

GS Board Summary
February 05, 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
FXTN 20-06	PIBD2023J068	6Y	11.3750	2085	5.71	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2265	6.20	4/20/2024					5.250000	4.725000				
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2309	6.32	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2372	6.49	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2387	6.54	8/20/2024					5.500000	4.900000				
FXTN 20-09	PIBD2024K091	7Y	13.7500	2470	6.76	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2624	7.18	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2772	7.59	9/9/2025	1.080000	4.960000	3:34:08 PM	4.960000	5.100000	4.850000	4.960000	4.960000	4.960000	4.960000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2813	7.70	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2853	7.81	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2904	7.95	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3148	8.62	9/20/2026	0.300000	5.350000	3:59:01 PM	5.350000			5.350000	5.350000	5.350000	5.350000
RTB 15-01	PIID1526J019	9Y	6.2500	3178	8.70	10/20/2026	15.103000	5.425000	3:20:22 PM	5.428000		5.000000	5.875000	5.875000	5.425000	5.425000
FXTN 20-13	PIBD2026L139	9Y	8.0000	3226	8.83	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3310	9.06	3/1/2027										
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3374	9.24	5/4/2027	15.000000	5.200000	10:13:09 AM	5.200000		5.010000	5.200000	5.200000	5.200000	5.200000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3499	9.58	9/6/2027					6.000000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	3954	10.83	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4493	12.30	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4555	12.47	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4737	12.97	1/26/2031						5.350000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4911	13.45	7/19/2031	53.000000	5.750000	4:05:07 PM	5.691600	5.650000	5.400000	5.370000	5.750000	5.370000	5.750000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4989	13.66	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5109	13.99	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5137	14.06	3/1/2032										
FXTN 20-19	PIBD2032I195	15Y	5.7500	5347	14.64	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5410	14.81	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5522	15.12	3/21/2033	2.000000	5.900000	9:28:48 AM	5.900000	5.975000		5.900000	5.900000	5.900000	5.900000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6116	16.74	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6445	17.65	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6522	17.86	12/16/2035					6.025000					
FXTN 25-09	PIBD2536I097	19Y	7.6250	6810	18.64	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7041	19.28	5/18/2037					6.500000	5.200000				
FXTN 25-10	PIBD2537H103	20Y	5.7500	7131	19.52	8/16/2037	1.000000	6.025000	11:01:46 AM	6.025000			6.025000	6.025000	6.025000	6.025000
RTB 25-01	PIID2537J015	20Y	6.1250	7200	19.71	10/24/2037	59.947000	5.950000	3:36:40 PM	5.966800	6.250000	5.875000	5.950000	6.000000	5.875000	5.950000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8251	22.59	9/9/2040					6.375000	5.875000				