

GS Board Summary
July 04, 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 07.11.18	PIBL0318D062	<1M		6	0.02	7/11/2018	22.800000	3.100000	11:22:44 AM	3.184200		3.100000	3.250000	3.250000	3.100000	3.100000
TBILL 07.18.18	PIBL1217G133	<1M		13	0.04	7/18/2018										
TBILL 07.25.18	PIBL0318D071	<1M		20	0.05	7/25/2018	7.386994	3.250000	11:20:26 AM	3.246600			3.115000	3.250000	3.115000	3.250000
TBILL 08.01.18	PIBL1217H141	1M		27	0.07	8/1/2018					3.500000					
TBILL 08.08.18	PIBL0318E089	1M		34	0.09	8/8/2018	60.446000	3.135000	2:22:19 PM	3.198700	3.500000		3.200000	3.250000	3.135000	3.135000
TBILL 08.15.18	PIBL1217H150	1M		41	0.11	8/15/2018	0.914118	3.150000	10:29:04 AM	3.130900	3.500000		3.115000	3.150000	3.115000	3.150000
FXTN 07-51	PIBD0718H511	2M	5.0000	44	0.12	8/18/2018	4.287000	3.300000	2:36:18 PM	3.317500		3.300000	3.325000	3.325000	3.300000	3.300000
TBILL 08.22.18	PIBL0318E096	2M		48	0.13	8/22/2018	0.370000	3.115000	10:21:30 AM	3.115000			3.115000	3.115000	3.115000	3.115000
TBILL 08.29.18	PIBL1217H169	2M		55	0.15	8/29/2018	55.331000	3.125000	3:59:32 PM	3.139600			3.200000	3.200000	3.125000	3.125000
TBILL 09.05.18	PIBL0318F104	2M		62	0.17	9/5/2018	1.009818	3.175000	4:01:33 PM	3.175000	3.600000		3.175000	3.175000	3.175000	3.175000
TBILL 09.12.18	PIBL1217I172	2M		69	0.19	9/12/2018	114.809856	3.175000	3:04:53 PM	3.168800			3.150000	3.175000	3.125000	3.175000
TBILL 09.26.18	PIBL1217I186	3M		83	0.23	9/26/2018	0.730000	3.225000	3:22:50 PM	3.225000	3.500000		3.225000	3.225000	3.225000	3.225000
TBILL 10.03.18	PIBL0318G121	3M		90	0.25	10/3/2018	647.935400	3.275000	3:40:53 PM	3.280900	3.400000	3.275000	3.275000	3.325000	3.275000	3.275000
TBILL 10.10.18	PIBL1217J194	3M		97	0.27	10/10/2018					3.500000					
TBILL 10.17.18	PIBL0618D029	4M		104	0.29	10/17/2018										
TBILL 10.24.18	PIBL1217J201	4M		111	0.30	10/24/2018	179.739000	3.350000	2:04:33 PM	3.345500			3.350000	3.350000	3.250000	3.350000
TBILL 10.31.18	PIBL0618E037	4M		118	0.32	10/31/2018	8.267000	3.375000	11:24:10 AM	3.350600	3.750000		3.350000	3.375000	3.350000	3.375000
TBILL 11.07.18	PIBL0618E046	4M		125	0.34	11/7/2018						3.425000				
TBILL 11.14.18	PIBL1217K218	5M		132	0.36	11/14/2018	15.000000	3.400000	11:31:29 AM	3.400000			3.400000	3.400000	3.400000	3.400000
FXTN 10-47	PIBD1018K478	5M	8.8750	138	0.38	11/20/2018										
TBILL 11.21.18	PIBL0618E053	5M		139	0.38	11/21/2018	0.500000	3.425000	10:45:25 AM	3.425000			3.425000	3.425000	3.425000	3.425000
TBILL 11.28.18	PIBL1217K227	5M		146	0.40	11/28/2018										
TBILL 12.05.18	PIBL0618F063	5M		153	0.42	12/5/2018	3.700000	3.700000	2:18:22 PM	3.750000			3.800000	3.800000	3.700000	3.700000
TBILL 12.12.18	PIBL0618F072	5M		160	0.44	12/12/2018	27.034400	3.700000	3:53:03 PM	3.697100	3.950000	3.695000	3.695000	3.700000	3.695000	3.700000
TBILL 12.19.18	PIBL0618F081	5M		167	0.46	12/19/2018	0.300000	3.900000	3:46:07 PM	3.900000			3.900000	3.900000	3.900000	3.900000
TBILL 12.26.18	PIBL0618F090	6M		174	0.48	12/26/2018	113.614340	3.750000	3:14:25 PM	3.718800	3.875000		3.677500	3.850000	3.675000	3.750000
TBILL 01.02.19	PIBL0618G106	6M		181	0.50	1/2/2019	793.105000	3.875000	3:36:29 PM	3.861800	3.965000	3.825000	3.830000	3.900000	3.825000	3.875000
TBILL 01.16.19	PIBL1218A011	7M		195	0.54	1/16/2019	2.000000	3.830000	3:16:13 PM	3.830000		3.825000	3.830000	3.830000	3.830000	3.830000
TBILL 01.30.19	PIBL1218A020	7M		209	0.57	1/30/2019						3.600000				
TBILL 02.13.19	PIBL1218B038	8M		223	0.61	2/13/2019										
FXTN 10-48	PIBD1019B485	8M	7.8750	229	0.63	2/19/2019	2.906000	4.050000	3:10:36 PM	4.048200			4.000000	4.050000	4.000000	4.050000
TBILL 03.13.19	PIBL1218C056	9M		251	0.69	3/13/2019										
TBILL 03.27.19	PIBL1218C064	9M		265	0.73	3/27/2019						3.770000				
TBILL 04.17.19	PIBL1218D090	10M		286	0.79	4/17/2019						3.765000				
TBILL 04.24.19	PIBL1218D107	10M		293	0.80	4/24/2019	2.117192	4.050000	11:57:00 AM	3.996400			4.250000	4.250000	3.900000	4.050000
FXTN 07-53	PIBD0719D531	10M	5.0000	295	0.81	4/26/2019										
TBILL 05.15.19	PIBL1218E132	11M		314	0.86	5/15/2019						4.330000				
TBILL 05.22.19	PIBL1218E142	11M		321	0.88	5/22/2019	3.802000	4.350000	3:45:17 PM	4.350000		4.350000	4.350000	4.350000	4.350000	4.350000
TBILL 05.29.19	PIBL1218E151	11M		328	0.90	5/29/2019	1.030800	4.375000	11:41:23 AM	4.375000	4.375000	4.352500	4.375000	4.375000	4.375000	4.375000
TBILL 06.05.19	PIBL1218F169	11M		335	0.92	6/5/2019					4.500000	4.350000				
TBILL 06.11.19	PIBL1218F178	11M		341	0.94	6/11/2019					4.500000	4.365000				
TBILL 06.19.19	PIBL1218F188	1Y		349	0.96	6/19/2019	1.033000	4.375000	11:02:13 AM	4.375000	4.700000	4.375000	4.375000	4.375000	4.375000	4.375000
TBILL 06.26.19	PIBL1218F196	1Y		356	0.98	6/26/2019	7.016000	4.460000	2:41:55 PM	4.452300	4.500000	4.460000	4.455000	4.460000	4.450000	4.460000
TBILL 07.03.19	PIBL1218G202	1Y		363	1.00	7/3/2019	980.835217	4.562500	3:48:09 PM	4.558100	4.600000	4.562500	4.530000	4.600000	4.526100	4.562500
FXTN 07-54	PIBD0719G547	1.5Y	4.7500	379	1.04	7/19/2019	91.000000	4.574000	11:53:04 AM	4.574000			4.574000	4.574000	4.574000	4.574000
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	421	1.15	8/30/2019										
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	505	1.38	11/22/2019	17.660000	4.735000	2:31:36 PM	4.721300	4.850000	4.400000	4.650000	4.775000	4.650000	4.735000
FXTN 03-22	PIBD0320A229	2Y	3.3750	556	1.52	1/12/2020	1,000.000000	4.750300	2:04:33 PM	4.750300			4.750300	4.750300	4.750300	4.750300
FXTN 10-50	PIBD1020B508	2Y	7.7500	593	1.62	2/18/2020										
RTB 03-08	PIID0320D087	2Y	4.2500	646	1.77	4/11/2020	458.100000	4.800000	4:06:12 PM	4.783700	4.850000	4.775100	4.750000	4.850000	4.750000	4.800000
RTB 10-01	PIID1020H015	2.5Y	7.2500	776	2.12	8/19/2020					5.125000	4.630000				
FXTN 05-73	PIBD0520H735	2.5Y	3.3750	777	2.13	8/20/2020	101.100000	4.900000	3:38:59 PM	4.883800	5.000000	4.625000	4.875000	4.990000	4.625000	4.900000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	804	2.20	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	895	2.45	12/16/2020						4.800000				
FXTN 03-23	PIBD0321A236	3Y	4.2500	935	2.56	1/25/2021					5.250000					
RTB 10-02	PIID1021C027	3Y	7.3750	972	2.66	3/3/2021						4.800000				
FXTN 07-57	PIBD0721C574	3Y	3.5000	989	2.71	3/20/2021	86.200000	5.060000	2:13:48 PM	4.981100	5.090000	4.900000	4.980000	5.060000	4.980000	5.060000
FXTN 10-53	PIBD1021D531	3Y	6.5000	1028	2.81	4/28/2021						4.625000				

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RTB 03-09	PIID0321F092	3Y	4.8750	1074	2.94	6/13/2021	426.650000	4.962500	3:39:33 PM	4.970800	5.000000	4.955600	4.980000	4.980000	4.955600	4.962500
RTB 10-03	PIID1021J039	3.5Y	5.7500	1203	3.29	10/20/2021					5.350000	5.125000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1238	3.39	11/24/2021										
FXTN 10-54	PIBD1022G545	4Y	6.3750	1294	3.54	1/19/2022						5.150000				
FXTN 05-74	PIBD0522A747	4Y	4.0000	1301	3.56	1/26/2022	42.000000	5.150000	11:09:26 AM	5.154800	5.375000	5.150000	5.155000	5.155000	5.150000	5.150000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1348	3.69	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1489	4.08	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1531	4.19	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1565	4.28	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1613	4.42	12/4/2022	962.620000	5.595000	3:40:42 PM	5.592000	5.675000	5.575000	5.590000	5.600000	5.575000	5.595000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1615	4.42	12/6/2022	1,058.000000	5.823700	2:02:44 PM	5.823800		5.576500	5.850000	5.850000	5.823700	5.823700
FXTN 20-04	PIBD2023B048	5Y	13.0000	1691	4.63	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1707	4.67	3/8/2023					5.800000					
FXTN 07-58	PIBD0723D588	5Y	3.5000	1751	4.79	4/21/2023					5.899000	5.710000				
FXTN 20-05	PIBD2023E054	5Y	11.8750	1789	4.90	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1867	5.11	8/15/2023	9.600000	6.000000	2:24:35 PM	6.000000	6.100000	5.725000	6.000000	6.000000	6.000000	6.000000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1936	5.30	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2116	5.79	4/20/2024	0.500000	5.600000	2:27:57 PM	5.600000	6.300000	5.600000	5.600000	5.600000	5.600000	5.600000
FXTN 20-07	PIBD2024F075	6Y	12.3750	2160	5.91	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2223	6.09	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2238	6.13	8/20/2024	0.100000	6.400000	3:49:49 PM	6.400000		5.900000	6.400000	6.400000	6.400000	6.400000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2321	6.35	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2473	6.77	4/12/2025	57.000000	6.200000	11:08:39 AM	6.235100	6.300000		6.240000	6.240000	6.200000	6.200000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2475	6.78	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2623	7.18	9/9/2025	503.900000	6.250000	3:51:13 PM	6.284600	6.300000	6.100000	6.295000	6.300000	6.250000	6.250000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2664	7.29	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2704	7.40	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2755	7.54	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	2999	8.21	9/20/2026	0.100000	6.550000	2:57:38 PM	6.550000	6.550000	6.125000	6.550000	6.550000	6.550000	6.550000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3029	8.29	10/20/2026	10.000000	6.375000	3:55:29 PM	6.375000			6.375000	6.375000	6.375000	6.375000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3077	8.42	12/7/2026	1.300000	6.350000	10:33:32 AM	6.350000			6.350000	6.350000	6.350000	6.350000
RTB 15-02	PIID1527C023	9Y	5.3750	3161	8.65	3/1/2027	20.000000	6.375000	3:55:41 PM	6.375000			6.375000	6.375000	6.375000	6.375000
FXTN 10-61	PIBD1027E617	9Y	4.7500	3225	8.83	5/4/2027						6.165000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3350	9.17	9/6/2027					6.500000					
FXTN 10-63	PIBD1028C635	10Y	6.2500	3548	9.71	3/22/2028	50.000000	6.350000	2:55:32 PM	6.350000	6.500000		6.350000	6.350000	6.350000	6.350000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3805	10.42	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4344	11.89	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4406	12.06	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4588	12.56	1/26/2031					6.665000					
FXTN 20-17	PIBD2031G171	14Y	8.0000	4762	13.04	7/19/2031	504.500000	6.500000	3:27:15 PM	6.737800	6.800000	6.500000	6.750000	6.750000	6.500000	6.500000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4840	13.25	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4960	13.58	2/2/2032						6.350000				
RTB 20-01	PIID2032C014	14Y	5.8750	4988	13.66	3/1/2032	2.000000	6.700000	2:01:46 PM	6.700000	7.100000	6.670000	6.700000	6.700000	6.700000	6.700000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5198	14.23	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5261	14.40	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5373	14.71	3/21/2033					7.125000	6.450000				
FXTN 25-06	PIBD2534K062	17Y	9.2500	5967	16.34	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6296	17.24	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6373	17.45	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6661	18.24	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6892	18.87	5/18/2037	1.400000	6.950000	2:41:19 PM	6.950000	7.000000		6.950000	6.950000	6.950000	6.950000
FXTN 25-10	PIBD2537H103	19Y	5.7500	6982	19.12	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	7051	19.30	10/24/2037	4.900000	7.025000	11:36:27 AM	7.025400	7.025000		7.050000	7.050000	6.950000	7.025000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7172	19.64	2/22/2038					7.100000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8102	22.18	9/9/2040					7.250000	6.850000				