

GS Board Summary
March 08, 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 03.14.18	PIBL1217C056	<1M		5	0.01	3/14/2018										
TBILL 03.28.18	PIBL0617I124	<1M		19	0.05	3/28/2018										
TBILL 04.11.18	PIBL1217D065	1M		33	0.09	4/11/2018	2.334800	2.500000	3:40:09 PM	2.500000	3.250000	2.500000	2.500000	2.500000	2.500000	2.500000
TBILL 04.18.18	PIBL0318A010	1M		40	0.11	4/18/2018	201.757600	2.555000	11:52:39 AM	2.562300	2.650000	2.525000	2.555000	2.570000	2.530000	2.555000
TBILL 04.25.18	PIBL1217D074	2M		47	0.13	4/25/2018						2.450000				
TBILL 05.02.18	PIBL0318A029	2M		54	0.15	5/2/2018	136.353000	2.800000	3:04:42 PM	2.808300	3.000000	2.800000	2.800000	2.900000	2.800000	2.800000
TBILL 05.09.18	PIBL1217E082	2M		61	0.17	5/9/2018						2.605000				
TBILL 05.16.18	PIBL0617K130	2M		68	0.19	5/16/2018	6.054000	2.770000	3:04:31 PM	2.803300	2.925000		2.810000	2.810000	2.770000	2.770000
FXTN 05-72	PIBD0518E723	2M	2.1250	75	0.21	5/23/2018	296.420000	3.050000	3:46:27 PM	3.095600	3.375000		3.050000	3.152500	3.010000	3.050000
TBILL 05.23.18	PIBL1217E091	2M		75	0.21	5/23/2018						2.700000				
TBILL 06.06.18	PIBL1217F107	3M		89	0.24	6/6/2018					3.250000	2.650500				
TBILL 06.20.18	PIBL1217F116	4M		103	0.28	6/20/2018						2.650000				
TBILL 07.04.18	PIBL1217G124	4M		117	0.32	7/4/2018						2.700000				
TBILL 07.18.18	PIBL1217G133	5M		131	0.36	7/18/2018	34.000000	2.825000	2:50:17 PM	2.816900	2.950000	2.753000	2.770000	2.825000	2.770000	2.825000
TBILL 08.01.18	PIBL1217H141	5M		145	0.40	8/1/2018	23.818000	2.831000	3:32:33 PM	2.841800		2.830500	2.850000	2.850000	2.830500	2.831000
TBILL 08.15.18	PIBL1217H150	5M		159	0.44	8/15/2018	355.047000	3.000000	3:25:19 PM	2.997700		2.835000	2.835000	3.000000	2.835000	3.000000
FXTN 07-51	PIBD0718H511	5M	5.0000	162	0.44	8/18/2018	9.395000	3.500000	11:23:03 AM	3.500000			3.500000	3.500000	3.500000	3.500000
TBILL 08.29.18	PIBL1217H169	6M		173	0.48	8/29/2018					3.500000					
TBILL 09.12.18	PIBL1217I172	6M		187	0.51	9/12/2018					3.600000	2.750000				
TBILL 09.26.18	PIBL1217I186	7M		201	0.55	9/26/2018					3.250000	2.800000				
TBILL 10.10.18	PIBL1217J194	7M		215	0.59	10/10/2018						2.800000				
TBILL 10.24.18	PIBL1217J201	8M		229	0.63	10/24/2018	5.372000	2.877500	3:46:28 PM	2.877500	3.250000	2.877500	2.877500	2.877500	2.877500	2.877500
TBILL 11.14.18	PIBL1217K218	9M		250	0.69	11/14/2018						2.900000				
FXTN 10-47	PIBD1018K478	9M	8.8750	256	0.70	11/20/2018					5.000000					
TBILL 01.16.19	PIBL1218A011	11M		313	0.86	1/16/2019	0.137000	2.915500	2:23:31 PM	2.915500	3.250000	2.915500	2.915500	2.915500	2.915500	2.915500
TBILL 01.30.19	PIBL1218A020	11M		327	0.90	1/30/2019	4.811000	2.925000	3:49:13 PM	2.925000		2.925000	2.925000	2.925000	2.925000	2.925000
TBILL 02.13.19	PIBL1218B038	11M		341	0.94	2/13/2019	3.684167	2.925000	3:53:30 PM	2.925000		2.925000	2.925000	2.925000	2.925000	2.925000
FXTN 10-48	PIBD1019B485	11M	7.8750	347	0.95	2/19/2019	0.180000	4.000000	3:19:47 PM	3.763600	5.000000	3.000000	3.575000	4.000000	3.575000	4.000000
FXTN 07-53	PIBD0719D531	1.5Y	5.0000	413	1.13	4/26/2019										
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	497	1.36	7/19/2019										
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	539	1.48	8/30/2019										
FXTN 07-56	PIBD0719K560	2Y	3.8750	623	1.71	11/22/2019	676.059000	4.300000	4:05:06 PM	4.301300	4.675000	4.300000	4.325000	4.400000	4.250000	4.300000
FXTN 03-22	PIBD0320A229	2Y	3.3750	674	1.85	1/12/2020	109.254000	4.300000	4:06:34 PM	4.300000	4.750000	4.250000	4.300000	4.300000	4.300000	4.300000
FXTN 10-50	PIBD1020B508	2Y	7.7500	711	1.95	2/18/2020					5.000000					
RTB 03-08	PIID0320D087	2.5Y	4.2500	764	2.09	4/11/2020	51.065000	4.490000	3:59:16 PM	4.433100	4.625000	4.360000	4.355000	4.600000	4.330000	4.490000
RTB 10-01	PIID1020H015	2.5Y	7.2500	894	2.45	8/19/2020					5.000000					
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	895	2.45	8/20/2020	26.550000	4.575000	11:51:55 AM	4.524700		4.400000	4.500000	4.600000	4.500000	4.575000
FXTN 10-51	PIBD1020I510	3Y	6.1250	922	2.52	9/16/2020					5.050000					
FXTN 10-52	PIBD1020L525	3Y	5.8750	1013	2.77	12/16/2020	2.000000	4.800000	3:08:11 PM	4.800000			4.800000	4.800000	4.800000	4.800000
FXTN 03-23	PIBD0321A236	3Y	4.2500	1053	2.88	1/25/2021	52.000000	4.400000	2:42:50 PM	4.406700	5.000000	4.300000	4.750000	4.750000	4.400000	4.400000
RTB 10-02	PIID1021C027	3Y	7.3750	1090	2.98	3/3/2021	4.000000	4.875000	2:02:12 PM	4.875000		4.650000	4.875000	4.875000	4.875000	4.875000
FXTN 07-57	PIBD0721C574	3.5Y	3.5000	1107	3.03	3/20/2021	0.400000	4.850000	11:46:32 AM	4.850000	4.900000	4.400000	4.850000	4.850000	4.850000	4.850000
FXTN 10-53	PIBD1021D531	3.5Y	6.5000	1146	3.14	4/28/2021										
RTB 10-03	PIID1021J039	4Y	5.7500	1321	3.62	10/20/2021	0.505000	5.250000	10:40:33 AM	5.250000		4.780000	5.250000	5.250000	5.250000	5.250000
FXTN 10-55	PIBD1021K551	4Y	5.7500	1356	3.71	11/24/2021	10.850666	4.450000	3:23:03 PM	4.455100			4.500000	4.500000	4.450000	4.450000
FXTN 10-54	PIBD1022G545	4Y	6.3750	1412	3.87	1/19/2022	20.000000	5.225000	3:12:03 PM	5.225000	5.500000	5.000000	5.225000	5.225000	5.225000	5.225000
FXTN 05-74	PIBD0522A747	4Y	4.0000	1419	3.89	1/26/2022	55.000000	5.375000	2:43:21 PM	5.124900	5.300000	5.000000	5.100000	5.375000	5.100000	5.375000
FXTN 20-02	PIBD2022C021	4.5Y	15.0000	1466	4.01	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1607	4.40	8/2/2022										
FXTN 10-57	PIBD1022I570	5Y	4.7500	1649	4.51	9/13/2022										
FXTN 20-03	PIBD2022J033	5Y	12.7500	1683	4.61	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1731	4.74	12/4/2022	102.881000	5.400000	3:55:59 PM	5.405400	5.500000	5.375000	5.425000	5.475000	5.355000	5.400000
FXTN 10-58	PIBD1022L585	5Y	4.0000	1733	4.74	12/6/2022						5.000000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1809	4.95	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1825	5.00	3/8/2023	445.900000	5.520000	3:49:48 PM	5.518500	5.600000	5.460500	5.500000	5.525000	5.470000	5.520000
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1869	5.12	4/21/2023	21.800000	5.500000	3:06:00 PM	5.500000	6.000000	5.375000	5.500000	5.500000	5.500000	5.500000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1907	5.22	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1985	5.43	8/15/2023	36.499000	5.870000	3:52:06 PM	5.825400	5.875000	5.650000	5.700000	5.870000	5.650000	5.870000

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FXTN 20-06	PIBD2023J068	6Y	11.3750	2054	5.62	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2234	6.12	4/20/2024	13.000000	5.925000	11:01:00 AM	5.925000		5.100000	5.925000	5.925000	5.925000	5.925000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2278	6.24	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2341	6.41	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2356	6.45	8/20/2024	2.002692	6.000000	11:45:06 AM	6.000000			6.000000	6.000000	6.000000	6.000000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2439	6.68	11/11/2024					6.375000					
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2593	7.10	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2741	7.50	9/9/2025	151.000000	5.925000	11:17:56 AM	5.900200	6.000000	5.500000	5.900000	5.925000	5.900000	5.925000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2782	7.62	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2822	7.73	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2873	7.87	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3117	8.53	9/20/2026	45.000000	5.920000	2:19:24 PM	5.933300			5.950000	5.950000	5.920000	5.920000
RTB 15-01	PIID1526J019	9Y	6.2500	3147	8.62	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3195	8.75	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3279	8.98	3/1/2027	0.100000	5.950000	8:45:59 AM	5.950000			5.950000	5.950000	5.950000	5.950000
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3343	9.15	5/4/2027	16.000000	6.025000	11:16:23 AM	6.025000			6.025000	6.025000	6.025000	6.025000
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3468	9.49	9/6/2027										
FXTN 20-15	PIBD2028L151	11Y	9.5000	3923	10.74	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4462	12.22	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4524	12.39	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4706	12.88	1/26/2031						5.800000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4880	13.36	7/19/2031	396.000000	6.000000	4:09:41 PM	5.985800	6.750000	5.750000	5.990000	6.000000	5.970000	6.000000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4958	13.57	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5078	13.90	2/2/2032	5.000000	6.525000	10:52:34 AM	6.525000			6.525000	6.525000	6.525000	6.525000
RTB 20-01	PIID2032C014	14Y	5.8750	5106	13.98	3/1/2032	2.800000	6.450000	2:30:38 PM	6.450000			6.450000	6.450000	6.450000	6.450000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5316	14.55	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5379	14.73	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5491	15.03	3/21/2033	2.000000	6.600000	3:07:59 PM	6.600000	6.875000	6.100000	6.600000	6.600000	6.600000	6.600000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6085	16.66	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6414	17.56	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6491	17.77	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6779	18.56	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7010	19.19	5/18/2037	28.640000	6.450000	11:46:29 AM	6.433400	6.625000	6.000000	6.250000	6.450000	6.250000	6.450000
FXTN 25-10	PIBD2537H103	19Y	5.7500	7100	19.44	8/16/2037										
RTB 25-01	PIID2537J015	20Y	6.1250	7169	19.63	10/24/2037	161.150000	6.650000	4:13:31 PM	6.627000	6.770000	6.305000	6.600000	6.650000	6.350000	6.650000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7290	19.96	2/22/2038					6.700000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8220	22.51	9/9/2040	5.000000	6.700000	12:06:48 PM	6.700000	6.875000		6.700000	6.700000	6.700000	6.700000