GS Board Summary
September 10, 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 09.12.18	PIBL1217I172	<1M		1		9/12/2018										
TBILL 09.26.18	PIBL1217I186	<1M		15	0.04	9/26/2018	36.001000	4.000000	3:09:28 PM	3.981900		3.625000	3.350000	4.000000	3.350000	4.000000
TBILL 10.03.18	PIBL0318G121	<1M		22	0.06	10/3/2018	76.316163	3.500000	3:33:15 PM	3.921100		3.500000	3.355000	4.100000	3.355000	3.500000
TBILL 10.10.18	PIBL1217J194	1M		29	0.08	10/10/2018					4.125000					
TBILL 10.17.18	PIBL0618D029	1M		36	0.10	10/17/2018	82.810000	3.365000	3:50:04 PM	4.676800			3.350000	4.750000	3.350000	3.365000
TBILL 10.24.18	PIBL1217J201	1M		43	0.12	10/24/2018	5.500000	3.400000	2:27:39 PM	3.450000	4.150000	3.050000	3.950000	3.950000	3.400000	3.400000
TBILL 10.31.18	PIBL0618E037	2M		50	0.14	10/31/2018	4.516000	3.405000	3:22:39 PM	3.400600		3.400000	3.400000	3.405000	3.400000	3.405000
TBILL 11.07.18	PIBL0618E046	2M		57	0.16	11/7/2018	14.624000	3.100000	3:11:40 PM	3.360200		3.100000	3.350000	4.000000	3.100000	3.100000
TBILL 11.14.18	PIBL1217K218	2M		64	0.18	11/14/2018	60.300000	3.375000	3:18:22 PM	3.896300		3.150000	4.000000	4.000000	3.375000	3.375000
FXTN 10-47	PIBD1018K478	2M	8.8750	70	0.19	11/20/2018					5.300000					
TBILL 11.21.18	PIBL0618E053	2M		71	0.20	11/21/2018	5.000000	3.355000	12:16:37 PM	3.332500		3.300000	3.310000	3.355000	3.310000	3.355000
TBILL 11.28.18	PIBL1217K227	2M		78	0.21	11/28/2018	24.518000	3.350000	3:00:21 PM	3.355700		3.310000	3.350000	4.000000	3.350000	3.350000
TBILL 12.05.18	PIBL0618F063	3M		85	0.23	12/5/2018	72.469000	3.550000	3:26:49 PM	3.508900	4.125000	3.311000	3.350000	3.550000	3.350000	3.550000
TBILL 12.12.18	PIBL0618F072	3M		92	0.25	12/12/2018	150.305000	3.540000	3:42:17 PM	3.539900			3.500000	3.540000	3.500000	3.540000
TBILL 12.19.18	PIBL0618F081	3M		99	0.27	12/19/2018					4.200000					
TBILL 12.26.18	PIBL0618F090	4M		106	0.29	12/26/2018	2.007000	3.200000	11:31:26 AM	3.200000		3.375000	3.200000	3.200000	3.200000	3.200000
TBILL 01.02.19	PIBL0618G106	4M		113	0.31	1/2/2019	2.054000	3.500000	3:23:26 PM	3.500000		3.500000	3.500000	3.500000	3.500000	3.500000
TBILL 01.09.19	PIBL0618G115	4M		120	0.33	1/9/2019	7.800000	3.750000	3:59:08 PM	3.774400		3.750000	3.800000	3.800000	3.750000	3.750000
TBILL 01.16.19	PIBL1218A011	4M		127	0.35	1/16/2019	0.050522	3.850000	10:42:24 AM	3.850000		3.850000	3.850000	3.850000	3.850000	3.850000
TBILL 01.23.19	PIBL0618G124	5M		134	0.37	1/23/2019	12.000000	4.500000	3:25:49 PM	4.516700		4.050000	4.500000	4.600000	4.500000	4.500000
TBILL 01.30.19	PIBL1218A020	5M		141	0.39	1/30/2019	27.260000	3.950000	3:43:32 PM	4.162000		3.650000	4.500000	4.500000	3.800000	3.950000
TBILL 02.06.19	PIBL0618H132	5M		148	0.41	2/6/2019	5.765000	4.070000	3:02:29 PM	4.070000		4.055000	4.070000	4.070000	4.070000	4.070000
TBILL 02.13.19	PIBL1218B038	5M		155	0.43	2/13/2019	20.500000	4.125000	2:24:12 PM	4.120100		4.100000	4.120000	4.125000	4.120000	4.125000
FXTN 10-48	PIBD1019B485	5M	7.8750	161	0.44	2/19/2019	892.000000	4.500000	3:54:29 PM	4.513500	5.300000	4.200000	4.500000	4.550000	4.500000	4.500000
TBILL 02.20.19	PIBL0618H141	5M		162	0.45	2/20/2019						4.151000				
TBILL 02.27.19	PIBL0618H150	5M		169	0.46	2/27/2019	207.834000	4.200000	3:14:25 PM	4.238400		4.200000	4.250100	4.250100	4.175000	4.200000
TBILL 03.06.19	PIBL0618I168	6M		176	0.48	3/6/2019	25.669000	4.200000	3:39:13 PM	4.200400	4.300000	4.200000	4.200000	4.200500	4.200000	4.200000
TBILL 03.13.19	PIBL1218C056	6M		183	0.50	3/13/2019	32.600000	4.500000	2:53:50 PM	4.500000	4.300000		4.500000	4.500000	4.500000	4.500000
TBILL 03.27.19	PIBL1218C064	7M		197	0.54	3/27/2019	254.574000	4.300000	3:55:37 PM	4.300000		4.185000	4.300000	4.300000	4.300000	4.300000
TBILL 04.17.19	PIBL1218D090	7M		218	0.60	4/17/2019						3.750000				
TBILL 04.24.19	PIBL1218D107	8M		225	0.62	4/24/2019										
FXTN 07-53	PIBD0719D531	8M	5.0000	227	0.62	4/26/2019										
TBILL 05.15.19	PIBL1218E132	8M		246	0.68	5/15/2019						4.395000				
TBILL 05.22.19	PIBL1218E142	9M		253	0.70	5/22/2019										
TBILL 05.29.19	PIBL1218E151	9M		260	0.71	5/29/2019	9.923000	4.450000	3:42:38 PM	4.451500		4.450000	4.450000	4.480000	4.450000	4.450000
TBILL 06.05.19	PIBL1218F169	9M		267	0.73	6/5/2019	1.000000	4.475000	2:06:34 PM	4.475000		4.475000	4.475000	4.475000	4.475000	4.475000
TBILL 06.11.19	PIBL1218F178	9M		273	0.75	6/11/2019	3.692000	4.475000	2:15:49 PM	4.475000		4.475000	4.475000	4.475000	4.475000	4.475000
TBILL 06.19.19	PIBL1218F188	9M		281	0.77	6/19/2019						4.475500				
TBILL 06.26.19	PIBL1218F196	10M		288	0.79	6/26/2019	7.165000	4.485000	3:22:31 PM	4.485000		4.485000	4.485000	4.485000	4.485000	4.485000
TBILL 07.03.19	PIBL1218G202	10M		295	0.81	7/3/2019										
TBILL 07.10.19	PIBL1218G211	10M		302	0.83	7/10/2019										
TBILL 07.17.19	PIBL1218G220	10M		309	0.85	7/17/2019						4.750000				
FXTN 07-54	PIBD0719G547	10M	4.7500	311	0.85	7/19/2019						4.870000				
TBILL 07.24.19	PIBL1218G239	11M		316	0.87	7/24/2019	500.000000	5.000000	2:44:32 PM	5.000000		4.850000	5.000000	5.000000	5.000000	5.000000
TBILL 07.31.19	PIBL1218H249	11M		323	0.89	7/31/2019	40.000000	4.865000	2:37:19 PM	4.852500		4.825500	4.840000	4.865000	4.840000	4.865000
TBILL 08.07.19	PIBL1218H256	11M		330	0.91	8/7/2019	10.000000	5.150000	3:56:08 PM	5.274900		4.850000	5.400000	5.400000	5.150000	5.150000
TBILL 08.14.19	PIBL1218H265	11M		337	0.93	8/14/2019	0.200000	4.900000	2:10:59 PM	4.900000		4.900000	4.900000	4.900000	4.900000	4.900000
TBILL 08.20.19	PIBL1218H274	11M		343	0.94	8/20/2019	262.798044	4.870000	3:57:57 PM	4.929400		4.861500	4.870000	4.930000	4.861500	4.870000
TBILL 08.28.19	PIBL1218H283	1Y		351	0.96	8/28/2019	15.545000	4.900000	4:07:12 PM	4.896900	5.400000	4.860000	4.865000	4.950000	4.865000	4.900000
FXTN 07-55	PIBD0719H555	1Y	4.7500	353	0.97	8/30/2019										
TBILL 09.04.19	PIBL1218I291	1Y		358	0.98	9/4/2019	310.937000	4.915000	3:34:42 PM	4.969700	5.350000		4.925000	5.150000	4.899000	4.915000
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	437	1.20	11/22/2019						5.000000				
FXTN 03-22	PIBD0320A229	1.5Y	3.3750	488	1.34	1/12/2020	0.255000	4.925000	2:13:36 PM	4.939700			5.050000	5.050000	4.925000	4.925000
FXTN 10-50	PIBD1020B508	1.5Y	7.7500	525	1.44	2/18/2020					5.500000					
RTB 03-08	PIID0320D087	2Y	4.2500	578	1.58	4/11/2020	30.249000	5.300000	3:20:24 PM	5.453700	5.600000	5.250000	5.000000	5.750000	5.000000	5.300000
RTB 10-01	PIID1020H015	2Y	7.2500	708	1.94	8/19/2020					5.500000	5.100000				
FXTN 05-73	PIBD0520H735	2Y	3.3750	709	1.94	8/20/2020	34.310000	5.700000	4:01:18 PM	5.591100	5.600000	4.875500	5.500000	5.700000	5.500000	5.700000
FXTN 10-51	PIBD1020I510	2.5Y	6.1250	736	2.02	9/16/2020	2.000000	5.700000	2:16:01 PM	5.700000			5.700000	5.700000	5.700000	5.700000

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FXTN 10-52	PIBD1020L525	2.5Y	5.8750	827	2.26	12/16/2020										
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	867	2.37	1/25/2021					5.700000	5.300000				
RTB 10-02	PIID1021C027	2.5Y	7.3750	904	2.48	3/3/2021						5.250000				
FXTN 07-57	PIBD0721C574	3Y	3.5000	921	2.52	3/20/2021	4.620000	5.750000	3:47:57 PM	5.754500	5.850000	5.075000	5.780000	5.780000	5.750000	5.750000
FXTN 10-53	PIBD1021D531	3Y	6.5000	960	2.63	4/28/2021						4.900000				
RTB 03-09	PIID0321F092	3Y	4.8750	1006	2.75	6/13/2021	10.586000	5.355000	3:18:31 PM	5.353800	5.750000	5.100000	5.330000	5.355000	5.330000	5.355000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1135	3.11	10/20/2021						5.205000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1170	3.20	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1226	3.36	1/19/2022	29.000000	5.800000	2:56:38 PM	5.800000			5.800000	5.800000	5.800000	5.800000
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1233	3.38	1/26/2022	3.300000	5.720000	3:07:18 PM	5.720000		5.250000	5.720000	5.720000	5.720000	5.720000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1280	3.50	3/14/2022										
FXTN 10-56	PIBD1022H562	4Y	4.8750	1421	3.89	8/2/2022					6.375000					
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1463	4.01	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1497	4.10	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1545	4.23	12/4/2022						5.850000				
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1547	4.24	12/6/2022						5.660000				
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1623	4.44	2/20/2023										
FXTN 05-75	PIBD0523C752	4.5Y	5.5000	1639	4.49	3/8/2023	609.884000	6.150000	3:32:36 PM	6.143500		5.865000	5.895000	6.165000	5.895000	6.150000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1683	4.61	4/21/2023	82.670000	6.650000	3:50:30 PM	6.559100	6.600000	6.000000	6.500000	6.650000	6.500000	6.650000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1721	4.71	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1799	4.93	8/15/2023	21.318000	6.500000	3:59:56 PM	6.469400		6.125000	6.355000	6.800000	6.125000	6.500000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1868	5.11	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2048	5.61	4/20/2024	51.500000	6.450000	2:25:24 PM	6.454400			6.600000	6.600000	6.450000	6.450000
FXTN 20-07	PIBD2024F075	6Y	12.3750	2092	5.73	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2155	5.90	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2170	5.94	8/20/2024						5.900000				
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2253	6.17	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2405	6.58	4/12/2025					6.850000	6.250000				
FXTN 20-10	PIBD2025D103	7Y	12.1250	2407	6.59	4/14/2025										
FXTN 10-60	PIBD1025I608	7Y	3.6250	2555	7.00	9/9/2025	33.100000	6.850000	3:46:59 PM	6.850000	7.150000	6.350000	6.850000	6.850000	6.850000	6.850000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2596	7.11	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2636	7.22	11/29/2025	120.000000	7.100000	2:59:06 PM	6.974900			6.950000	7.100000	6.950000	7.100000
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2687	7.36	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	2931	8.02	9/20/2026	6.300000	6.855000	2:57:25 PM	6.861900		6.400000	7.000000	7.000000	6.855000	6.855000
RTB 15-01	PIID1526J019	8.5Y	6.2500	2961	8.11	10/20/2026						6.500000				
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3009	8.24	12/7/2026										
RTB 15-02	PIID1527C023	8.5Y	5.3750	3093	8.47	3/1/2027						6.450000				
FXTN 10-61	PIBD1027E617	9Y	4.7500	3157	8.64	5/4/2027	20.065000	6.675000	11:49:56 AM	6.675000		6.250000	6.675000	6.675000	6.675000	6.675000
FXTN 20-14	PIBD2027I140	9Y	8.6250	3282	8.99	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3480	9.53	3/22/2028					7.250000					
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3737	10.23	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4276	11.71	5/27/2030						6.600000				
FXTN 25-02	PIBD2530G029	12Y	12.5000	4338	11.88	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4520	12.38	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4694	12.85	7/19/2031	59.800000	7.000000	11:16:47 AM	7.049100		6.700000	7.080000	7.080000	7.000000	7.000000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4772	13.07	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4892	13.39	2/2/2032										
RTB 20-01	PIID2032C014	14Y	5.8750	4920	13.47	3/1/2032	30.086000	6.950000	3:29:52 PM	6.983300		6.400000	7.000000	7.000000	6.950000	6.950000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5130	14.05	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5193	14.22	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5305	14.52	3/21/2033	23.100000	7.250000	12:01:53 PM	7.250000		6.450000	7.250000	7.250000	7.250000	7.250000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5899	16.15	11/5/2034	12.000000	7.200000	11:52:05 AM	7.200000			7.200000	7.200000	7.200000	7.200000
FXTN 25-07	PIBD2535I071	18Y	8.0000	6228	17.05	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6305	17.26	12/16/2035	9.000000	7.100000	11:50:44 AM	7.100000			7.100000	7.100000	7.100000	7.100000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6593	18.05	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6824	18.68	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6914	18.93	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	6983	19.12	10/24/2037	42.887000	7.350000	3:33:33 PM	7.235800		7.000000	7.100000	7.500000	7.100000	7.350000
FXTN 20-22	PIBD2038B224	19Y	6.5000	7104	19.45	2/22/2038										
FXTN 25-11	PIBD2540I116	22Y	4.6250	8034	22.00	9/9/2040	0.510000	7.350000	3:51:38 PM	7.350000	7.625000		7.350000	7.350000	7.350000	7.350000