

GS Board Summary
May 28, 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		8	0.02	6/6/2018										
TBILL 06.13.18	PIBL0318C045	<1M		15	0.04	6/13/2018	1.949297	2.950000	11:43:45 AM	2.950000			2.950000	2.950000	2.950000	2.950000
TBILL 06.20.18	PIBL1217F116	<1M		22	0.06	6/20/2018	0.100000	3.150000	3:56:31 PM	3.150000		3.000000	3.150000	3.150000	3.150000	3.150000
TBILL 06.27.18	PIBL0318C054	1M		29	0.08	6/27/2018	28.576000	3.100000	3:57:43 PM	3.111400	3.500000		3.100000	3.500000	3.050000	3.100000
TBILL 07.04.18	PIBL1217G124	1M		36	0.10	7/4/2018						3.080000				
TBILL 07.11.18	PIBL0318D062	1M		43	0.12	7/11/2018	0.397329	3.200000	10:40:11 AM	3.200000	3.750000	3.200000	3.200000	3.200000	3.200000	3.200000
TBILL 07.18.18	PIBL1217G133	2M		50	0.14	7/18/2018	1.955000	3.257500	3:19:36 PM	3.252900		3.257500	3.250000	3.257500	3.250000	3.257500
TBILL 07.25.18	PIBL0318D071	2M		57	0.16	7/25/2018	28.160000	3.250000	11:56:50 AM	3.435800			3.450000	3.450000	3.250000	3.250000
TBILL 08.01.18	PIBL1217H141	2M		64	0.18	8/1/2018	143.768000	3.300500	3:58:34 PM	3.354200		3.300500	3.375000	3.400000	3.300000	3.300500
TBILL 08.08.18	PIBL0318E089	2M		71	0.20	8/8/2018	13.552000	3.300000	3:54:03 PM	3.325400		3.300000	3.375000	3.375000	3.300000	3.300000
TBILL 08.15.18	PIBL1217H150	2M		78	0.21	8/15/2018	69.074000	3.400000	11:52:25 AM	3.407300			3.500000	3.500000	3.400000	3.400000
FXTN 07-51	PIBD0718H511	2M	5.0000	81	0.22	8/18/2018	20.000000	3.500000	2:33:02 PM	3.500000			3.500000	3.500000	3.500000	3.500000
TBILL 08.22.18	PIBL0318E096	3M		85	0.23	8/22/2018	176.179000	3.300000	3:33:20 PM	3.382100	3.500000	3.300000	3.385000	3.400000	3.300000	3.300000
TBILL 08.29.18	PIBL1217H169	3M		92	0.25	8/29/2018					3.500000					
TBILL 09.12.18	PIBL1217H172	4M		106	0.29	9/12/2018						3.400000				
TBILL 09.26.18	PIBL1217H186	4M		120	0.33	9/26/2018	23.077000	3.465000	2:40:20 PM	3.495900		3.450000	3.500000	3.500000	3.450000	3.465000
TBILL 10.10.18	PIBL1217J194	5M		134	0.37	10/10/2018	17.000000	3.600000	11:25:11 AM	3.600000			3.600000	3.600000	3.600000	3.600000
TBILL 10.17.18	PIBL0618D029	5M		141	0.39	10/17/2018										
TBILL 10.24.18	PIBL1217J201	5M		148	0.41	10/24/2018	4.400000	3.500000	3:57:17 PM	3.500000			3.500000	3.500000	3.500000	3.500000
TBILL 10.31.18	PIBL0618E037	5M		155	0.43	10/31/2018	35.954000	3.500000	3:07:13 PM	3.566300			3.600000	3.600000	3.500000	3.500000
TBILL 11.07.18	PIBL0618E046	5M		162	0.45	11/7/2018										
TBILL 11.14.18	PIBL1217K218	5M		169	0.46	11/14/2018										
FXTN 10-47	PIBD1018K478	5M	8.8750	175	0.48	11/20/2018										
TBILL 11.21.18	PIBL0618E053	6M		176	0.48	11/21/2018	58.018000	3.625000	2:32:28 PM	3.712900	3.875000	3.625000	3.750000	3.765000	3.625000	3.625000
TBILL 01.16.19	PIBL1218A011	8M		232	0.64	1/16/2019	30.824000	3.800000	3:26:19 PM	3.811700			3.825000	3.825000	3.800000	3.800000
TBILL 01.30.19	PIBL1218A020	8M		246	0.68	1/30/2019						3.900000				
TBILL 02.13.19	PIBL1218B038	9M		260	0.71	2/13/2019										
FXTN 10-48	PIBD1019B485	9M	7.8750	266	0.73	2/19/2019										
TBILL 03.13.19	PIBL1218C056	10M		288	0.79	3/13/2019	16.000000	3.825000	11:14:34 AM	3.825000			3.825000	3.825000	3.825000	3.825000
TBILL 03.27.19	PIBL1218C064	10M		302	0.83	3/27/2019										
TBILL 04.17.19	PIBL1218D090	11M		323	0.89	4/17/2019										
TBILL 04.24.19	PIBL1218D107	11M		330	0.91	4/24/2019						4.000000				
FXTN 07-53	PIBD0719D531	11M	5.0000	332	0.91	4/26/2019										
TBILL 05.15.19	PIBL1218E132	1Y		351	0.96	5/15/2019	31.590000	4.010000	3:53:18 PM	4.010000	4.125000		4.010000	4.010000	4.010000	4.010000
TBILL 05.22.19	PIBL1218E142	1Y		358	0.98	5/22/2019	175.041663	4.010000	3:45:26 PM	4.014300	4.300000	4.000000	4.050000	4.050000	3.950000	4.010000
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	416	1.14	7/19/2019	52.500000	4.100000	3:42:00 PM	4.100000			4.100000	4.100000	4.100000	4.100000
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	458	1.25	8/30/2019										
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	542	1.48	11/22/2019	80.022000	4.125000	3:59:29 PM	4.203100	4.350000	4.105000	4.125000	4.250000	4.125000	4.125000
FXTN 03-22	PIBD0320A229	2Y	3.3750	593	1.62	1/12/2020										
FXTN 10-50	PIBD1020B508	2Y	7.7500	630	1.72	2/18/2020										
RTB 03-08	PIID0320D087	2Y	4.2500	683	1.87	4/11/2020	615.813000	4.300000	3:59:15 PM	4.205300	4.300000	4.152500	4.241500	4.300000	4.200000	4.300000
RTB 10-01	PIID1020H015	2.5Y	7.2500	813	2.23	8/19/2020						4.225000				
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	814	2.23	8/20/2020	7.500000	4.275000	3:08:09 PM	4.270000	4.500000	4.250000	4.275000	4.275000	4.250000	4.275000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	841	2.30	9/16/2020										
FXTN 10-52	PIBD1020L525	3Y	5.8750	932	2.55	12/16/2020						4.580000				
FXTN 03-23	PIBD0321A236	3Y	4.2500	972	2.66	1/25/2021	70.315700	4.580000	11:43:50 AM	4.580200	4.875000		4.625000	4.625000	4.575000	4.580000
RTB 10-02	PIID1021C027	3Y	7.3750	1009	2.76	3/3/2021										
FXTN 07-57	PIBD0721C574	3Y	3.5000	1026	2.81	3/20/2021					4.875000	4.625000				
FXTN 10-53	PIBD1021D531	3Y	6.5000	1065	2.92	4/28/2021										
RTB 10-03	PIID1021J039	3.5Y	5.7500	1240	3.39	10/20/2021	0.050000	5.600000	2:57:21 PM	5.600000		4.800000	5.600000	5.600000	5.600000	5.600000
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1275	3.49	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1331	3.64	1/19/2022						4.950000				
FXTN 05-74	PIBD0522A747	4Y	4.0000	1338	3.66	1/26/2022	327.000000	4.965000	2:49:02 PM	4.966400	5.150000	4.965000	5.000000	5.000000	4.950000	4.965000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1385	3.79	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1526	4.18	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1568	4.29	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1602	4.39	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1650	4.52	12/4/2022	893.266000	5.430000	3:53:12 PM	5.432800	5.475000	5.400000	5.460000	5.475000	5.400000	5.430000

GS Board Summary
May 28, 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
FXTN 10-58	PIBD1022L585	5Y	4.0000	1652	4.52	12/6/2022						5.407500				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1728	4.73	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1744	4.77	3/8/2023	200.000000	5.490000	10:13:17 AM	5.515000	5.625000	5.415000	5.590000	5.590000	5.490000	5.490000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1788	4.90	4/21/2023	1.100000	5.600000	2:51:30 PM	5.600000	5.875000	5.000000	5.600000	5.600000	5.600000	5.600000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1826	5.00	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1904	5.21	8/15/2023	3.050000	5.825000	2:27:53 PM	5.825000	6.000000	5.625000	5.825000	5.825000	5.825000	5.825000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1973	5.40	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2153	5.89	4/20/2024					6.000000	5.250000				
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2197	6.02	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2260	6.19	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2275	6.23	8/20/2024										
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2358	6.46	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2510	6.87	4/12/2025	700.000000	5.775000	2:30:35 PM	5.782500	5.975000		5.775000	5.800000	5.770000	5.775000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2512	6.88	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2660	7.28	9/9/2025	50.000000	5.800000	3:48:24 PM	5.800000	5.850000	5.800000	5.800000	5.800000	5.800000	5.800000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2701	7.39	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2741	7.50	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2792	7.64	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3036	8.31	9/20/2026	2.000000	6.100000	2:17:05 PM	6.100000	6.250000	5.900000	6.100000	6.100000	6.100000	6.100000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3066	8.39	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3114	8.53	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3198	8.76	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3262	8.93	5/4/2027						5.950000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3387	9.27	9/6/2027	59.000000	6.250000	11:31:16 AM	6.250000			6.250000	6.250000	6.250000	6.250000
FXTN 10-63	PIBD1028C635	10Y	6.2500	3585	9.82	3/22/2028					6.300000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	3842	10.52	12/4/2028	2.500000	6.225000	10:49:57 AM	6.225000			6.225000	6.225000	6.225000	6.225000
FXTN 20-16	PIBD2030E166	12Y	8.7500	4381	11.99	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4443	12.16	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4625	12.66	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4799	13.14	7/19/2031	119.000000	6.120000	4:01:39 PM	6.216500	6.620000		6.235000	6.235000	6.120000	6.120000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4877	13.35	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4997	13.68	2/2/2032	30.000000	6.225000	3:39:54 PM	6.225000			6.225000	6.225000	6.225000	6.225000
RTB 20-01	PIID2032C014	14Y	5.8750	5025	13.76	3/1/2032	1.820000	6.350000	10:18:01 AM	6.350000	7.000000	6.350000	6.350000	6.350000	6.350000	6.350000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5235	14.33	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5298	14.51	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5410	14.81	3/21/2033	6.840000	6.450000	3:50:58 PM	6.465500	7.125000		7.000000	7.000000	6.450000	6.450000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6004	16.44	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6333	17.34	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6410	17.55	12/16/2035	180.000000	6.520000	4:01:31 PM	6.506700			6.500000	6.520000	6.500000	6.520000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6698	18.34	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6929	18.97	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	7019	19.22	8/16/2037										
RTB 25-01	PIID2537J015	19Y	6.1250	7088	19.41	10/24/2037	7.600000	6.900000	3:13:39 PM	6.522400	6.900000	6.400000	6.475000	6.900000	6.475000	6.900000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7209	19.74	2/22/2038	250.000000	6.450000	4:04:03 PM	6.450000	6.875000		6.450000	6.450000	6.450000	6.450000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8139	22.28	9/9/2040	5.445000	6.750000	3:51:08 PM	6.763500	7.000000		6.850000	7.000000	6.750000	6.750000