
TBILL 11.14.18	PIBL1217K218	4M		126	0.35	11/14/2018						3.250000				
FXTN 10-47	PIBD1018K478	5M	8.8750	132	0.36	11/20/2018										
TBILL 11.21.18	PIBL0618E053	5M		133	0.37	11/21/2018						3.250000				
TBILL 11.28.18	PIBL1217K227	5M		140	0.38	11/28/2018						3.250000				
TBILL 12.05.18	PIBL0618F063	5M		147	0.40	12/5/2018	32.759000	3.500000	3:39:33 PM	3.511100		3.500000	3.650000	3.650000	3.500000	3.500000
TBILL 12.12.18	PIBL0618F072	5M		154	0.42	12/12/2018	11.842000	3.715000	11:12:05 AM	3.715000		3.675000	3.715000	3.715000	3.715000	3.715000
TBILL 12.19.18	PIBL0618F081	5M		161	0.44	12/19/2018										
TBILL 12.26.18	PIBL0618F090	5M		168	0.46	12/26/2018	102.234000	3.625000	3:48:25 PM	3.693700	3.875000	3.700000	3.710000	3.750000	3.625000	3.625000
TBILL 01.02.19	PIBL0618G106	6M		175	0.48	1/2/2019	12.642200	3.825000	3:48:09 PM	3.825000	4.150000		3.825000	3.825000	3.825000	3.825000
TBILL 01.09.19	PIBL0618G115	6M		182	0.50	1/9/2019	2,131.498500	4.015000	3:40:13 PM	3.977700	4.100000	4.002500	3.900000	4.030000	3.900000	4.015000
TBILL 01.16.19	PIBL1218A011	6M		189	0.52	1/16/2019					4.150000					
TBILL 01.30.19	PIBL1218A020	7M		203	0.56	1/30/2019						3.600000				
TBILL 02.13.19	PIBL1218B038	7M		217	0.60	2/13/2019										
FXTN 10-48	PIBD1019B485	8M	7.8750	223	0.61	2/19/2019										
TBILL 03.13.19	PIBL1218C056	8M		245	0.67	3/13/2019										
TBILL 03.27.19	PIBL1218C064	9M		259	0.71	3/27/2019						3.790000				
TBILL 04.17.19	PIBL1218D090	9M		280	0.77	4/17/2019						3.750000				
TBILL 04.24.19	PIBL1218D107	10M		287	0.79	4/24/2019										
FXTN 07-53	PIBD0719D531	10M	5.0000	289	0.79	4/26/2019	0.200000	4.100000	2:55:23 PM	4.100000			4.100000	4.100000	4.100000	4.100000
TBILL 05.15.19	PIBL1218E132	10M		308	0.85	5/15/2019						4.350000				
TBILL 05.22.19	PIBL1218E142	11M		315	0.87	5/22/2019						4.375000				
TBILL 05.29.19	PIBL1218E151	11M		322	0.88	5/29/2019	23.176000	4.385000	10:45:00 AM	4.397000	4.500000	4.380000	4.395000	4.400000	4.385000	4.385000
TBILL 06.05.19	PIBL1218F169	11M		329	0.90	6/5/2019	1.854000	4.475000	2:50:37 PM	4.475000	4.500000	4.350000	4.475000	4.475000	4.475000	4.475000
TBILL 06.11.19	PIBL1218F178	11M		335	0.92	6/11/2019	2.064000	4.475000	2:16:04 PM	4.475000	4.500000	4.365000	4.475000	4.475000	4.475000	4.475000
TBILL 06.19.19	PIBL1218F188	11M		343	0.94	6/19/2019	2.000000	4.475000	10:46:14 AM	4.475000		4.475000	4.475000	4.475000	4.475000	4.475000
TBILL 06.26.19	PIBL1218F196	1Y		350	0.96	6/26/2019	65.246000	4.500000	3:25:18 PM	4.454500	4.575000	4.475000	4.475000	4.500000	4.400000	4.500000
TBILL 07.03.19	PIBL1218G202	1Y		357	0.98	7/3/2019	35.456965	4.590000	3:13:34 PM	4.578400		4.575000	4.575000	4.590000	4.575000	4.590000
TBILL 07.10.19	PIBL1218G211	1Y		364	1.00	7/10/2019	250.317000	4.625000	3:48:22 PM	4.647700	4.700000	4.605000	4.670000	4.675000	4.582500	4.625000
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	373	1.02	7/19/2019										
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	415	1.14	8/30/2019										
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	499	1.37	11/22/2019	2.550000	4.775000	10:25:15 AM	4.773800	4.875000	4.560000	4.712500	4.775000	4.712500	4.775000
FXTN 03-22	PIBD0320A229	2Y	3.3750	550	1.51	1/12/2020	720.000000	4.716100	9:20:03 AM	4.716100			4.716100	4.716100	4.716100	4.716100
FXTN 10-50	PIBD1020B508	2Y	7.7500	587	1.61	2/18/2020	100.000000	5.000000	3:28:26 PM	5.000000			5.000000	5.000000	5.000000	5.000000
RTB 03-08	PIID0320D087	2Y	4.2500	640	1.75	4/11/2020	2,403.130000	4.805000	3:59:40 PM	4.830000	4.900000	4.700000	4.750000	4.875000	4.750000	4.805000
RTB 10-01	PIID1020H015	2.5Y	7.2500	770	2.11	8/19/2020						4.710000				
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	771	2.11	8/20/2020	4.300000	4.800000	3:10:50 PM	4.834900			4.850000	4.850000	4.800000	4.800000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	798	2.18	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	889	2.43	12/16/2020						4.900000				
FXTN 03-23	PIBD0321A236	3Y	4.2500	929	2.54	1/25/2021	1.800000	4.990000	9:39:37 AM	4.985700	5.500000		4.912500	4.990000	4.912500	4.990000
RTB 10-02	PIID1021C027	3Y	7.3750	966	2.64	3/3/2021										
FXTN 07-57	PIBD0721C574	3Y	3.5000	983	2.69	3/20/2021	1.100000	4.950000	10:44:39 AM	4.950000	5.000000	4.930000	4.950000	4.950000	4.950000	4.950000

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FXTN 10-53	PIBD1021D531	3Y	6.5000	1022	2.80	4/28/2021						4.700000				
RTB 03-09	PIID0321F092	3Y	4.8750	1068	2.92	6/13/2021	145.100000	4.935000	3:56:51 PM	4.931200	4.970000	4.920000	4.920000	4.970000	4.915000	4.935000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1197	3.28	10/20/2021					5.375000	5.000000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1232	3.37	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1288	3.53	1/19/2022						5.125000				
FXTN 05-74	PIBD0522A747	4Y	4.0000	1295	3.55	1/26/2022	0.100000	5.190000	9:13:34 AM	5.190000	5.400000	5.000000	5.190000	5.190000	5.190000	5.190000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1342	3.67	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1483	4.06	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1525	4.18	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1559	4.27	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1607	4.40	12/4/2022	2,752.233000	5.560000	4:06:47 PM	5.565800	5.650000	5.530000	5.606300	5.606300	5.530000	5.560000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1609	4.41	12/6/2022	751.250000	5.530000	2:45:43 PM	5.844100		5.530000	5.844600	5.844600	5.530000	5.530000
FXTN 20-04	PIBD2023B048	5Y	13.0000	1685	4.61	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1701	4.66	3/8/2023	1,350.000000	5.640000	12:02:18 PM	5.651500	5.900000	5.650000	5.700000	5.700000	5.635000	5.640000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1745	4.78	4/21/2023	55.876000	5.950000	3:11:37 PM	5.706600	6.100000	5.675000	5.705000	5.950000	5.705000	5.950000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1783	4.88	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1861	5.10	8/15/2023	2.000000	5.800000	3:10:59 PM	5.800000	6.100000	5.725000	5.800000	5.800000	5.800000	5.800000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1930	5.28	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2110	5.78	4/20/2024	25.000000	5.936500	9:47:51 AM	5.936500			5.936500	5.936500	5.936500	5.936500
FXTN 20-07	PIBD2024F075	6Y	12.3750	2154	5.90	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2217	6.07	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2232	6.11	8/20/2024	3.500000	6.250000	9:44:35 AM	6.250000		5.850000	6.250000	6.250000	6.250000	6.250000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2315	6.34	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2467	6.75	4/12/2025	151.852000	6.270000	3:35:46 PM	6.269800	6.350000	5.900000	6.250000	6.270000	6.250000	6.270000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2469	6.76	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2617	7.16	9/9/2025	106.000000	6.330000	3:52:30 PM	6.330800	6.400000	6.000000	6.350000	6.350000	6.330000	6.330000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2658	7.28	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2698	7.39	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2749	7.53	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	2993	8.19	9/20/2026	10.000000	6.500000	3:20:11 PM	6.500000	6.450000		6.500000	6.500000	6.500000	6.500000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3023	8.28	10/20/2026	0.500000	6.350000	11:20:38 AM	6.350000			6.350000	6.350000	6.350000	6.350000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3071	8.41	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3155	8.64	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3219	8.81	5/4/2027						6.180000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3344	9.16	9/6/2027					6.500000					
FXTN 10-63	PIBD1028C635	10Y	6.2500	3542	9.70	3/22/2028	50.000000	6.350000	11:34:00 AM	6.350000	6.500000		6.350000	6.350000	6.350000	6.350000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3799	10.40	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4338	11.88	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4400	12.05	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4582	12.54	1/26/2031					6.615000					
FXTN 20-17	PIBD2031G171	14Y	8.0000	4756	13.02	7/19/2031	156.400000	6.700000	2:23:41 PM	6.677900	6.800000	6.500000	6.700000	6.750000	6.650000	6.700000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4834	13.23	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4954	13.56	2/2/2032						6.350000				
RTB 20-01	PIID2032C014	14Y	5.8750	4982	13.64	3/1/2032	15.196000	6.750000	3:43:51 PM	6.810200	7.125000	6.350000	6.775000	7.100000	6.750000	6.750000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5192	14.21	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5255	14.39	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5367	14.69	3/21/2033	0.300000	7.100000	11:05:23 AM	7.100000		6.450000	7.100000	7.100000	7.100000	7.100000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5961	16.32	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6290	17.22	9/30/2035						6.750000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6367	17.43	12/16/2035	0.400000	6.950000	10:08:05 AM	6.950000			6.950000	6.950000	6.950000	6.950000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6655	18.22	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6886	18.85	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6976	19.10	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	7045	19.29	10/24/2037	3.000000	7.080000	11:12:22 AM	6.928500	7.080000	6.750000	7.100000	7.100000	6.750000	7.080000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7166	19.62	2/22/2038						7.100000				
FXTN 25-11	PIBD2540I116	23Y	4.6250	8096	22.17	9/9/2040	4.000000	7.000000	3:27:06 PM	7.000000	7.250000	6.850000	7.000000	7.000000	7.000000	7.000000