

GS Board Summary  
October 22, 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		1		10/24/2018										
TBILL 10.31.18	PIBL0618E037	<1M		8	0.02	10/31/2018	5.058000	4.625000	2:41:33 PM	4.625000			4.625000	4.625000	4.625000	4.625000
TBILL 11.07.18	PIBL0618E046	<1M		15	0.04	11/7/2018										
TBILL 11.14.18	PIBL1217K218	<1M		22	0.06	11/14/2018	6.411000	3.500000	2:34:08 PM	3.558600		3.500000	3.575000	3.575000	3.500000	3.500000
FXTN 10-47	PIBD1018K478	<1M	8.8750	28	0.08	11/20/2018										
TBILL 11.21.18	PIBL0618E053	1M		29	0.08	11/21/2018	1.006000	4.625000	11:38:17 AM	4.625000	4.625000		4.625000	4.625000	4.625000	4.625000
TBILL 11.28.18	PIBL1217K227	1M		36	0.10	11/28/2018										
TBILL 12.05.18	PIBL0618F063	1M		43	0.12	12/5/2018	62.000000	3.510000	11:17:24 AM	3.509000	4.625000		3.500000	3.510000	3.500000	3.510000
TBILL 12.12.18	PIBL0618F072	2M		50	0.14	12/12/2018										
TBILL 12.19.18	PIBL0618F081	2M		57	0.16	12/19/2018										
TBILL 12.26.18	PIBL0618F090	2M		64	0.18	12/26/2018										
TBILL 01.02.19	PIBL0618G106	2M		71	0.20	1/2/2019										
TBILL 01.09.19	PIBL0618G115	2M		78	0.21	1/9/2019										
TBILL 01.16.19	PIBL1218A011	3M		85	0.23	1/16/2019	1.708000	4.250000	2:12:39 PM	4.250000	4.625000	4.250000	4.250000	4.250000	4.250000	4.250000
TBILL 01.23.19	PIBL0618G124	3M		92	0.25	1/23/2019	24.230000	4.900000	3:33:46 PM	4.900000	5.000000		4.900000	4.900000	4.900000	4.900000
TBILL 01.30.19	PIBL1218A020	3M		99	0.27	1/30/2019	1.272400	4.250000	3:27:21 PM	4.250000	5.000000		4.250000	4.250000	4.250000	4.250000
TBILL 02.06.19	PIBL0618H132	4M		106	0.29	2/6/2019	21.269000	5.100000	2:33:43 PM	4.952300			5.000000	5.100000	4.800000	5.100000
TBILL 02.13.19	PIBL1218B038	4M		113	0.31	2/13/2019	40.011000	4.500000	3:44:13 PM	4.512200	4.500000		4.500000	4.525000	4.500000	4.500000
FXTN 10-48	PIBD1019B485	4M	7.8750	119	0.33	2/19/2019	20.000000	5.500000	3:03:47 PM	5.649900			5.800000	5.800000	5.500000	5.500000
TBILL 02.20.19	PIBL0618H141	4M		120	0.33	2/20/2019	5.112000	4.625000	2:57:29 PM	4.625000	4.625000		4.625000	4.625000	4.625000	4.625000
TBILL 02.27.19	PIBL0618H150	4M		127	0.35	2/27/2019	548.491890	4.625000	11:50:19 AM	4.750200	4.625000		4.750000	4.900000	4.625000	4.625000
TBILL 03.06.19	PIBL0618H168	5M		134	0.37	3/6/2019	590.475000	4.875000	3:39:28 PM	4.991600	4.875000		5.000000	5.000000	4.875000	4.875000
TBILL 03.13.19	PIBL1218C056	5M		141	0.39	3/13/2019										
TBILL 03.20.19	PIBL0618H177	5M		148	0.41	3/20/2019										
TBILL 03.27.19	PIBL1218C064	5M		155	0.43	3/27/2019	1.017000	5.150000	3:11:57 PM	5.150000			5.150000	5.150000	5.150000	5.150000
TBILL 04.03.19	PIBL0618J185	5M		162	0.45	4/3/2019										
TBILL 04.10.19	PIBL0618J194	5M		169	0.46	4/10/2019	0.224000	5.500000	3:31:58 PM	5.500000			5.500000	5.500000	5.500000	5.500000
TBILL 04.17.19	PIBL1218D090	6M		176	0.48	4/17/2019	2.000000	5.600000	2:15:55 PM	5.600000	5.625000		5.600000	5.600000	5.600000	5.600000
TBILL 04.24.19	PIBL1218D107	6M		183	0.50	4/24/2019	262.705000	5.525000	3:00:04 PM	6.019800	6.000000	5.500000	6.030000	6.030000	5.525000	5.525000
FXTN 07-53	PIBD0719D531	6M	5.0000	185	0.51	4/26/2019	46.000000	6.000000	3:47:28 PM	6.000000			6.000000	6.000000	6.000000	6.000000
TBILL 05.15.19	PIBL1218E132	7M		204	0.56	5/15/2019										
TBILL 05.22.19	PIBL1218E142	7M		211	0.58	5/22/2019	10.906000	5.525000	11:30:52 AM	5.549500	5.550000		5.550000	5.550000	5.525000	5.525000
TBILL 05.29.19	PIBL1218E151	7M		218	0.60	5/29/2019	29.209000	5.610000	3:36:02 PM	5.607500	5.610000		5.615000	5.625000	5.550000	5.610000
TBILL 06.05.19	PIBL1218F169	8M		225	0.62	6/5/2019	1.900000	5.887500	3:22:33 PM	5.887500	5.500000		5.887500	5.887500	5.887500	5.887500
TBILL 06.11.19	PIBL1218F178	8M		231	0.63	6/11/2019										
TBILL 06.19.19	PIBL1218F188	8M		239	0.66	6/19/2019										
TBILL 06.26.19	PIBL1218F196	8M		246	0.68	6/26/2019										
TBILL 07.03.19	PIBL1218G202	9M		253	0.70	7/3/2019	2.267000	5.850000	3:09:14 PM	5.959400	5.850000		5.850000	6.250000	5.850000	5.850000
TBILL 07.10.19	PIBL1218G211	9M		260	0.71	7/10/2019										
TBILL 07.17.19	PIBL1218G220	9M		267	0.73	7/17/2019	12.336000	6.000000	3:09:51 PM	6.000000	6.000000		6.000000	6.000000	6.000000	6.000000
FXTN 07-54	PIBD0719G547	9M	4.7500	269	0.74	7/19/2019										
TBILL 07.24.19	PIBL1218G239	9M		274	0.75	7/24/2019					6.000000					
TBILL 07.31.19	PIBL1218H249	9M		281	0.77	7/31/2019	134.156000	6.125000	3:46:42 PM	6.114300	6.100000		6.110000	6.125000	6.110000	6.125000
TBILL 08.07.19	PIBL1218H256	10M		288	0.79	8/7/2019										
TBILL 08.14.19	PIBL1218H265	10M		295	0.81	8/14/2019										
TBILL 08.20.19	PIBL1218H274	10M		301	0.83	8/20/2019										
TBILL 08.28.19	PIBL1218H283	10M		309	0.85	8/28/2019										
FXTN 07-55	PIBD0719H555	10M	4.7500	311	0.85	8/30/2019										
TBILL 09.04.19	PIBL1218I291	11M		316	0.87	9/4/2019										
TBILL 09.11.19	PIBL1218I308	11M		323	0.89	9/11/2019										
TBILL 09.18.19	PIBL1218I317	11M		330	0.91	9/18/2019										
TBILL 10.02.19	PIBL1218J334	1Y		344	0.95	10/2/2019					6.500000					
TBILL 10.09.19	PIBL1218J343	1Y		351	0.96	10/9/2019	35.746951	6.177500	3:59:31 PM	6.164700	6.177500		6.150000	6.177500	6.020000	6.177500
TBILL 10.16.19	PIBL1218J352	1Y		358	0.98	10/16/2019	122.389300	6.250100	3:33:07 PM	6.233100	6.375000	6.250000	6.230000	6.252500	6.220000	6.250100
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	395	1.08	11/22/2019	484.419000	6.520000	3:57:07 PM	6.625000	7.000000	6.520000	6.700000	6.700000	6.520000	6.520000
FXTN 03-22	PIBD0320A229	1.5Y	3.3750	446	1.22	1/12/2020	169.924000	6.860000	3:18:45 PM	6.873500			6.900000	6.925000	6.860000	6.860000
FXTN 10-50	PIBD1020B508	1.5Y	7.7500	483	1.32	2/18/2020										
RTB 03-08	PIID0320D087	1.5Y	4.2500	536	1.47	4/11/2020	14.995000	6.775000	3:31:01 PM	6.779900	7.200000	6.620000	6.955000	7.200000	6.620000	6.775000

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RTB 10-01	PIID1020H015	2Y	7.2500	666	1.82	8/19/2020	1.485000	7.180000	10:23:23 AM	7.180000			7.180000	7.180000	7.180000	7.180000
FXTN 05-73	PIBD0520H735	2Y	3.3750	667	1.83	8/20/2020	237.354000	7.250000	2:55:14 PM	7.038200	7.480000	6.900000	7.250000	7.250000	7.000000	7.250000
FXTN 10-51	PIBD1020I510	2Y	6.1250	694	1.90	9/16/2020					7.750000					
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	785	2.15	12/16/2020	3.500000	7.300000	12:07:53 PM	7.300000			7.300000	7.300000	7.300000	7.300000
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	825	2.26	1/25/2021					7.400000	6.920000				
RTB 10-02	PIID1021C027	2.5Y	7.3750	862	2.36	3/3/2021	5.000000	7.305000	2:51:35 PM	7.305000			7.305000	7.305000	7.305000	7.305000
FXTN 07-57	PIBD0721C574	2.5Y	3.5000	879	2.41	3/20/2021	164.790000	7.490000	4:00:58 PM	7.490200	7.900000	7.020000	7.350000	7.500000	7.350000	7.490000
FXTN 10-53	PIBD1021D531	3Y	6.5000	918	2.51	4/28/2021						7.000000				
RTB 03-09	PIID0321F092	3Y	4.8750	964	2.64	6/13/2021	52.970000	7.300000	4:00:18 PM	7.391500	7.650000		7.330000	7.500000	7.275000	7.300000
RTB 10-03	PIID1021J039	3Y	5.7500	1093	2.99	10/20/2021	33.715000	7.550000	10:41:32 AM	7.550000			7.550000	7.550000	7.550000	7.550000
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1128	3.09	11/24/2021	12.173000	7.550000	11:27:02 AM	7.550000			7.550000	7.550000	7.550000	7.550000
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1184	3.24	1/19/2022										
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1191	3.26	1/26/2022	15.000000	7.675000	12:12:48 PM	7.675000		7.200000	7.675000	7.675000	7.675000	7.675000
FXTN 20-02	PIBD2022C021	3.5Y	15.0000	1238	3.39	3/14/2022					7.800000					
FXTN 10-56	PIBD1022H562	4Y	4.8750	1379	3.78	8/2/2022					8.000000					
FXTN 10-57	PIBD1022I570	4Y	4.7500	1421	3.89	9/13/2022					8.250000					
FXTN 20-03	PIBD2022J033	4Y	12.7500	1455	3.98	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1503	4.11	12/4/2022	66.502000	7.530000	4:02:46 PM	7.509700	7.900000	7.520000	7.500000	7.730000	7.500000	7.530000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1505	4.12	12/6/2022	37.100000	7.500000	3:41:27 PM	7.500000			7.500000	7.500000	7.500000	7.500000
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1581	4.33	2/20/2023										
FXTN 05-75	PIBD0523C752	4.5Y	5.5000	1597	4.37	3/8/2023	54.383000	7.710000	4:01:57 PM	7.679000	7.800000	7.660000	7.650000	7.710000	7.625000	7.710000
FXTN 07-58	PIBD0723D588	4.5Y	3.5000	1641	4.49	4/21/2023	9.200000	7.850000	10:31:18 AM	7.850000			7.850000	7.850000	7.850000	7.850000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1679	4.60	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1757	4.81	8/15/2023	8.720000	8.000000	2:13:11 PM	8.022200	8.350000	7.710000	7.985000	8.250000	7.985000	8.000000
FXTN 20-06	PIBD2023J068	5Y	11.3750	1826	5.00	10/23/2023										
FXTN 07-59	PIBD0724D595	5.5Y	4.5000	2006	5.49	4/20/2024	50.000000	7.850000	3:48:51 PM	7.850000	8.500000	7.700000	7.850000	7.850000	7.850000	7.850000
FXTN 20-07	PIBD2024F075	6Y	12.3750	2050	5.61	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2113	5.79	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2128	5.83	8/20/2024	113.816000	8.000000	3:33:41 PM	8.001100		7.700000	8.250000	8.250000	8.000000	8.000000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2211	6.05	11/11/2024										
FXTN 07-61	PIBD0725D618	6.5Y	5.7500	2363	6.47	4/12/2025					8.300000	7.770000				
FXTN 20-10	PIBD2025D103	6.5Y	12.1250	2365	6.48	4/14/2025										
FXTN 10-60	PIBD1025I608	7Y	3.6250	2513	6.88	9/9/2025					8.500000					
FXTN 20-11	PIBD2025J116	7Y	12.1250	2554	6.99	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2594	7.10	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2645	7.24	1/19/2026										
RTB 10-05	PIID1026I057	8Y	3.5000	2889	7.91	9/20/2026	1.000000	8.300000	2:14:18 PM	8.300000		7.700000	8.300000	8.300000	8.300000	8.300000
RTB 15-01	PIID1526J019	8Y	6.2500	2919	7.99	10/20/2026										
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	2967	8.12	12/7/2026										
RTB 15-02	PIID1527C023	8.5Y	5.3750	3051	8.35	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3115	8.53	5/4/2027						7.700000				
FXTN 20-14	PIBD2027I140	9Y	8.6250	3240	8.87	9/6/2027										
FXTN 10-63	PIBD1028C635	9.5Y	6.2500	3438	9.41	3/22/2028	15.000000	7.950000	2:28:54 PM	7.971900			8.025000	8.025000	7.950000	7.950000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3695	10.12	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4234	11.59	5/27/2030						7.700000				
FXTN 25-02	PIBD2530G029	12Y	12.5000	4296	11.76	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4478	12.26	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4652	12.74	7/19/2031	153.173000	8.255000	3:53:07 PM	8.364000			8.200000	8.400000	8.200000	8.255000
FXTN 25-04	PIBD2531J042	13Y	9.3750	4730	12.95	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4850	13.28	2/2/2032						7.900000				
RTB 20-01	PIID2032C014	14Y	5.8750	4878	13.36	3/1/2032						7.900000				
FXTN 20-19	PIBD2032I195	14Y	5.7500	5088	13.93	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5151	14.10	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5263	14.41	3/21/2033										
FXTN 25-06	PIBD2534K062	17Y	9.2500	5857	16.04	11/5/2034										
FXTN 25-07	PIBD2535I071	17Y	8.0000	6186	16.94	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6263	17.15	12/16/2035	59.600000	8.000000	2:14:56 PM	8.386600			8.300000	8.411100	8.000000	8.000000
FXTN 25-09	PIBD2536I097	18Y	7.6250	6551	17.94	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6782	18.57	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6872	18.81	8/16/2037						8.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	6941	19.00	10/24/2037	40.000000	8.250000	4:05:36 PM	8.250000			8.250000	8.250000	8.250000	8.250000
FXTN 20-22	PIBD2038B224	19Y	6.5000	7062	19.33	2/22/2038										
FXTN 25-11	PIBD2540I116	22Y	4.6250	7992	21.88	9/9/2040					9.000000					