

GS Board Summary  
July 02, 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 07.04.18	PIBL1217G124	<1M		1		7/4/2018										
TBILL 07.11.18	PIBL0318D062	<1M		8	0.02	7/11/2018						3.100000				
TBILL 07.18.18	PIBL1217G133	<1M		15	0.04	7/18/2018										
TBILL 07.25.18	PIBL0318D071	<1M		22	0.06	7/25/2018										
TBILL 08.01.18	PIBL1217H141	1M		29	0.08	8/1/2018					3.625000					
TBILL 08.08.18	PIBL0318E089	1M		36	0.10	8/8/2018										
TBILL 08.15.18	PIBL1217H150	1M		43	0.12	8/15/2018	0.200000	3.100000	2:20:04 PM	3.100000	3.650000		3.100000	3.100000	3.100000	3.100000
FXTN 07-51	PIBD0718H511	2M	5.0000	46	0.13	8/18/2018	3.900000	3.350000	3:57:23 PM	3.438700		3.300000	3.495000	3.495000	3.350000	3.350000
TBILL 08.22.18	PIBL0318E096	2M		50	0.14	8/22/2018	155.313000	3.150000	11:45:12 AM	3.150000			3.150000	3.150000	3.150000	3.150000
TBILL 08.29.18	PIBL1217H169	2M		57	0.16	8/29/2018	60.080251	3.175000	11:45:01 AM	3.175000			3.175000	3.175000	3.175000	3.175000
TBILL 09.05.18	PIBL0318F104	2M		64	0.18	9/5/2018										
TBILL 09.12.18	PIBL1217I172	2M		71	0.20	9/12/2018	2.107358	3.175000	2:44:38 PM	3.150900			3.150000	3.175000	3.150000	3.175000
TBILL 09.26.18	PIBL1217I186	3M		85	0.23	9/26/2018	23.350000	3.200000	3:00:03 PM	3.210300	3.625000	3.200000	3.200000	3.300000	3.200000	3.200000
TBILL 10.10.18	PIBL1217J194	3M		99	0.27	10/10/2018					3.650000					
TBILL 10.17.18	PIBL0618D029	4M		106	0.29	10/17/2018						3.325000				
TBILL 10.24.18	PIBL1217J201	4M		113	0.31	10/24/2018	11.367000	3.350000	2:55:55 PM	3.354900		3.350000	3.350000	3.450000	3.350000	3.350000
TBILL 10.31.18	PIBL0618E037	4M		120	0.33	10/31/2018	10.485000	3.375000	11:27:29 AM	3.375000			3.375000	3.375000	3.375000	3.375000
TBILL 11.07.18	PIBL0618E046	4M		127	0.35	11/7/2018						3.425000				
TBILL 11.14.18	PIBL1217K218	5M		134	0.37	11/14/2018										
FXTN 10-47	PIBD1018K478	5M	8.8750	140	0.38	11/20/2018										
TBILL 11.21.18	PIBL0618E053	5M		141	0.39	11/21/2018										
TBILL 11.28.18	PIBL1217K227	5M		148	0.41	11/28/2018										
TBILL 12.05.18	PIBL0618F063	5M		155	0.43	12/5/2018										
TBILL 12.12.18	PIBL0618F072	5M		162	0.45	12/12/2018	30.148000	3.650000	3:11:45 PM	3.691300			3.695000	3.715000	3.650000	3.650000
TBILL 12.19.18	PIBL0618F081	5M		169	0.46	12/19/2018										
TBILL 12.26.18	PIBL0618F090	6M		176	0.48	12/26/2018	87.090226	3.760000	3:49:40 PM	3.765700	3.875000	3.750000	3.750500	3.875000	3.700000	3.760000
TBILL 01.16.19	PIBL1218A011	7M		197	0.54	1/16/2019	2.000000	3.755500	3:33:11 PM	3.755500		3.750000	3.755500	3.755500	3.755500	3.755500
TBILL 01.30.19	PIBL1218A020	7M		211	0.58	1/30/2019						3.600000				
TBILL 02.13.19	PIBL1218B038	8M		225	0.62	2/13/2019										
FXTN 10-48	PIBD1019B485	8M	7.8750	231	0.63	2/19/2019										
TBILL 03.13.19	PIBL1218C056	9M		253	0.70	3/13/2019										
TBILL 03.27.19	PIBL1218C064	9M		267	0.73	3/27/2019	0.813000	3.870000	3:16:28 PM	3.870000		3.875000	3.870000	3.870000	3.870000	3.870000
TBILL 04.17.19	PIBL1218D090	10M		288	0.79	4/17/2019										
TBILL 04.24.19	PIBL1218D107	10M		295	0.81	4/24/2019						4.000000				
FXTN 07-53	PIBD0719D531	10M	5.0000	297	0.81	4/26/2019										
TBILL 05.15.19	PIBL1218E132	11M		316	0.87	5/15/2019	2.578000	4.550000	3:03:47 PM	4.550000		4.150000	4.550000	4.550000	4.550000	4.550000
TBILL 05.22.19	PIBL1218E142	11M		323	0.89	5/22/2019	6.798000	4.350000	3:28:05 PM	4.350000		4.350000	4.350000	4.350000	4.350000	4.350000
TBILL 05.29.19	PIBL1218E151	11M		330	0.91	5/29/2019	50.000000	4.375000	2:00:06 PM	4.375000		4.352500	4.375000	4.375000	4.375000	4.375000
TBILL 06.05.19	PIBL1218F169	11M		337	0.93	6/5/2019	17.825000	4.360000	3:29:37 PM	4.360000	4.500000		4.360000	4.360000	4.360000	4.360000
TBILL 06.11.19	PIBL1218F178	11M		343	0.94	6/11/2019	1.032000	4.360000	11:49:06 AM	4.360000	4.500000	4.360000	4.360000	4.360000	4.360000	4.360000
TBILL 06.19.19	PIBL1218F188	1Y		351	0.96	6/19/2019	2.319000	4.350000	3:39:06 PM	4.350000	4.500000	4.350000	4.350000	4.350000	4.350000	4.350000
TBILL 06.26.19	PIBL1218F196	1Y		358	0.98	6/26/2019	123.614021	4.440000	3:51:04 PM	4.415800	4.500000	4.440000	4.480000	4.480000	4.375000	4.440000
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	381	1.04	7/19/2019										
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	423	1.16	8/30/2019										
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	507	1.39	11/22/2019	56.457000	4.675000	3:09:54 PM	4.581500		4.600000	4.400000	4.675000	4.400000	4.675000
FXTN 03-22	PIBD0320A229	2Y	3.3750	558	1.53	1/12/2020										
FXTN 10-50	PIBD1020B508	2Y	7.7500	595	1.63	2/18/2020										
RTB 03-08	PIID0320D087	2Y	4.2500	648	1.77	4/11/2020	111.300000	4.750000	2:35:22 PM	4.761700	4.900000	4.750000	4.800000	4.800000	4.750000	4.750000
RTB 10-01	PIID1020H015	2.5Y	7.2500	778	2.13	8/19/2020	3.000000	5.000000	2:13:16 PM	5.000000		4.450000	5.000000	5.000000	5.000000	5.000000
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	779	2.13	8/20/2020	35.000000	4.850000	2:49:17 PM	4.892800	5.000000	4.550000	5.000000	5.000000	4.850000	4.850000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	806	2.21	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	897	2.46	12/16/2020						4.875000				
FXTN 03-23	PIBD0321A236	3Y	4.2500	937	2.57	1/25/2021					5.375000					
RTB 10-02	PIID1021C027	3Y	7.3750	974	2.67	3/3/2021						4.815000				
FXTN 07-57	PIBD0721C574	3Y	3.5000	991	2.71	3/20/2021	0.001000	4.850000	10:28:28 AM	4.850000	5.125000	4.850000	4.850000	4.850000	4.850000	4.850000
FXTN 10-53	PIBD1021D531	3Y	6.5000	1030	2.82	4/28/2021						4.700000				
RTB 03-09	PIID0321F092	3Y	4.8750	1076	2.95	6/13/2021	685.646000	4.960000	3:58:31 PM	4.971800	5.100000	4.900000	4.975000	5.025000	4.925000	4.960000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1205	3.30	10/20/2021						5.000000				

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FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1240	3.39	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1296	3.55	1/19/2022	5.531042	5.302000	3:29:07 PM	5.302000		5.150000	5.302000	5.302000	5.302000	5.302000
FXTN 05-74	PIBD0522A747	4Y	4.0000	1303	3.57	1/26/2022	5.846000	5.200000	11:16:07 AM	5.200000	5.400000		5.200000	5.200000	5.200000	5.200000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1350	3.70	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1491	4.08	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1533	4.20	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1567	4.29	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1615	4.42	12/4/2022	1,716.820000	5.575000	4:03:01 PM	5.586800			5.620000	5.700000	5.570000	5.575000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1617	4.43	12/6/2022						5.551000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1693	4.64	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1709	4.68	3/8/2023	600.000000	5.685000	3:27:00 PM	5.693300	5.750000	5.600000	5.690000	5.700000	5.685000	5.685000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1753	4.80	4/21/2023	7.200000	5.710000	10:46:34 AM	5.714400	5.900000		5.720000	5.720000	5.710000	5.710000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1791	4.90	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1869	5.12	8/15/2023	12.690000	5.800000	11:08:36 AM	5.813600	6.100000	5.800000	5.825000	5.950000	5.800000	5.800000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1938	5.31	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2118	5.80	4/20/2024										
FXTN 20-07	PIBD2024F075	6Y	12.3750	2162	5.92	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2225	6.09	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2240	6.13	8/20/2024						5.825000				
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2323	6.36	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2475	6.78	4/12/2025	350.000000	6.235000	3:57:59 PM	6.247900	6.325000	6.175000	6.250000	6.250000	6.235000	6.235000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2477	6.78	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2625	7.19	9/9/2025	10.000000	6.300000	4:02:47 PM	6.300000	6.325000		6.300000	6.300000	6.300000	6.300000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2666	7.30	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2706	7.41	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2757	7.55	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3001	8.22	9/20/2026					6.500000					
RTB 15-01	PIID1526J019	8.5Y	6.2500	3031	8.30	10/20/2026	7.500000	6.425000	2:14:30 PM	6.398300			6.375000	6.425000	6.375000	6.425000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3079	8.43	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3163	8.66	3/1/2027					6.500000					
FXTN 10-61	PIBD1027E617	9Y	4.7500	3227	8.84	5/4/2027						6.100000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3352	9.18	9/6/2027					6.500000					
FXTN 10-63	PIBD1028C635	10Y	6.2500	3550	9.72	3/22/2028	113.300000	6.500000	3:45:50 PM	6.452600	6.600000	6.250000	6.450000	6.500000	6.425000	6.500000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3807	10.42	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4346	11.90	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4408	12.07	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4590	12.57	1/26/2031					6.665000					
FXTN 20-17	PIBD2031G171	14Y	8.0000	4764	13.04	7/19/2031	0.500000	6.650000	2:14:52 PM	6.650000	6.700000	6.480000	6.650000	6.650000	6.650000	6.650000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4842	13.26	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4962	13.59	2/2/2032						6.350000				
RTB 20-01	PIID2032C014	14Y	5.8750	4990	13.66	3/1/2032	16.638000	6.650000	3:20:06 PM	6.724000		6.650000	6.650000	6.750000	6.650000	6.650000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5200	14.24	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5263	14.41	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5375	14.72	3/21/2033	10.500000	6.900000	2:18:27 PM	6.900000		6.400000	6.900000	6.900000	6.900000	6.900000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5969	16.34	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6298	17.24	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6375	17.45	12/16/2035	2.000000	7.100000	2:23:29 PM	7.100000			7.100000	7.100000	7.100000	7.100000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6663	18.24	9/29/2036						6.450000				
FXTN 20-21	PIBD2037E214	19Y	5.2500	6894	18.87	5/18/2037					7.000000					
FXTN 25-10	PIBD2537H103	19Y	5.7500	6984	19.12	8/16/2037	1.400000	7.000000	10:28:01 AM	7.000000			7.000000	7.000000	7.000000	7.000000
RTB 25-01	PIID2537J015	19Y	6.1250	7053	19.31	10/24/2037	5.550000	7.000000	2:15:49 PM	7.000000	7.025000		7.000000	7.000000	7.000000	7.000000
FXTN 20-22	PIBD2038B224	20Y	5.0000	7174	19.64	2/22/2038					7.100000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8104	22.19	9/9/2040	10.000000	7.200000	8:55:48 AM	7.200000	7.250000	6.800000	7.200000	7.200000	7.200000	7.200000