

GS Board Summary
June 01, 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 20-03	PIBD2022J033	4.5Y	12.7500	1596	4.37	10/17/2022										
RTB 05-11	PIID0522L114	5Y	4.6250	1644	4.50	12/4/2022	893.745000	5.427500	4:01:35 PM	5.431700	5.500000	4.350000	5.500000	5.500000	5.425000	5.427500
FXTN 10-58	PIBD1022L585	5Y	4.0000	1646	4.51	12/6/2022	0.174000	5.100000	11:43:52 AM	5.100000		5.100000	5.100000	5.100000	5.100000	5.100000
FXTN 20-04	PIBD2023B048	5Y	13.0000	1722	4.71	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1738	4.76	3/8/2023	751.200000	5.480000	3:51:14 PM	5.480000	5.625000		5.490000	5.490000	5.475000	5.480000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1782	4.88	4/21/2023	4.650000	5.600000	2:21:20 PM	5.535400	5.875000	5.000000	5.500000	5.600000	5.500000	5.600000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1820	4.98	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1898	5.20	8/15/2023	194.052000	5.800000	3:22:16 PM	5.799900	5.850000	5.550000	5.800000	5.800000	5.750000	5.800000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1967	5.39	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2147	5.88	4/20/2024					6.000000	5.250000				
FXTN 20-07	PIBD2024F075	6Y	12.3750	2191	6.00	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2254	6.17	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2269	6.21	8/20/2024										
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2352	6.44	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2504	6.86	4/12/2025	600.000000	5.800000	4:02:02 PM	5.773300	5.950000		5.800000	5.800000	5.760000	5.800000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2506	6.86	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2654	7.27	9/9/2025	53.600000	5.800000	4:13:41 PM	5.803400	5.850000	5.375000	5.850000	5.850000	5.800000	5.800000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2695	7.38	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2735	7.49	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2786	7.63	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3030	8.30	9/20/2026					6.375000	5.875000				
RTB 15-01	PIID1526J019	8.5Y	6.2500	3060	8.38	10/20/2026					6.400000	5.900000				
FXTN 20-13	PIBD2026L139	9Y	8.0000	3108	8.51	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3192	8.74	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3256	8.91	5/4/2027	78.000000	6.200000	10:07:01 AM	6.200000			6.200000	6.200000	6.200000	6.200000
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3381	9.26	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3579	9.80	3/22/2028	100.000000	6.080000	3:10:59 PM	6.080000	6.250000		6.080000	6.080000	6.080000	6.080000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3836	10.50	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4375	11.98	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4437	12.15	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4619	12.65	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4793	13.12	7/19/2031	30.619694	6.180000	11:09:57 AM	6.162100	6.625000		6.000000	6.180000	6.000000	6.180000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4871	13.34	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4991	13.66	2/2/2032	20.300000	6.300000	12:11:30 PM	6.500600			6.700000	6.700000	6.300000	6.300000
RTB 20-01	PIID2032C014	14Y	5.8750	5019	13.74	3/1/2032	1.600000	7.000000	10:56:17 AM	7.000000	7.000000		7.000000	7.000000	7.000000	7.000000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5229	14.32	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5292	14.49	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5404	14.80	3/21/2033	1.000000	6.550000	3:38:56 PM	6.550000	7.125000		6.550000	6.550000	6.550000	6.550000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5998	16.42	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6327	17.32	9/30/2035	0.964000	6.600000	11:26:36 AM	6.600000			6.600000	6.600000	6.600000	6.600000
FXTN 25-08	PIBD2535L086	18Y	8.1250	6404	17.53	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6692	18.32	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6923	18.95	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	7013	19.20	8/16/2037										
RTB 25-01	PIID2537J015	19Y	6.1250	7082	19.39	10/24/2037	2.700303	6.942500	3:05:46 PM	6.617800	6.942500	6.375000	6.550000	6.942500	6.550000	6.942500
FXTN 20-22	PIBD2038B224	20Y	6.5000	7203	19.72	2/22/2038					6.900000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8133	22.27	9/9/2040					7.150000					