

GS Board Summary  
May 24, 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 06.06.18	PIBL1217F107	<1M		12	0.03	6/6/2018										
TBILL 06.13.18	PIBL0318C045	<1M		19	0.05	6/13/2018	0.200000	2.950000	11:42:39 AM	2.950000			2.950000	2.950000	2.950000	2.950000
TBILL 06.20.18	PIBL1217F116	1M		26	0.07	6/20/2018					3.500000					
TBILL 06.27.18	PIBL0318C054	1M		33	0.09	6/27/2018	93.720000	3.100000	3:11:59 PM	3.230300	3.450000		3.130000	3.400000	3.050000	3.100000
TBILL 07.04.18	PIBL1217G124	1M		40	0.11	7/4/2018	88.100000	3.155000	3:22:42 PM	3.131800	3.650000	3.155000	3.175000	3.175000	3.100000	3.155000
TBILL 07.11.18	PIBL0318D062	2M		47	0.13	7/11/2018						3.200000				
TBILL 07.18.18	PIBL1217G133	2M		54	0.15	7/18/2018	1.603000	3.280000	3:33:26 PM	3.276500		3.250000	3.275000	3.280000	3.250000	3.280000
TBILL 07.25.18	PIBL0318D071	2M		61	0.17	7/25/2018						3.250000				
TBILL 08.01.18	PIBL1217H141	2M		68	0.19	8/1/2018	457.169076	3.330000	3:59:47 PM	3.337900			3.400000	3.425000	3.300000	3.330000
TBILL 08.08.18	PIBL0318E089	2M		75	0.21	8/8/2018	38.113000	3.400000	2:57:35 PM	3.367800			3.395500	3.410000	3.300000	3.400000
TBILL 08.15.18	PIBL1217H150	3M		82	0.23	8/15/2018	264.517870	3.400500	3:35:52 PM	3.409100	3.490000	3.400000	3.425000	3.425000	3.400000	3.400500
FXTN 07-51	PIBD0718H511	3M	5.0000	85	0.23	8/18/2018										
TBILL 08.22.18	PIBL0318E096	3M		89	0.24	8/22/2018	463.061000	3.402500	3:56:47 PM	3.418200		3.350000	3.430000	3.460000	3.350000	3.402500
TBILL 08.29.18	PIBL1217H169	3M		96	0.26	8/29/2018	1.025841	3.450000	9:14:36 AM	3.450000	3.700000	3.375000	3.450000	3.450000	3.450000	3.450000
TBILL 09.12.18	PIBL1217H172	4M		110	0.30	9/12/2018	16.866300	3.349500	11:30:35 AM	3.420500	3.750000	3.400000	3.450000	3.450000	3.349500	3.349500
TBILL 09.26.18	PIBL1217H186	4M		124	0.34	9/26/2018	13.731789	3.500000	11:46:35 AM	3.504900			3.500000	3.525000	3.500000	3.500000
TBILL 10.10.18	PIBL1217J194	5M		138	0.38	10/10/2018	32.000000	3.600000	9:51:42 AM	3.600000		3.450000	3.600000	3.600000	3.600000	3.600000
TBILL 10.17.18	PIBL0618D029	5M		145	0.40	10/17/2018	106.623000	3.625000	3:08:53 PM	3.604100			3.405000	3.625000	3.405000	3.625000
TBILL 10.24.18	PIBL1217J201	5M		152	0.42	10/24/2018	5.000000	3.410000	10:47:47 AM	3.410000			3.410000	3.410000	3.410000	3.410000
TBILL 10.31.18	PIBL0618E037	5M		159	0.44	10/31/2018	111.538000	3.600000	3:50:00 PM	3.645700			3.650000	3.650000	3.600000	3.600000
TBILL 11.07.18	PIBL0618E046	5M		166	0.46	11/7/2018	3.100000	3.800000	2:12:29 PM	3.800000			3.800000	3.800000	3.800000	3.800000
TBILL 11.14.18	PIBL1217K218	6M		173	0.48	11/14/2018	103.608000	3.700000	3:55:55 PM	3.793100	3.990000	3.700000	3.800000	3.800000	3.700000	3.700000
FXTN 10-47	PIBD1018K478	6M	8.8750	179	0.49	11/20/2018										
TBILL 11.21.18	PIBL0618E053	6M		180	0.49	11/21/2018	147.594200	3.710000	3:31:54 PM	3.784400	4.000000	3.700000	3.800000	3.825000	3.700000	3.710000
TBILL 01.16.19	PIBL1218A011	8M		236	0.65	1/16/2019	293.076000	3.825000	2:07:10 PM	3.774200			3.825000	3.825000	3.725000	3.825000
TBILL 01.30.19	PIBL1218A020	9M		250	0.69	1/30/2019	23.343000	3.775000	3:06:39 PM	3.784800		3.750000	3.860000	3.860000	3.750500	3.775000
TBILL 02.13.19	PIBL1218B038	9M		264	0.73	2/13/2019	407.846000	3.755000	3:21:39 PM	3.750900			3.747000	3.755000	3.747000	3.755000
FXTN 10-48	PIBD1019B485	9M	7.8750	270	0.74	2/19/2019	0.400000	3.750000	11:06:45 AM	3.750000			3.750000	3.750000	3.750000	3.750000
TBILL 03.13.19	PIBL1218C056	10M		292	0.80	3/13/2019										
TBILL 03.27.19	PIBL1218C064	10M		306	0.84	3/27/2019	11.800000	3.850000	3:19:21 PM	3.870100			4.000000	4.000000	3.850000	3.850000
TBILL 04.17.19	PIBL1218D090	11M		327	0.90	4/17/2019	202.054000	3.550000	2:55:16 PM	3.713500		3.900000	3.850000	3.850000	3.550000	3.550000
TBILL 04.24.19	PIBL1218D107	11M		334	0.92	4/24/2019	3.000000	4.000000	11:13:47 AM	4.000000		4.000000	4.000000	4.000000	4.000000	4.000000
FXTN 07-53	PIBD0719D531	11M	5.0000	336	0.92	4/26/2019										
TBILL 05.15.19	PIBL1218E132	1Y		355	0.98	5/15/2019	195.971608	4.030000	3:42:02 PM	4.059900	4.250000	4.020000	4.125000	4.125000	4.020000	4.030000
TBILL 05.22.19	PIBL1218E142	1Y		362	0.99	5/22/2019	241.730500	4.050000	3:58:01 PM	4.076600	4.250000		4.100000	4.130000	4.000000	4.050000
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	420	1.15	7/19/2019										
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	462	1.26	8/30/2019										
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	546	1.49	11/22/2019	1,509.750000	4.290000	3:57:55 PM	4.147000	4.400000	4.150000	4.200000	4.290000	4.100000	4.290000
FXTN 03-22	PIBD0320A229	2Y	3.3750	597	1.63	1/12/2020	89.201000	4.325000	11:34:27 AM	4.270300		4.225000	4.380000	4.380000	4.210000	4.325000
FXTN 10-50	PIBD1020B508	2Y	7.7500	634	1.74	2/18/2020										
RTB 03-08	PIID0320D087	2Y	4.2500	687	1.88	4/11/2020	1,004.519995	4.285000	4:09:31 PM	4.269900	4.475000	4.260000	4.310000	4.400000	4.230000	4.285000
RTB 10-01	PIID1020H015	2.5Y	7.2500	817	2.24	8/19/2020	6.000000	4.500000	9:54:33 AM	4.500000		4.250000	4.500000	4.500000	4.500000	4.500000
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	818	2.24	8/20/2020	108.200000	4.302000	3:24:33 PM	4.301200			4.300000	4.302000	4.300000	4.302000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	845	2.31	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	936	2.56	12/16/2020										
FXTN 03-23	PIBD0321A236	3Y	4.2500	976	2.67	1/25/2021	2,713.055000	4.660000	3:47:41 PM	4.677000	4.850000		4.700000	4.730000	4.630000	4.660000
RTB 10-02	PIID1021C027	3Y	7.3750	1013	2.77	3/3/2021										
FXTN 07-57	PIBD0721C574	3Y	3.5000	1030	2.82	3/20/2021	31.800000	4.694800	3:34:00 PM	4.683300	4.900000		4.650000	4.750000	4.650000	4.694800
FXTN 10-53	PIBD1021D531	3Y	6.5000	1069	2.93	4/28/2021						4.575000				
RTB 10-03	PIID1021J039	3.5Y	5.7500	1244	3.41	10/20/2021						4.800000				
FXTN 10-55	PIBD1021K551	4Y	5.7500	1279	3.50	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1335	3.66	1/19/2022	175.000000	5.300000	11:37:32 AM	5.300000			5.300000	5.300000	5.300000	5.300000
FXTN 05-74	PIBD0522A747	4Y	4.0000	1342	3.67	1/26/2022	59.000000	5.000000	3:34:07 PM	5.047200	5.250000	5.100000	5.100000	5.100000	5.000000	5.000000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1389	3.80	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1530	4.19	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1572	4.30	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1606	4.40	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1654	4.53	12/4/2022	697.464000	5.520000	3:53:15 PM	5.533900	5.600000	5.500000	5.540000	5.700000	5.500000	5.520000

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FXTN 10-58	PIBD1022L585	5Y	4.0000	1656	4.53	12/6/2022						5.501000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1732	4.74	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1748	4.79	3/8/2023	472.000000	5.665000	4:05:58 PM	5.665100	5.750000	5.660000	5.660000	5.675000	5.650000	5.665000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1792	4.91	4/21/2023	6.050000	5.537600	3:37:34 PM	5.656100	5.875000	5.700000	5.670000	5.705000	5.537600	5.537600
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1830	5.01	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1908	5.22	8/15/2023	29.900000	5.900000	3:58:07 PM	5.764300	5.925000	5.375000	5.850000	5.900000	5.750000	5.900000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1977	5.41	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2157	5.91	4/20/2024						5.700000				
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2201	6.03	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2264	6.20	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2279	6.24	8/20/2024										
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2362	6.47	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2514	6.88	4/12/2025	151.946000	5.850000	3:19:28 PM	5.861300	6.125000		5.875000	5.925000	5.850000	5.850000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2516	6.89	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2664	7.29	9/9/2025	75.000000	5.800000	2:22:24 PM	5.800000	6.200000		5.800000	5.800000	5.800000	5.800000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2705	7.41	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2745	7.52	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2796	7.66	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3040	8.32	9/20/2026	1.030000	6.150000	3:41:14 PM	6.167100	6.750000	6.250000	6.750000	6.750000	6.150000	6.150000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3070	8.41	10/20/2026	50.000000	6.125000	11:14:28 AM	6.125000			6.125000	6.125000	6.125000	6.125000
FXTN 20-13	PIBD2026L139	9Y	8.0000	3118	8.54	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3202	8.77	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3266	8.94	5/4/2027	5.000000	6.025000	10:37:04 AM	6.025000		6.000000	6.025000	6.025000	6.025000	6.025000
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3391	9.28	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3589	9.83	3/22/2028	526.000000	6.275000	3:57:57 PM	6.280100	6.375000		6.295000	6.300000	6.250000	6.275000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3846	10.53	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4385	12.01	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4447	12.18	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4629	12.67	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4803	13.15	7/19/2031	1.500000	6.170000	4:06:04 PM	6.170000	7.100000		6.170000	6.170000	6.170000	6.170000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4881	13.36	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5001	13.69	2/2/2032						6.000000				
RTB 20-01	PIID2032C014	14Y	5.8750	5029	13.77	3/1/2032	2.880000	6.550000	2:31:49 PM	6.550000		6.350000	6.550000	6.550000	6.550000	6.550000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5239	14.34	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5302	14.52	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5414	14.82	3/21/2033	1.000000	6.600000	2:49:54 PM	6.600000			6.600000	6.600000	6.600000	6.600000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6008	16.45	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6337	17.35	9/30/2035						6.325000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6414	17.56	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6702	18.35	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6933	18.98	5/18/2037	30.000000	6.725000	12:11:02 PM	6.725000			6.725000	6.725000	6.725000	6.725000
FXTN 25-10	PIBD2537H103	19Y	5.7500	7023	19.23	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	7092	19.42	10/24/2037	69.400000	6.600000	11:49:03 AM	6.447100	6.990000	6.352500	6.350000	6.600000	6.350000	6.600000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7213	19.75	2/22/2038						6.975000				
FXTN 25-11	PIBD2540I116	23Y	4.6250	8143	22.29	9/9/2040	2.500000	6.725000	2:10:04 PM	6.725000	7.400000	6.850000	6.725000	6.725000	6.725000	6.725000