

GS Board Summary  
October 17, 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 10.24.18	PIBL1217J201	<1M		6	0.02	10/24/2018						3.300000				
TBILL 10.31.18	PIBL0618E037	<1M		13	0.04	10/31/2018										
TBILL 11.07.18	PIBL0618E046	<1M		20	0.05	11/7/2018	2.987728	3.500000	10:18:48 AM	3.500000			3.500000	3.500000	3.500000	3.500000
TBILL 11.14.18	PIBL1217K218	1M		27	0.07	11/14/2018	0.200000	3.350000	10:16:36 AM	3.350000	4.625000	3.350000	3.350000	3.350000	3.350000	3.350000
FXTN 10-47	PIBD1018K478	1M	8.8750	33	0.09	11/20/2018										
TBILL 11.21.18	PIBL0618E053	1M		34	0.09	11/21/2018	1.020752	3.350000	2:38:35 PM	3.497000	3.670000	3.350000	3.500000	3.500000	3.350000	3.350000
TBILL 11.28.18	PIBL1217K227	1M		41	0.11	11/28/2018	7.230709	3.550000	3:39:09 PM	3.513900	3.675000		3.500000	3.550000	3.500000	3.550000
TBILL 12.05.18	PIBL0618F063	2M		48	0.13	12/5/2018					3.680000	3.350000				
TBILL 12.12.18	PIBL0618F072	2M		55	0.15	12/12/2018	0.557000	3.400000	10:16:11 AM	3.400000	3.680000	3.400000	3.400000	3.400000	3.400000	3.400000
TBILL 12.19.18	PIBL0618F081	2M		62	0.17	12/19/2018	4.146000	3.680000	2:54:55 PM	3.559800	3.680000		3.500000	3.680000	3.500000	3.680000
TBILL 12.26.18	PIBL0618F090	2M		69	0.19	12/26/2018	0.314090	3.500000	2:09:40 PM	3.564800	3.680000	3.500000	3.680000	3.680000	3.500000	3.500000
TBILL 01.02.19	PIBL0618G106	2M		76	0.21	1/2/2019	144.651273	3.950000	3:14:11 PM	3.969000			4.500000	4.500000	3.950000	3.950000
TBILL 01.09.19	PIBL0618G115	3M		83	0.23	1/9/2019	51.651800	3.950000	3:30:14 PM	3.980500	4.500000		4.000000	4.250000	3.950000	3.950000
TBILL 01.16.19	PIBL1218A011	3M		90	0.25	1/16/2019	21.131000	4.000000	2:49:56 PM	4.357000	4.625000	4.000000	4.000000	4.400000	4.000000	4.000000
TBILL 01.23.19	PIBL0618G124	3M		97	0.27	1/23/2019	26.577000	4.250000	3:50:44 PM	4.028100			4.000000	4.600000	4.000000	4.250000
TBILL 01.30.19	PIBL1218A020	4M		104	0.29	1/30/2019	14.382006	4.300000	3:29:25 PM	4.330900	5.375000	3.800000	5.000000	5.000000	3.850000	4.300000
TBILL 02.06.19	PIBL0618H132	4M		111	0.30	2/6/2019	163.024000	4.450000	3:56:38 PM	4.460900		4.450000	4.450000	4.475000	4.450000	4.450000
TBILL 02.13.19	PIBL1218B038	4M		118	0.32	2/13/2019	92.990954	4.685000	3:44:58 PM	4.673900		4.685000	4.665000	4.690000	4.665000	4.685000
FXTN 10-48	PIBD1019B485	4M	7.8750	124	0.34	2/19/2019	1,571.843000	5.925000	3:32:27 PM	5.766500			5.900000	5.925000	5.500000	5.925000
TBILL 02.20.19	PIBL0618H141	4M		125	0.34	2/20/2019	3.036000	4.700000	3:14:59 PM	4.665800		4.700000	4.650000	4.700000	4.650000	4.700000
TBILL 02.27.19	PIBL0618H150	5M		132	0.36	2/27/2019	23.784089	4.885000	3:01:30 PM	4.889200		4.885000	4.885000	4.890000	4.885000	4.885000
TBILL 03.06.19	PIBL0618H168	5M		139	0.38	3/6/2019	207.474000	5.250000	3:24:09 PM	5.255500		5.250000	5.250000	5.260000	5.250000	5.250000
TBILL 03.13.19	PIBL1218C056	5M		146	0.40	3/13/2019	29.781096	5.500000	3:40:37 PM	5.414000		5.400000	5.300000	5.510000	5.300000	5.500000
TBILL 03.20.19	PIBL0618H177	5M		153	0.42	3/20/2019						5.400000				
TBILL 03.27.19	PIBL1218C064	5M		160	0.44	3/27/2019	0.260000	5.375000	3:01:06 PM	5.375000		5.375000	5.375000	5.375000	5.375000	5.375000
TBILL 04.03.19	PIBL0618J185	5M		167	0.46	4/3/2019										
TBILL 04.10.19	PIBL0618J194	6M		174	0.48	4/10/2019					6.150000	5.600000				
TBILL 04.17.19	PIBL1218D090	6M		181	0.50	4/17/2019	1,153.348930	5.850000	4:03:52 PM	5.887700	5.950000	5.850000	5.920000	5.920000	5.850000	5.850000
TBILL 04.24.19	PIBL1218D107	6M		188	0.52	4/24/2019	17.893000	5.750000	3:48:54 PM	5.812900	6.125000	5.750000	5.900000	5.900000	5.750000	5.750000
FXTN 07-53	PIBD0719D531	7M	5.0000	190	0.52	4/26/2019	1.000000	6.300000	12:00:58 PM	6.300000			6.300000	6.300000	6.300000	6.300000
TBILL 05.15.19	PIBL1218E132	7M		209	0.57	5/15/2019						5.500000				
TBILL 05.22.19	PIBL1218E142	7M		216	0.59	5/22/2019										
TBILL 05.29.19	PIBL1218E151	8M		223	0.61	5/29/2019	13.945000	5.650000	3:42:47 PM	5.650000		5.640000	5.650000	5.650000	5.650000	5.650000
TBILL 06.05.19	PIBL1218F169	8M		230	0.63	6/5/2019						5.640000				
TBILL 06.11.19	PIBL1218F178	8M		236	0.65	6/11/2019						5.625000				
TBILL 06.19.19	PIBL1218F188	8M		244	0.67	6/19/2019						5.750000				
TBILL 06.26.19	PIBL1218F196	9M		251	0.69	6/26/2019						5.600000				
TBILL 07.03.19	PIBL1218G202	9M		258	0.71	7/3/2019						5.770000				
TBILL 07.10.19	PIBL1218G211	9M		265	0.73	7/10/2019										
TBILL 07.17.19	PIBL1218G220	9M		272	0.75	7/17/2019	198.000000	6.300000	3:49:36 PM	6.113500		5.875000	6.000000	6.300000	6.000000	6.300000
FXTN 07-54	PIBD0719G547	9M	4.7500	274	0.75	7/19/2019	50.000000	6.400000	11:53:34 AM	6.400000			6.400000	6.400000	6.400000	6.400000
TBILL 07.24.19	PIBL1218G239	9M		279	0.77	7/24/2019	93.793000	6.000000	12:00:50 PM	6.079500		6.000000	6.000000	6.150000	6.000000	6.000000
TBILL 07.31.19	PIBL1218H249	10M		286	0.79	7/31/2019	580.146000	6.025000	3:54:45 PM	6.149300		6.025000	6.025000	6.175000	6.025000	6.025000
TBILL 08.07.19	PIBL1218H256	10M		293	0.80	8/7/2019	286.857000	6.350000	3:15:05 PM	6.347500		6.075000	6.075000	6.350000	6.075000	6.350000
TBILL 08.14.19	PIBL1218H265	10M		300	0.82	8/14/2019	70.600000	6.300000	11:44:55 AM	6.300000		5.650000	6.300000	6.300000	6.300000	6.300000
TBILL 08.20.19	PIBL1218H274	10M		306	0.84	8/20/2019	0.500000	6.200000	10:34:35 AM	6.200000	6.375000	6.025000	6.200000	6.200000	6.200000	6.200000
TBILL 08.28.19	PIBL1218H283	11M		314	0.86	8/28/2019	3.111000	6.375000	10:36:05 AM	6.375000			6.375000	6.375000	6.375000	6.375000
FXTN 07-55	PIBD0719H555	11M	4.7500	316	0.87	8/30/2019	22.500000	6.500000	11:53:16 AM	6.500000			6.500000	6.500000	6.500000	6.500000
TBILL 09.04.19	PIBL1218I291	11M		321	0.88	9/4/2019										
TBILL 09.11.19	PIBL1218I308	11M		328	0.90	9/11/2019										
TBILL 09.18.19	PIBL1218I317	11M		335	0.92	9/18/2019										
TBILL 10.02.19	PIBL1218J334	1Y		349	0.96	10/2/2019					6.375000	5.675000				
TBILL 10.09.19	PIBL1218J343	1Y		356	0.98	10/9/2019	158.104000	6.200000	3:32:23 PM	6.294900	6.850000	6.250000	6.250000	6.300000	6.200000	6.200000
TBILL 10.16.19	PIBL1218J352	1Y		363	1.00	10/16/2019	509.482537	6.302600	3:59:22 PM	6.307200	6.375000	6.305000	6.125000	6.320000	6.125000	6.302600
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	400	1.10	11/22/2019	744.283000	6.950000	4:08:43 PM	6.876100	7.200000	6.620000	6.500000	7.000000	6.500000	6.950000
FXTN 03-22	PIBD0320A229	1.5Y	3.3750	451	1.23	1/12/2020						6.600000				
FXTN 10-50	PIBD1020B508	1.5Y	7.7500	488	1.34	2/18/2020	178.000000	6.750000	9:57:11 AM	6.751400			7.000000	7.000000	6.750000	6.750000
RTB 03-08	PIID0320D087	1.5Y	4.2500	541	1.48	4/11/2020	81.592000	7.250000	4:01:31 PM	7.159000	7.500000	6.620000	7.000000	7.500000	6.620000	7.250000

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October 17, 2018

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RTB 10-01	PIID1020H015	2Y	7.2500	671	1.84	8/19/2020						6.600000				
FXTN 05-73	PIBD0520H735	2Y	3.3750	672	1.84	8/20/2020	221.410000	7.250000	11:34:20 AM	7.250600	7.550000	7.100000	7.250000	7.350000	7.250000	7.250000
FXTN 10-51	PIBD1020I510	2Y	6.1250	699	1.91	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	790	2.16	12/16/2020						6.500000				
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	830	2.27	1/25/2021	11.500000	7.225000	3:03:31 PM	7.225000	7.325000	7.225000	7.225000	7.225000	7.225000	7.225000
RTB 10-02	PIID1021C027	2.5Y	7.3750	867	2.37	3/3/2021						7.125000				
FXTN 07-57	PIBD0721C574	2.5Y	3.5000	884	2.42	3/20/2021	2.308000	7.500000	11:29:23 AM	7.445400		7.250000	7.375000	7.500000	7.375000	7.500000
FXTN 10-53	PIBD1021D531	3Y	6.5000	923	2.53	4/28/2021						6.750000				
RTB 03-09	PIID0321F092	3Y	4.8750	969	2.65	6/13/2021	103.200000	7.325000	4:09:03 PM	7.323600	7.700000		7.325000	7.600000	6.950000	7.325000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1098	3.01	10/20/2021	1.000000	7.480000	9:19:37 AM	7.480000		7.400000	7.480000	7.480000	7.480000	7.480000
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1133	3.10	11/24/2021	50.000000	7.750000	3:42:53 PM	7.750000			7.750000	7.750000	7.750000	7.750000
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1189	3.26	1/19/2022	50.000000	7.750000	3:41:47 PM	7.750000		7.350000	7.750000	7.750000	7.750000	7.750000
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1196	3.27	1/26/2022	80.000000	7.625000	3:27:41 PM	7.467400		7.550000	7.000000	7.625000	7.000000	7.625000
FXTN 20-02	PIBD2022C021	3.5Y	15.0000	1243	3.40	3/14/2022					7.800000					
FXTN 10-56	PIBD1022H562	4Y	4.8750	1384	3.79	8/2/2022					8.000000					
FXTN 10-57	PIBD1022I570	4Y	4.7500	1426	3.90	9/13/2022	25.000000	7.550000	10:55:53 AM	7.550000			7.550000	7.550000	7.550000	7.550000
FXTN 20-03	PIBD2022J033	4Y	12.7500	1460	4.00	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1508	4.13	12/4/2022	1,304.828000	7.740000	3:50:51 PM	7.706800	7.900000	7.520000	7.705000	7.800000	7.520000	7.740000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1510	4.13	12/6/2022										
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1586	4.34	2/20/2023										
FXTN 05-75	PIBD0523C752	4.5Y	5.5000	1602	4.39	3/8/2023	254.713000	7.700000	3:59:26 PM	7.809800	8.000000	7.670000	7.700000	7.815000	7.675000	7.700000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1646	4.51	4/21/2023					8.300000					
FXTN 20-05	PIBD2023E054	5Y	11.8750	1684	4.61	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1762	4.82	8/15/2023	4.347000	8.200000	2:59:48 PM	8.037500		7.700000	7.900000	8.200000	7.900000	8.200000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1831	5.01	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2011	5.51	4/20/2024	3.000000	8.100000	3:01:47 PM	8.100000	8.100000	7.770000	8.100000	8.100000	8.100000	8.100000
FXTN 20-07	PIBD2024F075	6Y	12.3750	2055	5.63	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2118	5.80	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2133	5.84	8/20/2024						7.950000				
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2216	6.07	11/11/2024										
FXTN 07-61	PIBD0725D618	6.5Y	5.7500	2368	6.48	4/12/2025					8.500000	7.820000				
FXTN 20-10	PIBD2025D103	6.5Y	12.1250	2370	6.49	4/14/2025										
FXTN 10-60	PIBD1025I608	7Y	3.6250	2518	6.89	9/9/2025	500.000000	8.000000	3:39:39 PM	7.978100	8.500000	7.850000	7.850000	8.095000	7.850000	8.000000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2559	7.01	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2599	7.12	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2650	7.26	1/19/2026										
RTB 10-05	PIID1026I057	8Y	3.5000	2894	7.92	9/20/2026						7.900000				
RTB 15-01	PIID1526J019	8.5Y	6.2500	2924	8.01	10/20/2026	2.000000	7.750000	3:46:27 PM	7.750000		6.875000	7.750000	7.750000	7.750000	7.750000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	2972	8.14	12/7/2026						8.150000				
RTB 15-02	PIID1527C023	8.5Y	5.3750	3056	8.37	3/1/2027						8.250000				
FXTN 10-61	PIBD1027E617	9Y	4.7500	3120	8.54	5/4/2027						7.900000				
FXTN 20-14	PIBD2027I140	9Y	8.6250	3245	8.88	9/6/2027										
FXTN 10-63	PIBD1028C635	9.5Y	6.2500	3443	9.43	3/22/2028						8.000000				
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3700	10.13	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4239	11.61	5/27/2030						7.250000				
FXTN 25-02	PIBD2530G029	12Y	12.5000	4301	11.78	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4483	12.27	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4657	12.75	7/19/2031	111.700000	8.220000	4:09:15 PM	8.093800	8.300000	7.800000	8.300000	8.300000	7.800000	8.220000
FXTN 25-04	PIBD2531J042	13Y	9.3750	4735	12.96	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4855	13.29	2/2/2032	6.800000	8.200000	11:04:26 AM	8.200000		7.700000	8.200000	8.200000	8.200000	8.200000
RTB 20-01	PIID2032C014	14Y	5.8750	4883	13.37	3/1/2032	13.700000	8.200000	11:02:41 AM	8.200000		8.025000	8.200000	8.200000	8.200000	8.200000
FXTN 20-19	PIBD2032I195	14Y	5.7500	5093	13.94	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5156	14.12	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5268	14.42	3/21/2033						8.000000				
FXTN 25-06	PIBD2534K062	17Y	9.2500	5862	16.05	11/5/2034										
FXTN 25-07	PIBD2535I071	17Y	8.0000	6191	16.95	9/30/2035						8.000000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6268	17.16	12/16/2035						8.000000				
FXTN 25-09	PIBD2536I097	18Y	7.6250	6556	17.95	9/29/2036						7.900000				
FXTN 20-21	PIBD2037E214	19Y	5.2500	6787	18.58	5/18/2037	100.000000	8.601000	8:56:46 AM	8.599600			8.598200	8.601000	8.598200	8.601000
FXTN 25-10	PIBD2537H103	19Y	5.7500	6877	18.83	8/16/2037						7.900000				
RTB 25-01	PIID2537J015	19Y	6.1250	6946	19.02	10/24/2037	3.349000	8.625000	2:15:08 PM	8.625300		8.625000	8.580000	8.750000	8.580000	8.625000
FXTN 20-22	PIBD2038B224	19Y	6.5000	7067	19.35	2/22/2038	70.000000	8.638700	8:54:23 AM	8.637400			8.636200	8.638700	8.636200	8.638700
FXTN 25-11	PIBD2540I116	22Y	4.6250	7997	21.89	9/9/2040					9.000000	8.625000				