

GS Board Summary
May 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
FXTN 10-58	PIBD1022L585	5Y	4.0000	1657	4.54	12/6/2022										
FXTN 20-04	PIBD2023B048	5Y	13.0000	1733	4.74	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1749	4.79	3/8/2023	1,417.112000	5.675000	3:52:06 PM	5.644700	5.775000	5.650500	5.635000	5.700000	5.425000	5.675000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1793	4.91	4/21/2023	3.000000	5.800000	3:56:16 PM	5.800000	6.000000	5.700000	5.800000	5.800000	5.800000	5.800000
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1831	5.01	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1909	5.23	8/15/2023	29.675000	5.950000	2:50:23 PM	5.813800	5.950000		5.850000	5.950000	5.700000	5.950000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1978	5.42	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2158	5.91	4/20/2024										
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2202	6.03	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2265	6.20	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2280	6.24	8/20/2024	10.000000	5.900000	2:40:22 PM	5.900000			5.900000	5.900000	5.900000	5.900000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2363	6.47	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2515	6.89	4/12/2025	100.000000	5.865000	2:56:25 PM	5.865000	6.375000		5.865000	5.865000	5.865000	5.865000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2517	6.89	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2665	7.30	9/9/2025	12.581697	5.995000	3:39:55 PM	5.995000			5.995000	5.995000	5.995000	5.995000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2706	7.41	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2746	7.52	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2797	7.66	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3041	8.33	9/20/2026	0.050000	6.875000	2:13:08 PM	6.875000	6.875000		6.875000	6.875000	6.875000	6.875000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3071	8.41	10/20/2026										
FXTN 20-13	PIBD2026L139	9Y	8.0000	3119	8.54	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3203	8.77	3/1/2027	10.500000	6.200000	11:44:53 AM	6.200000			6.200000	6.200000	6.200000	6.200000
FXTN 10-61	PIBD1027E617	9Y	4.7500	3267	8.94	5/4/2027										
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3392	9.29	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3590	9.83	3/22/2028	203.000000	6.290000	3:50:01 PM	6.295000	6.500000	6.100000	6.275000	6.300000	6.275000	6.290000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3847	10.53	12/4/2028	3.000000	6.325000	3:23:40 PM	6.325000			6.325000	6.325000	6.325000	6.325000
FXTN 20-16	PIBD2030E166	13Y	8.7500	4386	12.01	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4448	12.18	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4630	12.68	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4804	13.15	7/19/2031	7.000000	6.375000	3:12:14 PM	6.382100	7.150000		6.400000	6.400000	6.375000	6.375000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4882	13.37	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	5002	13.69	2/2/2032										
RTB 20-01	PIID2032C014	14Y	5.8750	5030	13.77	3/1/2032	2.000000	6.700000	11:24:13 AM	6.700000	6.375000		6.700000	6.700000	6.700000	6.700000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5240	14.35	9/27/2032	3.230000	6.250000	10:44:15 AM	6.250000			6.250000	6.250000	6.250000	6.250000
FXTN 25-05	PIBD2532K057	15Y	8.5000	5303	14.52	11/29/2032	13.000000	6.550000	8:48:21 AM	6.550000			6.550000	6.550000	6.550000	6.550000
FXTN 20-20	PIBD2033C206	15Y	3.6250	5415	14.83	3/21/2033						6.375000				
FXTN 25-06	PIBD2534K062	17Y	9.2500	6009	16.45	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6338	17.35	9/30/2035						6.385000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6415	17.56	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6703	18.35	9/29/2036						6.400000				
FXTN 20-21	PIBD2037E214	19Y	5.2500	6934	18.98	5/18/2037	10.000000	6.750000	11:26:36 AM	6.750000			6.750000	6.750000	6.750000	6.750000
FXTN 25-10	PIBD2537H103	19Y	5.7500	7024	19.23	8/16/2037	1.000000	6.775000	10:15:17 AM	6.775000			6.775000	6.775000	6.775000	6.775000
RTB 25-01	PIID2537J015	19Y	6.1250	7093	19.42	10/24/2037	36.200000	6.375000	2:59:06 PM	6.437600	6.995000	6.385000	6.415000	7.000000	6.375000	6.375000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7214	19.75	2/22/2038					7.000000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8144	22.30	9/9/2040					7.350000					