

GS Board Summary
August 20, 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 08.29.18	PIBL1217H169	<1M		7	0.02	8/29/2018										
TBILL 09.05.18	PIBL0318F104	<1M		14	0.04	9/5/2018										
TBILL 09.12.18	PIBL1217H172	<1M		21	0.06	9/12/2018	6.000000	2.950000	11:03:33 AM	3.050000			3.100000	3.100000	2.950000	2.950000
TBILL 09.26.18	PIBL1217H186	1M		35	0.10	9/26/2018	7.501000	3.000000	3:58:21 PM	3.000000	3.500000		3.000000	3.000000	3.000000	3.000000
TBILL 10.03.18	PIBL0318G121	1M		42	0.12	10/3/2018					3.400000	3.200000				
TBILL 10.10.18	PIBL1217J194	2M		49	0.13	10/10/2018										
TBILL 10.17.18	PIBL0618D029	2M		56	0.15	10/17/2018										
TBILL 10.24.18	PIBL1217J201	2M		63	0.17	10/24/2018	4.016000	3.030000	10:52:09 AM	3.030000			3.030000	3.030000	3.030000	3.030000
TBILL 10.31.18	PIBL0618E037	2M		70	0.19	10/31/2018	6.300000	3.115000	12:02:57 PM	3.115000			3.115000	3.115000	3.115000	3.115000
TBILL 11.07.18	PIBL0618E046	2M		77	0.21	11/7/2018	0.629000	3.175000	2:18:08 PM	3.175000			3.175000	3.175000	3.175000	3.175000
TBILL 11.14.18	PIBL1217K218	3M		84	0.23	11/14/2018	6.909000	3.125000	11:59:34 AM	3.119800	3.400000		3.100000	3.375000	3.100000	3.125000
FXTN 10-47	PIBD1018K478	3M	8.8750	90	0.25	11/20/2018					5.300000					
TBILL 11.21.18	PIBL0618E053	3M		91	0.25	11/21/2018	13.242000	3.100000	3:11:09 PM	3.100000	3.550000		3.100000	3.100000	3.100000	3.100000
TBILL 11.28.18	PIBL1217K227	3M		98	0.27	11/28/2018	0.179579	3.375000	2:08:05 PM	3.375000	3.750000		3.375000	3.375000	3.375000	3.375000
TBILL 12.05.18	PIBL0618F063	4M		105	0.29	12/5/2018										
TBILL 12.12.18	PIBL0618F072	4M		112	0.31	12/12/2018										
TBILL 12.19.18	PIBL0618F081	4M		119	0.33	12/19/2018	13.106000	3.250000	11:43:54 AM	3.250000			3.250000	3.250000	3.250000	3.250000
TBILL 12.26.18	PIBL0618F090	4M		126	0.35	12/26/2018	0.800000	3.750000	2:20:27 PM	3.750000	3.500000		3.750000	3.750000	3.750000	3.750000
TBILL 01.02.19	PIBL0618G106	5M		133	0.37	1/2/2019										
TBILL 01.09.19	PIBL0618G115	5M		140	0.38	1/9/2019	103.000000	3.950000	11:21:03 AM	3.954400			4.100000	4.100000	3.950000	3.950000
TBILL 01.16.19	PIBL1218A011	5M		147	0.40	1/16/2019										
TBILL 01.23.19	PIBL0618G124	5M		154	0.42	1/23/2019	14.792000	4.050000	2:20:40 PM	3.843000			3.820000	4.050000	3.800000	4.050000
TBILL 01.30.19	PIBL1218A020	5M		161	0.44	1/30/2019	8.491000	3.830000	2:43:00 PM	3.781100	4.100000	3.650000	3.800000	3.830000	3.750000	3.830000
TBILL 02.06.19	PIBL0618H132	5M		168	0.46	2/6/2019	44.984000	4.035000	3:57:21 PM	4.039900			4.025000	4.055000	4.025000	4.035000
TBILL 02.13.19	PIBL1218B038	6M		175	0.48	2/13/2019	1,065.015000	4.025000	3:54:33 PM	4.063800	4.100000	4.025000	4.050000	4.065000	4.025000	4.025000
FXTN 10-48	PIBD1019B485	6M	7.8750	181	0.50	2/19/2019	7.235000	4.065100	3:19:06 PM	4.101700	5.300000	3.250000	4.275000	4.275000	4.060000	4.065100
TBILL 03.13.19	PIBL1218C056	7M		203	0.56	3/13/2019	3.115000	4.100000	10:07:11 AM	4.100000			4.100000	4.100000	4.100000	4.100000
TBILL 03.27.19	PIBL1218C064	7M		217	0.60	3/27/2019	1.040000	4.080000	3:00:58 PM	4.080000			4.080000	4.080000	4.080000	4.080000
TBILL 04.17.19	PIBL1218D090	8M		238	0.65	4/17/2019					4.250000	3.750000				
TBILL 04.24.19	PIBL1218D107	8M		245	0.67	4/24/2019										
FXTN 07-53	PIBD0719D531	8M	5.0000	247	0.68	4/26/2019										
TBILL 05.15.19	PIBL1218E132	9M		266	0.73	5/15/2019						4.375000				
TBILL 05.22.19	PIBL1218E142	9M		273	0.75	5/22/2019	4.102000	4.400000	2:27:56 PM	4.400000		4.375000	4.400000	4.400000	4.400000	4.400000
TBILL 05.29.19	PIBL1218E151	9M		280	0.77	5/29/2019	0.500000	4.380000	3:02:08 PM	4.380000	4.500000	4.380000	4.380000	4.380000	4.380000	4.380000
TBILL 06.05.19	PIBL1218F169	10M		287	0.79	6/5/2019	70.679000	4.450000	2:02:18 PM	4.484400	4.500000	4.450000	4.450000	4.450000	4.450000	4.450000
TBILL 06.11.19	PIBL1218F178	10M		293	0.80	6/11/2019	6.167000	4.450000	2:22:25 PM	4.450000	4.500000	4.450000	4.450000	4.450000	4.450000	4.450000
TBILL 06.19.19	PIBL1218F188	10M		301	0.83	6/19/2019						4.475000				
TBILL 06.26.19	PIBL1218F196	10M		308	0.85	6/26/2019	88.273000	4.480000	2:28:44 PM	4.490000		4.467500	4.500000	4.500000	4.450000	4.480000
TBILL 07.03.19	PIBL1218G202	11M		315	0.87	7/3/2019										
TBILL 07.10.19	PIBL1218G211	11M		322	0.88	7/10/2019										
TBILL 07.17.19	PIBL1218G220	11M		329	0.90	7/17/2019	11.500000	4.775000	2:57:14 PM	4.775000		4.725000	4.775000	4.775000	4.775000	4.775000
FXTN 07-54	PIBD0719G547	11M	4.7500	331	0.91	7/19/2019	64.884000	4.825000	12:03:08 PM	4.921300		4.800000	4.950000	4.950000	4.825000	4.825000
TBILL 07.24.19	PIBL1218G239	11M		336	0.92	7/24/2019	3.622000	4.820000	11:23:51 AM	4.820000		4.800000	4.820000	4.820000	4.820000	4.820000
TBILL 07.31.19	PIBL1218H249	11M		343	0.94	7/31/2019	11.778000	4.815000	2:41:20 PM	4.814500		4.815000	4.815000	4.817500	4.805000	4.815000
TBILL 08.07.19	PIBL1218H256	1Y		350	0.96	8/7/2019	35.914000	4.825000	3:57:34 PM	4.825100	4.975000	4.825000	4.825000	4.827500	4.825000	4.825000
TBILL 08.14.19	PIBL1218H265	1Y		357	0.98	8/14/2019	383.174700	4.830000	3:58:19 PM	4.837700	4.950000	4.827500	4.820000	4.850000	4.820000	4.830000
FXTN 07-55	PIBD0719H555	1.5Y	4.7500	373	1.02	8/30/2019										
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	457	1.25	11/22/2019	271.528000	5.000000	4:10:42 PM	4.889300	4.995000	4.835000	4.835000	5.000000	4.835000	5.000000
FXTN 03-22	PIBD0320A229	1.5Y	3.3750	508	1.39	1/12/2020	20.000000	4.875000	11:52:54 AM	4.875000		4.850000	4.875000	4.875000	4.875000	4.875000
FXTN 10-50	PIBD1020B508	1.5Y	7.7500	545	1.49	2/18/2020					5.300000					
RTB 03-08	PIID0320D087	2Y	4.2500	598	1.64	4/11/2020	1,651.790000	4.975000	4:06:09 PM	4.923900	5.020000	4.835000	5.000000	5.000000	4.880000	4.975000
RTB 10-01	PIID1020H015	2Y	7.2500	728	1.99	8/19/2020	44.931000	4.940000	11:18:15 AM	4.940000	5.300000	4.850000	4.940000	4.940000	4.940000	4.940000
FXTN 05-73	PIBD0520H735	2Y	3.3750	729	2.00	8/20/2020					5.350000	4.800000				
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	756	2.07	9/16/2020						5.050000				
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	847	2.32	12/16/2020						5.050000				
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	887	2.43	1/25/2021										
RTB 10-02	PIID1021C027	3Y	7.3750	924	2.53	3/3/2021										
FXTN 07-57	PIBD0721C574	3Y	3.5000	941	2.58	3/20/2021	52.806000	5.105000	3:20:17 PM	4.984500	5.172500	4.950000	5.040000	5.125000	4.850000	5.105000

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FXTN 10-53	PIBD1021D531	3Y	6.5000	980	2.68	4/28/2021						4.825000				
RTB 03-09	PIID0321F092	3Y	4.8750	1026	2.81	6/13/2021	297.500114	5.047500	4:03:09 PM	5.040900	5.150000	5.006000	5.065000	5.100000	5.006000	5.047500
RTB 10-03	PIID1021J039	3.5Y	5.7500	1155	3.16	10/20/2021					5.500000	5.150000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1190	3.26	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1246	3.41	1/19/2022	5.000000	5.300000	3:45:16 PM	5.300000		5.125000	5.300000	5.300000	5.300000	5.300000
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1253	3.43	1/26/2022	4.000000	5.550000	10:34:53 AM	5.550000	5.750000	5.250000	5.550000	5.550000	5.550000	5.550000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1300	3.56	3/14/2022										
FXTN 10-56	PIBD1022H562	4Y	4.8750	1441	3.95	8/2/2022	191.000000	5.615000	11:19:07 AM	5.615000	5.750000		5.615000	5.615000	5.615000	5.615000
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1483	4.06	9/13/2022	28.000000	5.625000	11:18:45 AM	5.625000			5.625000	5.625000	5.625000	5.625000
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1517	4.15	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1565	4.28	12/4/2022	147.600000	5.655000	3:55:39 PM	5.650000	5.695000	5.610500	5.640000	5.660000	5.610000	5.655000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1567	4.29	12/6/2022						5.610000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1643	4.50	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.0000	1659	4.54	3/8/2023	1,777.670000	5.880000	4:04:46 PM	5.892100	5.950000	5.856600	5.905000	5.905000	5.875000	5.880000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1703	4.66	4/21/2023	283.128000	5.935000	10:52:02 AM	5.924200	6.012500	5.900000	5.995000	5.995000	5.800000	5.935000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1741	4.77	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1819	4.98	8/15/2023	18.500000	6.110000	2:56:41 PM	6.046000	6.050000	5.975000	6.122500	6.122500	6.000000	6.110000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1888	5.17	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2068	5.66	4/20/2024	24.373000	5.975000	4:08:56 PM	5.975000		5.950000	5.975000	5.975000	5.975000	5.975000
FXTN 20-07	PIBD2024F075	6Y	12.3750	2112	5.78	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2175	5.95	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2190	6.00	8/20/2024										
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2273	6.22	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2425	6.64	4/12/2025	330.140000	6.125000	4:11:29 PM	6.148900	6.300000	6.000000	6.140000	6.160000	6.125000	6.125000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2427	6.64	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2575	7.05	9/9/2025	10.000000	6.365000	10:30:22 AM	6.365000	6.325000	6.175000	6.365000	6.365000	6.365000	6.365000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2616	7.16	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2656	7.27	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2707	7.41	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	2951	8.08	9/20/2026	4.310000	6.530000	2:49:16 PM	6.430000	6.700000	6.100000	6.400000	6.530000	6.400000	6.530000
RTB 15-01	PIID1526J019	8.5Y	6.2500	2981	8.16	10/20/2026					6.750000	6.400000				
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3029	8.29	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3113	8.52	3/1/2027	2.000000	6.575000	2:35:41 PM	6.575000			6.575000	6.575000	6.575000	6.575000
FXTN 10-61	PIBD1027E617	9Y	4.7500	3177	8.70	5/4/2027	197.000000	6.455000	2:51:05 PM	6.483200		6.400000	6.490000	6.500000	6.400000	6.455000
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3302	9.04	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3500	9.58	3/22/2028	159.900000	6.435000	4:12:01 PM	6.440900	6.550000		6.530000	6.530000	6.435000	6.435000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3757	10.29	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4296	11.76	5/27/2030										
FXTN 25-02	PIBD2530G029	12Y	12.5000	4358	11.93	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4540	12.43	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4714	12.91	7/19/2031	488.700000	6.795000	3:57:59 PM	6.799300	6.850000	6.750000	6.750000	6.822500	6.750000	6.795000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4792	13.12	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4912	13.45	2/2/2032						6.150000				
RTB 20-01	PIID2032C014	14Y	5.8750	4940	13.52	3/1/2032	5.500000	7.050000	11:41:26 AM	7.004500	7.100000	6.850000	7.000000	7.050000	7.000000	7.050000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5150	14.10	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5213	14.27	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5325	14.58	3/21/2033						6.400000				
FXTN 25-06	PIBD2534K062	17Y	9.2500	5919	16.21	11/5/2034	5.000000	6.900000	11:42:25 AM	6.900000			6.900000	6.900000	6.900000	6.900000
FXTN 25-07	PIBD2535I071	18Y	8.0000	6248	17.11	9/30/2035	6.000000	6.900000	11:42:44 AM	6.900000			6.900000	6.900000	6.900000	6.900000
FXTN 25-08	PIBD2535L086	18Y	8.1250	6325	17.32	12/16/2035	5.554000	6.980000	3:26:51 PM	6.997800			7.000000	7.000000	6.980000	6.980000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6613	18.11	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6844	18.74	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6934	18.98	8/16/2037	1.000000	7.000000	11:03:47 AM	7.000000		6.000000	7.000000	7.000000	7.000000	7.000000
RTB 25-01	PIID2537J015	19Y	6.1250	7003	19.17	10/24/2037	22.840000	7.100000	2:40:43 PM	6.914300	7.125000	6.900000	6.900000	7.100000	6.675000	7.100000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7124	19.50	2/22/2038						7.125000				
FXTN 25-11	PIBD2540I116	23Y	4.6250	8054	22.05	9/9/2040	22.890000	7.000000	11:42:07 AM	6.941600	7.250000		6.925000	7.200000	6.650000	7.000000