

GS Board Summary
October 09, 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 10.17.18	PIBL0618D029	<1M		7	0.02	10/17/2018										
TBILL 10.24.18	PIBL1217J201	<1M		14	0.04	10/24/2018										
TBILL 10.31.18	PIBL0618E037	<1M		21	0.06	10/31/2018	0.500000	3.500000	10:31:43 AM	3.500000			3.500000	3.500000	3.500000	3.500000
TBILL 11.07.18	PIBL0618E046	1M		28	0.08	11/7/2018	0.500000	3.600000	2:26:43 PM	3.600000	4.625000		3.600000	3.600000	3.600000	3.600000
TBILL 11.14.18	PIBL1217K218	1M		35	0.10	11/14/2018					4.800000	3.400000				
FXTN 10-47	PIBD1018K478	1M	8.8750	41	0.11	11/20/2018										
TBILL 11.21.18	PIBL0618E053	1M		42	0.12	11/21/2018	41.767000	3.500000	3:06:58 PM	3.574000	5.125000		3.625000	3.625000	3.500000	3.500000
TBILL 11.28.18	PIBL1217K227	2M		49	0.13	11/28/2018	103.283000	3.515000	3:16:49 PM	3.510700		3.400000	3.415000	3.600000	3.415000	3.515000
TBILL 12.05.18	PIBL0618F063	2M		56	0.15	12/5/2018	18.128000	3.350000	3:21:16 PM	3.616900			3.650000	3.650000	3.350000	3.350000
TBILL 12.12.18	PIBL0618F072	2M		63	0.17	12/12/2018										
TBILL 12.19.18	PIBL0618F081	2M		70	0.19	12/19/2018										
TBILL 12.26.18	PIBL0618F090	2M		77	0.21	12/26/2018	0.330000	4.100000	8:47:40 AM	4.100000			4.100000	4.100000	4.100000	4.100000
TBILL 01.02.19	PIBL0618G106	3M		84	0.23	1/2/2019					4.825000					
TBILL 01.09.19	PIBL0618G115	3M		91	0.25	1/9/2019	1,075.900496	4.510000	4:06:24 PM	4.522300	4.625000	4.500000	4.404000	4.700000	4.375000	4.510000
TBILL 01.16.19	PIBL1218A011	3M		98	0.27	1/16/2019	3.500000	4.625000	12:06:30 PM	4.625000	4.800000		4.625000	4.625000	4.625000	4.625000
TBILL 01.23.19	PIBL0618G124	4M		105	0.29	1/23/2019										
TBILL 01.30.19	PIBL1218A020	4M		112	0.31	1/30/2019										
TBILL 02.06.19	PIBL0618H132	4M		119	0.33	2/6/2019	23.426000	4.425000	2:31:32 PM	4.425000		4.425000	4.425000	4.425000	4.425000	4.425000
TBILL 02.13.19	PIBL1218B038	4M		126	0.35	2/13/2019	7.110000	4.525000	10:26:37 AM	4.525000		4.527500	4.525000	4.525000	4.525000	4.525000
FXTN 10-48	PIBD1019B485	5M	7.8750	132	0.36	2/19/2019	844.000000	5.375000	3:52:28 PM	5.379900		4.900000	5.400000	5.400000	5.375000	5.375000
TBILL 02.20.19	PIBL0618H141	5M		133	0.37	2/20/2019	25.518000	4.557500	10:48:39 AM	4.557500		4.557500	4.557500	4.557500	4.557500	4.557500
TBILL 02.27.19	PIBL0618H150	5M		140	0.38	2/27/2019	32.079000	4.725000	3:14:54 PM	4.722100		4.725000	4.715000	4.750000	4.715000	4.725000
TBILL 03.06.19	PIBL0618H168	5M		147	0.40	3/6/2019	32.229000	5.125000	3:05:17 PM	5.125000		5.125000	5.125000	5.125000	5.125000	5.125000
TBILL 03.13.19	PIBL1218C056	5M		154	0.42	3/13/2019	20.500000	5.130000	2:37:24 PM	5.130000		5.125000	5.110000	5.150000	5.110000	5.130000
TBILL 03.20.19	PIBL0618H177	5M		161	0.44	3/20/2019	3.408350	5.375000	2:51:46 PM	5.354100		5.200000	5.375000	5.375000	5.200000	5.375000
TBILL 03.27.19	PIBL1218C064	5M		168	0.46	3/27/2019	14.262000	5.250000	11:49:00 AM	5.248800		5.232500	5.250000	5.250000	5.232500	5.250000
TBILL 04.03.19	PIBL0618J185	6M		175	0.48	4/3/2019	13.979000	5.467600	2:14:24 PM	5.467500	5.750000	5.467500	5.467500	5.467600	5.467500	5.467600
TBILL 04.10.19	PIBL0618J194	6M		182	0.50	4/10/2019	1,658.880546	5.690000	3:46:29 PM	5.692700	5.750000	5.695000	5.675000	5.715000	5.665000	5.690000
TBILL 04.17.19	PIBL1218D090	6M		189	0.52	4/17/2019					5.900000					
TBILL 04.24.19	PIBL1218D107	7M		196	0.54	4/24/2019										
FXTN 07-53	PIBD0719D531	7M	5.0000	198	0.54	4/26/2019										
TBILL 05.15.19	PIBL1218E132	7M		217	0.60	5/15/2019						5.400000				
TBILL 05.22.19	PIBL1218E142	8M		224	0.62	5/22/2019						5.550000				
TBILL 05.29.19	PIBL1218E151	8M		231	0.63	5/29/2019	15.718000	5.500000	2:41:24 PM	5.486700		5.300000	5.501000	5.510000	5.460000	5.500000
TBILL 06.05.19	PIBL1218F169	8M		238	0.65	6/5/2019						5.510000				
TBILL 06.11.19	PIBL1218F178	8M		244	0.67	6/11/2019						5.525000				
TBILL 06.19.19	PIBL1218F188	9M		252	0.69	6/19/2019						5.510000				
TBILL 06.26.19	PIBL1218F196	9M		259	0.71	6/26/2019	3.090000	5.750000	2:12:26 PM	5.750000		5.510000	5.750000	5.750000	5.750000	5.750000
TBILL 07.03.19	PIBL1218G202	9M		266	0.73	7/3/2019						5.510000				
TBILL 07.10.19	PIBL1218G211	9M		273	0.75	7/10/2019	1.000000	5.550000	10:25:26 AM	5.550000		5.550000	5.550000	5.550000	5.550000	5.550000
TBILL 07.17.19	PIBL1218G220	9M		280	0.77	7/17/2019	50.000000	5.700000	10:05:31 AM	5.700000		5.500000	5.700000	5.700000	5.700000	5.700000
FXTN 07-54	PIBD0719G547	9M	4.7500	282	0.77	7/19/2019										
TBILL 07.24.19	PIBL1218G239	10M		287	0.79	7/24/2019	46.000000	5.800000	10:44:53 AM	5.800000		5.700000	5.800000	5.800000	5.800000	5.800000
TBILL 07.31.19	PIBL1218H249	10M		294	0.81	7/31/2019	7.246000	5.805000	2:29:19 PM	5.802500		5.800000	5.800000	5.805000	5.800000	5.805000
TBILL 08.07.19	PIBL1218H256	10M		301	0.83	8/7/2019	14.000000	6.000000	10:43:33 AM	6.000000		5.825000	6.000000	6.000000	6.000000	6.000000
TBILL 08.14.19	PIBL1218H265	10M		308	0.85	8/14/2019						5.400000				
TBILL 08.20.19	PIBL1218H274	11M		314	0.86	8/20/2019						5.400000				
TBILL 08.28.19	PIBL1218H283	11M		322	0.88	8/28/2019	9.531000	5.950000	2:20:29 PM	5.950000		5.400000	5.950000	5.950000	5.950000	5.950000
FXTN 07-55	PIBD0719H555	11M	4.7500	324	0.89	8/30/2019										
TBILL 09.04.19	PIBL1218I291	11M		329	0.90	9/4/2019										
TBILL 09.11.19	PIBL1218I308	11M		336	0.92	9/11/2019	16.271000	5.900000	2:13:51 PM	5.733300			5.225000	5.900000	5.225000	5.900000
TBILL 09.18.19	PIBL1218I317	11M		343	0.94	9/18/2019						5.250000				
TBILL 10.02.19	PIBL1218J334	1Y		357	0.98	10/2/2019	5.000000	5.700000	2:14:07 PM	5.700000	6.200000	5.650000	5.700000	5.700000	5.700000	5.700000
TBILL 10.09.19	PIBL1218J343	1Y		364	1.00	10/9/2019	1,442.439636	5.940000	3:53:51 PM	5.840500	6.050000	5.925000	5.883000	6.000000	5.700000	5.940000
FXTN 07-56	PIBD0719K560	1.5Y	3.8750	408	1.12	11/22/2019	12.000000	6.250000	11:31:23 AM	6.250000	6.500000	6.000000	6.250000	6.250000	6.250000	6.250000
FXTN 03-22	PIBD0320A229	1.5Y	3.3750	459	1.26	1/12/2020	1.063000	6.400000	9:32:26 AM	6.400000			6.400000	6.400000	6.400000	6.400000
FXTN 10-50	PIBD1020B508	1.5Y	7.7500	496	1.36	2/18/2020							6.400000	6.400000	6.400000	6.400000
RTB 03-08	PIID0320D087	2Y	4.2500	549	1.50	4/11/2020	38.582000	6.595000	3:37:37 PM	6.482700	6.600000	6.350000	6.400000	6.600000	6.400000	6.595000

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RTB 10-01	PIID1020H015	2Y	7.2500	679	1.86	8/19/2020										
FXTN 05-73	PIBD0520H735	2Y	3.3750	680	1.86	8/20/2020						6.250000				
FXTN 10-51	PIBD1020I510	2Y	6.1250	707	1.94	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	798	2.18	12/16/2020										
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	838	2.29	1/25/2021					6.700000	6.275000				
RTB 10-02	PIID1021C027	2.5Y	7.3750	875	2.40	3/3/2021										
FXTN 07-57	PIBD0721C574	2.5Y	3.5000	892	2.44	3/20/2021						6.250000				
FXTN 10-53	PIBD1021D531	3Y	6.5000	931	2.55	4/28/2021						6.250000				
RTB 03-09	PIID0321F092	3Y	4.8750	977	2.67	6/13/2021	73.500000	6.700000	3:58:23 PM	6.683700	7.050000	6.525000	6.630000	6.750000	6.525500	6.700000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1106	3.03	10/20/2021	0.140000	7.500000	3:08:53 PM	7.500000			7.500000	7.500000	7.500000	7.500000
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1141	3.12	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1197	3.28	1/19/2022										
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1204	3.30	1/26/2022						6.400000				
FXTN 20-02	PIBD2022C021	3.5Y	15.0000	1251	3.43	3/14/2022					7.300000					
FXTN 10-56	PIBD1022H562	4Y	4.8750	1392	3.81	8/2/2022					7.550000					
FXTN 10-57	PIBD1022I570	4Y	4.7500	1434	3.93	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1468	4.02	10/17/2022					7.500000					
RTB 05-11	PIID0522L114	4.5Y	4.6250	1516	4.15	12/4/2022	57.302000	7.100000	3:52:00 PM	7.107900	7.350000	7.000000	7.030000	7.350000	7.000000	7.100000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1518	4.16	12/6/2022										
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1594	4.36	2/20/2023										
FXTN 05-75	PIBD0523G752	4.5Y	5.5000	1610	4.41	3/8/2023	563.230000	7.250000	4:01:17 PM	7.223700	7.500000	7.020000	7.400000	7.400000	7.020000	7.250000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1654	4.53	4/21/2023	1.000000	7.300000	11:56:29 AM	7.300000	7.800000		7.300000	7.300000	7.300000	7.300000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1692	4.63	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1770	4.85	8/15/2023	18.490000	7.300000	2:42:45 PM	7.383100		7.250000	7.475000	7.875000	7.275000	7.300000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1839	5.03	10/23/2023						7.700000				
FXTN 07-59	PIBD0724D595	6Y	4.5000	2019	5.53	4/20/2024					7.700000	7.100000				
FXTN 20-07	PIBD2024F075	6Y	12.3750	2063	5.65	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2126	5.82	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2141	5.86	8/20/2024	1.000000	7.925000	2:48:26 PM	7.925000		7.125000	7.925000	7.925000	7.925000	7.925000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2224	6.09	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2376	6.51	4/12/2025	498.000000	7.300000	3:53:19 PM	7.641800	7.900000	7.120000	7.650000	7.700000	7.300000	7.300000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2378	6.51	4/14/2025										
FXTN 10-60	PIBD1025I608	7Y	3.6250	2526	6.92	9/9/2025	150.000000	7.775000	3:29:45 PM	7.775000	8.050000	7.105000	7.775000	7.775000	7.775000	7.775000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2567	7.03	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2607	7.14	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2658	7.28	1/19/2026										
RTB 10-05	PIID1026I057	8Y	3.5000	2902	7.95	9/20/2026	0.500000	8.000000	3:45:46 PM	8.000000		7.125000	8.000000	8.000000	8.000000	8.000000
RTB 15-01	PIID1526J019	8.5Y	6.2500	2932	8.03	10/20/2026										
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	2980	8.16	12/7/2026										
RTB 15-02	PIID1527C023	8.5Y	5.3750	3064	8.39	3/1/2027	1.800000	8.249500	2:49:11 PM	8.249500		7.125000	8.249500	8.249500	8.249500	8.249500
FXTN 10-61	PIBD1027E617	9Y	4.7500	3128	8.56	5/4/2027						7.125000				
FXTN 20-14	PIBD2027I140	9Y	8.6250	3253	8.91	9/6/2027										
FXTN 10-63	PIBD1028C635	9.5Y	6.2500	3451	9.45	3/22/2028	200.000000	8.100000	4:12:30 PM	8.087500			8.100000	8.100000	8.050000	8.100000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3708	10.15	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4247	11.63	5/27/2030						7.250000				
FXTN 25-02	PIBD2530G029	12Y	12.5000	4309	11.80	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4491	12.30	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4665	12.77	7/19/2031	65.000000	7.750000	4:03:38 PM	7.941700		7.510000	7.750000	8.000000	7.750000	7.750000
FXTN 25-04	PIBD2531J042	13Y	9.3750	4743	12.99	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4863	13.31	2/2/2032						7.250000				
RTB 20-01	PIID2032C014	14Y	5.8750	4891	13.39	3/1/2032	9.261000	8.200000	3:38:15 PM	8.193000		8.200000	8.000000	8.250000	8.000000	8.200000
FXTN 20-19	PIBD2032I195	14Y	5.7500	5101	13.97	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5164	14.14	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5276	14.44	3/21/2033						7.300000				
FXTN 25-06	PIBD2534K062	17Y	9.2500	5870	16.07	11/5/2034										
FXTN 25-07	PIBD2535I071	17Y	8.0000	6199	16.97	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6276	17.18	12/16/2035	8.850000	8.310000	3:24:17 PM	8.187200			8.125000	8.310000	8.125000	8.310000
FXTN 25-09	PIBD2536I097	18Y	7.6250	6564	17.97	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6795	18.60	5/18/2037					8.500000					
FXTN 25-10	PIBD2537H103	19Y	5.7500	6885	18.85	8/16/2037						7.400000				
RTB 25-01	PIID2537J015	19Y	6.1250	6954	19.04	10/24/2037	22.000000	7.600000	3:24:04 PM	7.846100	8.600000		8.155000	8.175000	7.600000	7.600000
FXTN 20-22	PIBD2038B224	19Y	6.5000	7075	19.37	2/22/2038	50.000000	8.450000	3:55:46 PM	8.450000			8.450000	8.450000	8.450000	8.450000
FXTN 25-11	PIBD2540I116	22Y	4.6250	8005	21.92	9/9/2040					8.800000					