

GS Board Summary
October 18, 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		5	0.01	10/24/2018						3.350000				
TBILL 10.31.18	PIBL0618E037	<1M		12	0.03	10/31/2018						3.670000				
TBILL 11.07.18	PIBL0618E046	<1M		19	0.05	11/7/2018	0.201000	3.670000	10:52:54 AM	3.670000	3.670000		3.670000	3.670000	3.670000	3.670000
TBILL 11.14.18	PIBL1217K218	1M		26	0.07	11/14/2018	28.953000	3.400000	3:02:33 PM	3.582800	3.670000	3.350000	3.670000	3.670000	3.400000	3.400000
FXTN 10-47	PIBD1018K478	1M	8.8750	32	0.09	11/20/2018										
TBILL 11.21.18	PIBL0618E053	1M		33	0.09	11/21/2018	0.070000	3.670000	10:49:16 AM	3.670000	3.670000	3.350000	3.670000	3.670000	3.670000	3.670000
TBILL 11.28.18	PIBL1217K227	1M		40	0.11	11/28/2018	2.013000	3.425000	10:17:40 AM	3.425000	3.670000		3.425000	3.425000	3.425000	3.425000
TBILL 12.05.18	PIBL0618F063	2M		47	0.13	12/5/2018	0.104000	3.700000	10:50:29 AM	3.700000	3.700000	3.350000	3.700000	3.700000	3.700000	3.700000
TBILL 12.12.18	PIBL0618F072	2M		54	0.15	12/12/2018						3.700000				
TBILL 12.19.18	PIBL0618F081	2M		61	0.17	12/19/2018	1.237000	3.700000	10:48:29 AM	3.700000	3.700000		3.700000	3.700000	3.700000	3.700000
TBILL 12.26.18	PIBL0618F090	2M		68	0.19	12/26/2018						3.700000	3.400000			
TBILL 01.02.19	PIBL0618G106	2M		75	0.21	1/2/2019	13.000000	3.875000	10:32:55 AM	3.788400			3.500000	3.875000	3.500000	3.875000
TBILL 01.09.19	PIBL0618G115	3M		82	0.23	1/9/2019	4.500000	3.900000	2:13:14 PM	3.900000	4.500000		3.900000	3.900000	3.900000	3.900000
TBILL 01.16.19	PIBL1218A011	3M		89	0.24	1/16/2019	4.000000	4.200000	11:35:18 AM	4.200000	4.500000		4.200000	4.200000	4.200000	4.200000
TBILL 01.23.19	PIBL0618G124	3M		96	0.26	1/23/2019	0.201000	4.250000	9:48:04 AM	4.250000			4.250000	4.250000	4.250000	4.250000
TBILL 01.30.19	PIBL1218A020	4M		103	0.28	1/30/2019	34.037000	3.800000	2:55:52 PM	3.941200	5.375000	3.750000	4.000000	5.500000	3.800000	3.800000
TBILL 02.06.19	PIBL0618H132	4M		110	0.30	2/6/2019	78.328000	4.450000	11:22:08 AM	4.450300			4.450000	4.460000	4.450000	4.450000
TBILL 02.13.19	PIBL1218B038	4M		117	0.32	2/13/2019	76.276638	4.685000	3:52:27 PM	4.687900		4.685000	4.695000	4.695000	4.685000	4.685000
FXTN 10-48	PIBD1019B485	4M	7.8750	123	0.34	2/19/2019	1,036.800000	5.905000	4:04:16 PM	5.867100		4.600000	5.900000	5.910000	5.700000	5.905000
TBILL 02.20.19	PIBL0618H141	4M		124	0.34	2/20/2019	8.441000	4.700000	3:56:43 PM	4.771600		4.700000	4.900000	4.900000	4.700000	4.700000
TBILL 02.27.19	PIBL0618H150	5M		131	0.36	2/27/2019	30.573600	4.885000	3:48:05 PM	4.890900		4.885000	4.890000	4.900000	4.885000	4.885000
TBILL 03.06.19	PIBL0618H168	5M		138	0.38	3/6/2019	213.059000	5.250000	3:44:46 PM	5.267000			5.250000	5.300000	5.250000	5.250000
TBILL 03.13.19	PIBL1218C056	5M		145	0.40	3/13/2019	13.066000	5.250000	11:50:07 AM	5.250000			5.250000	5.250000	5.250000	5.250000
TBILL 03.20.19	PIBL0618H177	5M		152	0.42	3/20/2019	240.500000	5.250000	3:45:21 PM	5.324100			5.325000	5.325000	5.250000	5.250000
TBILL 03.27.19	PIBL1218C064	5M		159	0.44	3/27/2019	0.204000	5.250000	10:56:56 AM	5.250000	5.750000		5.250000	5.250000	5.250000	5.250000
TBILL 04.03.19	PIBL0618J185	5M		166	0.46	4/3/2019	415.065000	5.250000	2:32:57 PM	5.349800			5.350000	5.350000	5.250000	5.250000
TBILL 04.10.19	PIBL0618J194	6M		173	0.48	4/10/2019	0.403000	5.400000	11:01:07 AM	5.400000	6.150000		5.400000	5.400000	5.400000	5.400000
TBILL 04.17.19	PIBL1218D090	6M		180	0.49	4/17/2019	269.587920	5.705000	3:18:49 PM	5.779000	5.900000		5.850000	5.850000	5.705000	5.705000
TBILL 04.24.19	PIBL1218D107	6M		187	0.51	4/24/2019	8.414000	5.700000	3:23:26 PM	5.693900	6.125000		5.450000	5.700000	5.450000	5.700000
FXTN 07-53	PIBD0719D531	7M	5.0000	189	0.52	4/26/2019	23.137000	7.100000	3:33:26 PM	6.909800			6.230000	7.100000	6.010000	7.100000
TBILL 05.15.19	PIBL1218E132	7M		208	0.57	5/15/2019					6.000000	4.550000				
TBILL 05.22.19	PIBL1218E142	7M		215	0.59	5/22/2019	5.128000	5.550000	3:31:32 PM	5.550000			5.550000	5.550000	5.550000	5.550000
TBILL 05.29.19	PIBL1218E151	8M		222	0.61	5/29/2019	152.150000	5.600000	3:48:32 PM	5.555500			5.501000	5.660000	5.501000	5.600000
TBILL 06.05.19	PIBL1218F169	8M		229	0.63	6/5/2019	0.200000	5.500000	2:44:43 PM	5.500000		5.600000	5.500000	5.500000	5.500000	5.500000
TBILL 06.11.19	PIBL1218F178	8M		235	0.65	6/11/2019	4.000000	5.500000	2:07:01 PM	5.500000		5.500000	5.500000	5.500000	5.500000	5.500000
TBILL 06.19.19	PIBL1218F188	8M		243	0.67	6/19/2019						5.500000				
TBILL 06.26.19	PIBL1218F196	9M		250	0.69	6/26/2019					6.125000	5.450000				
TBILL 07.03.19	PIBL1218G202	9M		257	0.71	7/3/2019	16.705000	5.750000	11:37:33 AM	5.756900		5.710000	5.725000	5.780000	5.725000	5.750000
TBILL 07.10.19	PIBL1218G211	9M		264	0.73	7/10/2019										
TBILL 07.17.19	PIBL1218G220	9M		271	0.74	7/17/2019	315.166900	6.100000	3:13:20 PM	6.175000	6.375000	6.102500	6.125000	6.300000	5.825000	6.100000
FXTN 07-54	PIBD0719G547	9M	4.7500	273	0.75	7/19/2019										
TBILL 07.24.19	PIBL1218G239	9M		278	0.76	7/24/2019						5.850000				
TBILL 07.31.19	PIBL1218H249	10M		285	0.78	7/31/2019	168.957000	6.125000	3:42:50 PM	6.212400		6.100000	6.110000	6.365000	6.100000	6.125000
TBILL 08.07.19	PIBL1218H256	10M		292	0.80	8/7/2019	2.000000	6.175000	3:14:15 PM	6.175000		6.175000	6.175000	6.175000	6.175000	6.175000
TBILL 08.14.19	PIBL1218H265	10M		299	0.82	8/14/2019	1.000000	6.150000	2:59:38 PM	6.150000		5.500000	6.150000	6.150000	6.150000	6.150000
TBILL 08.20.19	PIBL1218H274	10M		305	0.84	8/20/2019	2.000000	5.950000	2:51:59 PM	5.950000	6.375000	5.500000	5.950000	5.950000	5.950000	5.950000
TBILL 08.28.19	PIBL1218H283	11M		313	0.86	8/28/2019						5.550000				
FXTN 07-55	PIBD0719H555	11M	4.7500	315	0.86	8/30/2019										
TBILL 09.04.19	PIBL1218I291	11M		320	0.88	9/4/2019										
TBILL 09.11.19	PIBL1218I308	11M		327	0.90	9/11/2019										
TBILL 09.18.19	PIBL1218I317	11M		334	0.92	9/18/2019	1.000000	6.000000	3:08:43 PM	6.000000			6.000000	6.000000	6.000000	6.000000
TBILL 10.02.19	PIBL1218J334	1Y		348	0.96	10/2/2019					6.375000	5.600000				
TBILL 10.09.19	PIBL1218J343	1Y		355	0.98	10/9/2019	30.220000	6.200000	2:45:20 PM	6.218800		6.150000	6.250000	6.250000	6.150000	6.200000
TBILL 10.16.19	PIBL1218J352	1Y		362	0.99	10/16/2019	472.861920	6.250500	3:52:16 PM	6.286900	6.375000	6.250500	6.300000	6.305000	6.225000	6.250500
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	399	1.09	11/22/2019	812.970000	6.915000	4:04:06 PM	6.883300	7.200000	6.550000	6.950000	6.975000	6.800000	6.915000
FXTN 03-22	PIBD0320A229	1.5Y	3.3750	450	1.23	1/12/2020	108.000000	6.970000	3:55:13 PM	6.966300			6.950000	6.970000	6.950000	6.970000
FXTN 10-50	PIBD1020B508	1.5Y	7.7500	487	1.33	2/18/2020						6.500000				
RTB 03-08	PIID0320D087	1.5Y	4.2500	540	1.48	4/11/2020	497.042500	7.000000	3:27:31 PM	7.011600	7.125000	6.550000	7.075000	7.200000	6.750000	7.000000

GS Board Summary
October 18, 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
RTB 10-01	PIID1020H015	2Y	7.2500	670	1.83	8/19/2020	4.645000	7.180000	2:46:09 PM	7.180000		6.600000	7.180000	7.180000	7.180000	7.180000
FXTN 05-73	PIBD0520H735	2Y	3.3750	671	1.84	8/20/2020	5.000000	7.000000	3:04:56 PM	7.000000	7.500000	7.000000	7.000000	7.000000	7.000000	7.000000
FXTN 10-51	PIBD1020I510	2Y	6.1250	698	1.91	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	789	2.16	12/16/2020	1.000000	7.650000	2:26:58 PM	7.650000		6.600000	7.650000	7.650000	7.650000	7.650000
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	829	2.27	1/25/2021					7.300000	6.700000				
RTB 10-02	PIID1021C027	2.5Y	7.3750	866	2.37	3/3/2021										
FXTN 07-57	PIBD0721C574	2.5Y	3.5000	883	2.42	3/20/2021	1.100000	7.600000	11:49:41 AM	7.600000			7.600000	7.600000	7.600000	7.600000
FXTN 10-53	PIBD1021D531	3Y	6.5000	922	2.52	4/28/2021						6.775000				
RTB 03-09	PIID0321F092	3Y	4.8750	968	2.65	6/13/2021	141.500000	7.300000	4:04:29 PM	7.286600	7.600000		7.500000	7.500000	7.100000	7.300000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1097	3.00	10/20/2021						7.300000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1132	3.10	11/24/2021						7.300000				
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1188	3.25	1/19/2022										
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1195	3.27	1/26/2022						7.320000				
FXTN 20-02	PIBD2022C021	3.5Y	15.0000	1242	3.40	3/14/2022					7.800000					
FXTN 10-56	PIBD1022H562	4Y	4.8750	1383	3.79	8/2/2022					8.000000					
FXTN 10-57	PIBD1022I570	4Y	4.7500	1425	3.90	9/13/2022										
FXTN 20-03	PIBD2022J033	4Y	12.7500	1459	3.99	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1507	4.13	12/4/2022	1,032.049766	7.655000	3:52:13 PM	7.648200	7.750000	7.500000	7.710000	7.750000	7.600000	7.655000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1509	4.13	12/6/2022	19.000000	7.725000	10:26:16 AM	7.725000			7.725000	7.725000	7.725000	7.725000
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1585	4.34	2/20/2023										
FXTN 05-75	PIBD0523C752	4.5Y	5.5000	1601	4.38	3/8/2023	290.300000	7.711500	2:22:10 PM	7.711600	7.750000	7.660000	7.775000	7.775000	7.700000	7.711500
FXTN 07-58	PIBD0723D588	5Y	3.5000	1645	4.50	4/21/2023					8.300000					
FXTN 20-05	PIBD2023E054	5Y	11.8750	1683	4.61	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1761	4.82	8/15/2023										
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1830	5.01	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2010	5.50	4/20/2024					8.100000					
FXTN 20-07	PIBD2024F075	6Y	12.3750	2054	5.62	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2117	5.80	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2132	5.84	8/20/2024										
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2215	6.06	11/11/2024										
FXTN 07-61	PIBD0725D618	6.5Y	5.7500	2367	6.48	4/12/2025	52.112000	7.750000	2:08:50 PM	7.964900	8.500000	7.770000	7.975000	7.975000	7.750000	7.750000
FXTN 20-10	PIBD2025D103	6.5Y	12.1250	2369	6.49	4/14/2025										
FXTN 10-60	PIBD1025I608	7Y	3.6250	2517	6.89	9/9/2025	361.250000	7.950000	4:01:48 PM	7.982700	8.500000		8.000000	8.000000	7.940000	7.950000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2558	7.00	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2598	7.11	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2649	7.25	1/19/2026										
RTB 10-05	PIID1026I057	8Y	3.5000	2893	7.92	9/20/2026										
RTB 15-01	PIID1526J019	8.5Y	6.2500	2923	8.00	10/20/2026						7.750000				
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	2971	8.13	12/7/2026										
RTB 15-02	PIID1527C023	8.5Y	5.3750	3055	8.36	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3119	8.54	5/4/2027										
FXTN 20-14	PIBD2027I140	9Y	8.6250	3244	8.88	9/6/2027										
FXTN 10-63	PIBD1028C635	9.5Y	6.2500	3442	9.42	3/22/2028										
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3699	10.13	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4238	11.60	5/27/2030										
FXTN 25-02	PIBD2530G029	12Y	12.5000	4300	11.77	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4482	12.27	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4656	12.75	7/19/2031	205.500000	8.150000	3:34:55 PM	8.147800		7.950000	8.250000	8.250000	8.140000	8.150000
FXTN 25-04	PIBD2531J042	13Y	9.3750	4734	12.96	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4854	13.29	2/2/2032										
RTB 20-01	PIID2032C014	14Y	5.8750	4882	13.37	3/1/2032						8.025000				
FXTN 20-19	PIBD2032I195	14Y	5.7500	5092	13.94	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5155	14.11	11/29/2032	11.000000	8.750000	11:31:42 AM	8.750000			8.750000	8.750000	8.750000	8.750000
FXTN 20-20	PIBD2033C206	15Y	3.6250	5267	14.42	3/21/2033										
FXTN 25-06	PIBD2534K062	17Y	9.2500	5861	16.05	1/15/2034										
FXTN 25-07	PIBD2535I071	17Y	8.0000	6190	16.95	9/30/2035						8.000000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6267	17.16	12/16/2035	12.500000	8.000000	2:40:06 PM	8.162500		8.010000	8.850000	8.850000	8.000000	8.000000
FXTN 25-09	PIBD2536I097	18Y	7.6250	6555	17.95	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6786	18.58	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6876	18.83	8/16/2037	7.500000	8.655000	11:51:07 AM	8.517600			8.450000	8.655000	8.450000	8.655000
RTB 25-01	PIID2537J015	19Y	6.1250	6945	19.01	10/24/2037	6.157000	8.750000	3:34:28 PM	8.739300			8.750000	8.750000	8.620000	8.750000
FXTN 20-22	PIBD2038B224	19Y	6.5000	7066	19.35	2/22/2038						8.800000				
FXTN 25-11	PIBD2540I116	22Y	4.6250	7996	21.89	9/9/2040						9.000000				