

GS Board Summary
May 02, 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 05-75	PIBD0523C752	5Y	5.5000	1770	4.85	3/8/2023	60.100000	5.600000	3:09:02 PM	5.567900	5.690000	5.500000	5.400000	5.600000	5.400000	5.600000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1814	4.97	4/21/2023	23.616000	5.800000	3:37:21 PM	5.649300	5.875000	5.300500	5.550000	5.800000	5.550000	5.800000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1852	5.07	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1930	5.28	8/15/2023	13.164000	5.550000	3:35:15 PM	5.713400	5.895000	5.325000	5.875000	5.875000	5.550000	5.550000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1999	5.47	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2179	5.97	4/20/2024										
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2223	6.09	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2286	6.26	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2301	6.30	8/20/2024	6.900000	5.885000	3:14:30 PM	5.700800		5.550000	5.650000	5.885000	5.650000	5.885000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2384	6.53	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2536	6.94	4/12/2025	500.000000	5.760000	10:54:19 AM	5.760000	6.000000	5.650000	5.760000	5.760000	5.760000	5.760000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2538	6.95	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2686	7.35	9/9/2025	490.727221	5.725000	3:52:36 PM	5.741600	5.950000	5.700000	5.740000	5.825000	5.700000	5.725000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2727	7.47	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2767	7.58	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2818	7.72	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3062	8.38	9/20/2026	11.180000	6.200000	3:31:43 PM	6.007100	6.500000		6.000000	6.200000	6.000000	6.200000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3092	8.47	10/20/2026	20.000000	6.220000	10:50:03 AM	6.220000			6.220000	6.220000	6.220000	6.220000
FXTN 20-13	PIBD2026L139	9Y	8.0000	3140	8.60	12/7/2026	3.700000	6.250000	3:41:50 PM	6.250000			6.250000	6.250000	6.250000	6.250000
RTB 15-02	PIID1527C023	9Y	5.3750	3224	8.83	3/1/2027	1.000000	6.500000	3:55:47 PM	6.500000			6.500000	6.500000	6.500000	6.500000
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3288	9.00	5/4/2027	112.000000	6.250000	10:59:11 AM	6.284600		5.855000	6.270000	6.349000	6.250000	6.250000
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3413	9.34	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3611	9.89	3/22/2028	250.000000	6.175000	10:53:33 AM	6.175000	6.375000	6.175000	6.175000	6.175000	6.175000	6.175000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3868	10.59	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4407	12.07	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4469	12.24	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4651	12.73	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4825	13.21	7/19/2031	32.570000	6.250000	3:30:56 PM	6.242100	7.000000		6.175000	6.500000	6.150000	6.250000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4903	13.42	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5023	13.75	2/2/2032						6.000000				
RTB 20-01	PIID2032C014	14Y	5.8750	5051	13.83	3/1/2032					7.400000	6.000000				
FXTN 20-19	PIBD2032I195	15Y	5.7500	5261	14.40	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5324	14.58	11/29/2032	3.400000	6.700000	3:45:50 PM	6.700000			6.700000	6.700000	6.700000	6.700000
FXTN 20-20	PIBD2033C206	15Y	3.6250	5436	14.88	3/21/2033	7.268000	6.650000	3:04:15 PM	6.754700			6.650000	7.250000	6.650000	6.650000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6030	16.51	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6359	17.41	9/30/2035						6.650000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6436	17.62	12/16/2035	41.100000	6.750000	3:43:59 PM	6.657500			6.650000	6.750000	6.650000	6.750000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6724	18.41	9/29/2036						6.650000				
FXTN 20-21	PIBD2037E214	19Y	5.2500	6955	19.04	5/18/2037					7.500000					
FXTN 25-10	PIBD2537H103	19Y	5.7500	7045	19.29	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	7114	19.48	10/24/2037	14.434000	6.870000	3:12:43 PM	6.911900	7.000000	6.375000	6.950000	6.950000	6.700000	6.870000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7235	19.81	2/22/2038	53.000000	6.750000	3:55:04 PM	6.750000	7.000000		6.750000	6.750000	6.750000	6.750000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8165	22.35	9/9/2040	1.220000	7.000000	9:59:03 AM	7.000000	7.250000	6.750000	7.000000	7.000000	7.000000	7.000000