

GS Board Summary
September 24, 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 09.26.18	PIBL12171H86	<1M		1		9/26/2018										
TBILL 10.03.18	PIBL0318G121	<1M		8	0.02	10/3/2018						3.525000				
TBILL 10.10.18	PIBL1217J194	<1M		15	0.04	10/10/2018	7.417000	3.500000	10:18:20 AM	3.502600			3.750000	3.750000	3.500000	3.500000
TBILL 10.17.18	PIBL0618D029	<1M		22	0.06	10/17/2018	82.278543	3.750000	3:41:49 PM	3.747900		3.750000	3.750000	3.750000	3.700000	3.750000
TBILL 10.24.18	PIBL1217J201	1M		29	0.08	10/24/2018	59.311000	3.040000	11:58:45 AM	3.354600	4.000000	3.025000	3.750000	3.750000	3.025000	3.040000
TBILL 10.31.18	PIBL0618E037	1M		36	0.10	10/31/2018										
TBILL 11.07.18	PIBL0618E046	1M		43	0.12	11/7/2018					4.500000	3.450000				
TBILL 11.14.18	PIBL1217K218	2M		50	0.14	11/14/2018						3.400000				
FXTN 10-47	PIBD1018K478	2M	8.8750	56	0.15	11/20/2018										
TBILL 11.21.18	PIBL0618E053	2M		57	0.16	11/21/2018						3.750000				
TBILL 11.28.18	PIBL1217K227	2M		64	0.18	11/28/2018	3.818966	4.000000	2:54:57 PM	3.766300		3.761000	3.750000	4.000000	3.750000	4.000000
TBILL 12.05.18	PIBL0618F063	2M		71	0.20	12/5/2018	0.400000	3.760000	2:07:25 PM	3.760000		3.751000	3.760000	3.760000	3.760000	3.760000
TBILL 12.12.18	PIBL0618F072	2M		78	0.21	12/12/2018	2.000000	3.675000	10:39:54 AM	3.675000		3.675000	3.675000	3.675000	3.675000	3.675000
TBILL 12.19.18	PIBL0618F081	3M		85	0.23	12/19/2018	18.522000	3.675000	3:53:43 PM	3.675000	4.000000	3.675000	3.675000	3.675000	3.675000	3.675000
TBILL 12.26.18	PIBL0618F090	3M		92	0.25	12/26/2018	7.351000	3.675000	2:34:20 PM	3.675000	4.200000	3.675000	3.675000	3.675000	3.675000	3.675000
TBILL 01.02.19	PIBL0618G106	3M		99	0.27	1/2/2019	52.121000	4.000000	2:14:24 PM	4.071100	4.500000	4.000000	4.000000	4.080000	4.000000	4.000000
TBILL 01.09.19	PIBL0618G115	4M		106	0.29	1/9/2019	9.047000	4.100000	11:38:57 AM	4.100000		4.100000	4.100000	4.100000	4.100000	4.100000
TBILL 01.16.19	PIBL1218A011	4M		113	0.31	1/16/2019	53.600000	5.000000	2:29:34 PM	4.252000		4.150000	4.150000	5.000000	4.150000	5.000000
TBILL 01.23.19	PIBL0618G124	4M		120	0.33	1/23/2019	11.618000	4.200000	11:42:44 AM	4.193000		4.125000	4.150000	4.200000	4.150000	4.200000
TBILL 01.30.19	PIBL1218A020	4M		127	0.35	1/30/2019										
TBILL 02.06.19	PIBL0618H132	5M		134	0.37	2/6/2019	455.329000	4.510000	3:45:16 PM	4.509900		4.500000	4.500000	4.510000	4.500000	4.510000
TBILL 02.13.19	PIBL1218B038	5M		141	0.39	2/13/2019	0.500000	4.505000	11:25:23 AM	4.505000		4.505000	4.505000	4.505000	4.505000	4.505000
FXTN 10-48	PIBD1019B485	5M	7.8750	147	0.40	2/19/2019	5.000000	4.910000	3:24:03 PM	4.910000		4.250000	4.910000	4.910000	4.910000	4.910000
TBILL 02.20.19	PIBL0618H141	5M		148	0.41	2/20/2019						4.550000				
TBILL 02.27.19	PIBL0618H150	5M		155	0.43	2/27/2019	0.811000	4.585000	2:13:13 PM	4.581300		4.580000	4.575000	4.585000	4.575000	4.585000
TBILL 03.06.19	PIBL0618H168	5M		162	0.45	3/6/2019	6.094000	4.575000	3:55:58 PM	4.575000		4.575000	4.575000	4.575000	4.575000	4.575000
TBILL 03.13.19	PIBL1218C056	5M		169	0.46	3/13/2019	19.000000	4.650000	2:39:02 PM	4.650000		4.650000	4.650000	4.650000	4.650000	4.650000
TBILL 03.20.19	PIBL0618H177	6M		176	0.48	3/20/2019	17.797000	4.525000	3:30:44 PM	4.524300	4.625000	4.500000	4.525000	4.525000	4.500000	4.525000
TBILL 03.27.19	PIBL1218C064	6M		183	0.50	3/27/2019	60.277000	4.575000	3:54:56 PM	4.575000	4.720000	4.575000	4.575000	4.575500	4.575000	4.575000
TBILL 04.17.19	PIBL1218D090	7M		204	0.56	4/17/2019										
TBILL 04.24.19	PIBL1218D107	7M		211	0.58	4/24/2019						4.750000				
FXTN 07-53	PIBD0719D531	7M	5.0000	213	0.58	4/26/2019										
TBILL 05.15.19	PIBL1218E132	8M		232	0.64	5/15/2019										
TBILL 05.22.19	PIBL1218E142	8M		239	0.66	5/22/2019						4.950000				
TBILL 05.29.19	PIBL1218E151	8M		246	0.68	5/29/2019						4.875000				
TBILL 06.05.19	PIBL1218F169	9M		253	0.70	6/5/2019						5.150000				
TBILL 06.11.19	PIBL1218F178	9M		259	0.71	6/11/2019						4.875000				
TBILL 06.19.19	PIBL1218F188	9M		267	0.73	6/19/2019						4.875000				
TBILL 06.26.19	PIBL1218F196	9M		274	0.75	6/26/2019						4.900000				
TBILL 07.03.19	PIBL1218G202	9M		281	0.77	7/3/2019										
TBILL 07.10.19	PIBL1218G211	10M		288	0.79	7/10/2019	6.181000	4.950000	3:13:50 PM	4.950000			4.950000	4.950000	4.950000	4.950000
TBILL 07.17.19	PIBL1218G220	10M		295	0.81	7/17/2019	41.600000	5.500000	10:09:36 AM	5.500000		5.175000	5.500000	5.500000	5.500000	5.500000
FXTN 07-54	PIBD0719G547	10M	4.7500	297	0.81	7/19/2019										
TBILL 07.24.19	PIBL1218G239	10M		302	0.83	7/24/2019	25.000000	5.500000	3:58:38 PM	5.500000		5.230000	5.500000	5.500000	5.500000	5.500000
TBILL 07.31.19	PIBL1218H249	10M		309	0.85	7/31/2019	0.500000	5.230000	12:02:29 PM	5.230000		5.225000	5.230000	5.230000	5.230000	5.230000
TBILL 08.07.19	PIBL1218H256	11M		316	0.87	8/7/2019						5.235000				
TBILL 08.14.19	PIBL1218H265	11M		323	0.89	8/14/2019						5.250000				
TBILL 08.20.19	PIBL1218H274	11M		329	0.90	8/20/2019						5.015000				
TBILL 08.28.19	PIBL1218H283	11M		337	0.93	8/28/2019	5.838000	5.250000	2:57:15 PM	5.270600		5.000000	5.275000	5.275000	5.250000	5.250000
FXTN 07-55	PIBD0719H555	11M	4.7500	339	0.93	8/30/2019										
TBILL 09.04.19	PIBL1218I291	1Y		344	0.95	9/4/2019	23.428000	5.275000	2:34:44 PM	5.272200	5.650000	4.900000	5.250000	5.275000	5.250000	5.275000
TBILL 09.11.19	PIBL1218I308	1Y		351	0.96	9/11/2019						5.300000				
TBILL 09.18.19	PIBL1218I317	1Y		358	0.98	9/18/2019	294.600535	5.380000	3:31:12 PM	5.395700	5.500000	5.380000	5.375000	5.410000	5.250000	5.380000
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	423	1.16	11/22/2019	5.500000	5.775000	3:19:12 PM	5.775000		5.550000	5.775000	5.775000	5.775000	5.775000
FXTN 03-22	PIBD0320A229	1.5Y	3.3750	474	1.30	1/12/2020	1.500000	5.950000	3:38:58 PM	5.950000		5.750000	5.950000	5.950000	5.950000	5.950000
FXTN 10-50	PIBD1020B508	1.5Y	7.7500	511	1.40	2/18/2020										
RTB 03-08	PIID0320D087	2Y	4.2500	564	1.54	4/1/2020	2.700000	5.875000	3:26:57 PM	5.875000	5.900000	5.755000	5.875000	5.875000	5.875000	5.875000
RTB 10-01	PIID1020H015	2Y	7.2500	694	1.90	8/19/2020						5.510000				

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FXTN 05-73	PIBD0520H735	2Y	3.3750	695	1.90	8/20/2020	3.568000	5.895000	9:42:03 AM	5.895000	6.050000	5.850000	5.895000	5.895000	5.895000	5.895000
FXTN 10-51	PIBD1020I510	2Y	6.1250	722	1.98	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	813	2.23	12/16/2020										
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	853	2.34	1/25/2021						5.905000				
RTB 10-02	PIID1021C027	2.5Y	7.3750	890	2.44	3/3/2021	5.000000	5.900000	3:06:07 PM	5.900000			5.900000	5.900000	5.900000	5.900000
FXTN 07-57	PIBD0721C574	2.5Y	3.5000	907	2.48	3/20/2021	4.800000	6.050000	10:53:31 AM	6.050000		5.950000	6.050000	6.050000	6.050000	6.050000
FXTN 10-53	PIBD1021D531	3Y	6.5000	946	2.59	4/28/2021						5.950000				
RTB 03-09	PIID0321F092	3Y	4.8750	992	2.72	6/13/2021	11.650000	5.850500	3:53:01 PM	5.911200	6.050000	5.850000	5.800000	6.050000	5.800000	5.850500
RTB 10-03	PIID1021J039	3.5Y	5.7500	1121	3.07	10/20/2021	1.000000	6.875000	10:20:04 AM	6.875000			6.875000	6.875000	6.875000	6.875000
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1156	3.16	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1212	3.32	1/19/2022										
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1219	3.34	1/26/2022	4.530000	6.055000	3:34:52 PM	6.086400			6.320000	6.320000	6.055000	6.055000
FXTN 20-02	PIBD2022C021	3.5Y	15.0000	1266	3.47	3/14/2022										
FXTN 10-56	PIBD1022H562	4Y	4.8750	1407	3.85	8/2/2022					6.575000					
FXTN 10-57	PIBD1022I570	4Y	4.7500	1449	3.97	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1483	4.06	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1531	4.19	12/4/2022	565.750000	6.350000	4:06:03 PM	6.364500		6.305000	6.330000	6.381500	6.330000	6.350000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1533	4.20	12/6/2022										
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1609	4.41	2/20/2023										
FXTN 05-75	PIBD0523C752	4.5Y	5.5000	1625	4.45	3/8/2023	10.500000	6.377500	3:15:26 PM	6.387100	6.550000	6.355000	6.355000	6.400000	6.355000	6.377500
FXTN 07-58	PIBD0723D588	5Y	3.5000	1669	4.57	4/21/2023	2.000000	6.800000	3:39:26 PM	6.800000	6.800000	6.450000	6.800000	6.800000	6.800000	6.800000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1707	4.67	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1785	4.89	8/15/2023	6.644000	6.650000	2:29:53 PM	6.650000		6.600000	6.650000	6.650000	6.650000	6.650000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1854	5.08	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2034	5.57	4/20/2024										
FXTN 20-07	PIBD2024F075	6Y	12.3750	2078	5.69	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2141	5.86	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2156	5.90	8/20/2024	25.296965	6.850000	11:08:09 AM	6.791900		6.650000	6.700000	6.850000	6.700000	6.850000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2239	6.13	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2391	6.55	4/12/2025	4.302000	6.800000	11:38:17 AM	6.800000	7.000000	6.730000	6.800000	6.800000	6.800000	6.800000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2393	6.55	4/14/2025										
FXTN 10-60	PIBD1025I608	7Y	3.6250	2541	6.96	9/9/2025	361.000000	6.850000	10:51:52 AM	6.850000	7.250000	6.730000	6.850000	6.850000	6.850000	6.850000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2582	7.07	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2622	7.18	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2673	7.32	1/19/2026										
RTB 10-05	PIID1026I057	8Y	3.5000	2917	7.99	9/20/2026	72.157000	7.025000	11:15:39 AM	7.009700		6.850000	7.000000	7.025000	7.000000	7.025000
RTB 15-01	PIID1526J019	8.5Y	6.2500	2947	8.07	10/20/2026	1.000000	7.150000	11:16:13 AM	7.150000			7.150000	7.150000	7.150000	7.150000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	2995	8.20	12/7/2026										
RTB 15-02	PIID1527C023	8.5Y	5.3750	3079	8.43	3/1/2027						6.800000				
FXTN 10-61	PIBD1027E617	9Y	4.7500	3143	8.61	5/4/2027						6.850000				
FXTN 20-14	PIBD2027I140	9Y	8.6250	3268	8.95	9/6/2027										
FXTN 10-63	PIBD1028C635	9.5Y	6.2500	3466	9.49	3/22/2028										
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3723	10.19	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4262	11.67	5/27/2030						6.850000				
FXTN 25-02	PIBD2530G029	12Y	12.5000	4324	11.84	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4506	12.34	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4680	12.81	7/19/2031	2.000000	7.015000	3:34:21 PM	7.015000		7.000000	7.015000	7.015000	7.015000	7.015000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4758	13.03	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4878	13.36	2/2/2032						6.900000				
RTB 20-01	PIID2032C014	14Y	5.8750	4906	13.43	3/1/2032						7.200000				
FXTN 20-19	PIBD2032I195	15Y	5.7500	5116	14.01	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5179	14.18	11/29/2032						7.000000				
FXTN 20-20	PIBD2033C206	15Y	3.6250	5291	14.49	3/21/2033	54.500000	7.100000	3:48:07 PM	7.113300		7.000000	7.310000	7.310000	7.100000	7.100000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5885	16.11	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6214	17.01	9/30/2035						7.000000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6291	17.22	12/16/2035						7.000000				
FXTN 25-09	PIBD2536I097	19Y	7.6250	6579	18.01	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6810	18.64	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6900	18.89	8/16/2037	3.350000	7.375000	11:12:43 AM	7.375000		7.100000	7.375000	7.375000	7.375000	7.375000
RTB 25-01	PIID2537J015	19Y	6.1250	6969	19.08	10/24/2037	2.000000	7.365000	3:32:04 PM	7.409800		7.300000	7.455000	7.455000	7.365000	7.365000
FXTN 20-22	PIBD2038B224	19Y	6.5000	7090	19.41	2/22/2038										
FXTN 25-11	PIBD2540I116	22Y	4.6250	8020	21.96	9/9/2040	6.520000	7.700000	3:08:51 PM	7.677200		7.500000	7.000000	7.700000	7.000000	7.700000