

GS Board Summary
March 23, 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 10-04	PIID1023H046	5.5Y	3.2500	1968	5.39	8/15/2023	74.400000	5.870000	3:58:25 PM	5.862900	5.899500	5.500000	6.000000	6.000000	5.800000	5.870000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2037	5.58	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2217	6.07	4/20/2024	101.300000	5.730000	11:50:17 AM	5.552300			5.550000	5.730000	5.550000	5.730000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2261	6.19	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2324	6.36	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2339	6.40	8/20/2024						5.600000				
FXTN 20-09	PIBD2024K091	7Y	13.7500	2422	6.63	11/11/2024					6.500000					
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2576	7.05	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2724	7.46	9/9/2025	354.000000	5.701000	4:03:03 PM	5.513500	6.000000	5.500000	5.375000	5.701000	5.375000	5.701000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2765	7.57	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2805	7.68	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2856	7.82	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3100	8.49	9/20/2026	12.220000	6.225000	11:38:24 AM	6.183900	6.450000	5.500000	6.100000	6.225000	6.100000	6.225000
RTB 15-01	PIID1526J019	9Y	6.2500	3130	8.57	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3178	8.70	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3262	8.93	3/1/2027	3.000000	5.700000	11:28:06 AM	5.700000			5.700000	5.700000	5.700000	5.700000
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3326	9.11	5/4/2027						5.500000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3451	9.45	9/6/2027	17.000000	6.300000	3:11:37 PM	6.300000			6.300000	6.300000	6.300000	6.300000
FXTN 10-63	PIBD1028C635	10Y	6.2500	3649	9.99	3/22/2028	240.000000	5.980000	2:02:47 PM	5.973700	6.250000		5.950000	5.980000	5.950000	5.980000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3906	10.69	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4445	12.17	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4507	12.34	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4689	12.84	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4863	13.31	7/19/2031	33.000000	6.177500	3:30:26 PM	6.170700	6.750000	6.000000	6.190000	6.197500	6.025000	6.177500
FXTN 25-04	PIBD2531J042	14Y	9.3750	4941	13.53	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5061	13.86	2/2/2032										
RTB 20-01	PIID2032C014	14Y	5.8750	5089	13.93	3/1/2032	0.500000	6.500000	3:25:34 PM	6.500000			6.500000	6.500000	6.500000	6.500000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5299	14.51	9/27/2032	33.665000	6.450000	11:47:25 AM	6.450000			6.450000	6.450000	6.450000	6.450000
FXTN 25-05	PIBD2532K057	15Y	8.5000	5362	14.68	11/29/2032	33.000000	6.530000	3:35:12 PM	6.639000			6.650000	6.650000	6.530000	6.530000
FXTN 20-20	PIBD2033C206	15Y	3.6250	5474	14.99	3/21/2033	1.000000	6.700000	9:53:52 AM	6.700000	6.975000	6.100000	6.700000	6.700000	6.700000	6.700000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6068	16.61	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6397	17.51	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6474	17.72	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6762	18.51	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6993	19.15	5/18/2037	3.000000	6.690000	3:37:24 PM	6.690000	7.125000		6.690000	6.690000	6.690000	6.690000
FXTN 25-10	PIBD2537H103	19Y	5.7500	7083	19.39	8/16/2037										
RTB 25-01	PIID2537J015	20Y	6.1250	7152	19.58	10/24/2037	21.975000	6.725000	3:24:02 PM	6.574100	6.975000	6.475000	6.475000	6.725000	6.475000	6.725000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7273	19.91	2/22/2038	0.460000	6.400000	2:58:12 PM	6.400000	6.875000		6.400000	6.400000	6.400000	6.400000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8203	22.46	9/9/2040	59.500000	6.850000	12:07:10 PM	6.828500	7.250000	6.400000	6.625000	6.850000	6.625000	6.850000