

GS Board Summary
June 07, 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 10-56	PIBD1022H562	4.5Y	4.8750	1516	4.15	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1558	4.27	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1592	4.36	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1640	4.49	12/4/2022	463.100000	5.410000	4:01:53 PM	5.410200	5.500000	5.385000	5.400000	5.430000	5.400000	5.410000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1642	4.50	12/6/2022										
FXTN 20-04	PIBD2023B048	5Y	13.0000	1718	4.70	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1734	4.75	3/8/2023	50.000000	5.465000	4:09:47 PM	5.465000	5.625000		5.465000	5.465000	5.465000	5.465000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1778	4.87	4/21/2023	5.700000	5.485000	10:07:38 AM	5.485000	5.650000	5.485000	5.485000	5.485000	5.485000	5.485000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1816	4.97	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1894	5.19	8/15/2023	113.189000	5.875000	3:03:27 PM	5.558800	5.875000	5.500000	5.650000	5.875000	5.500000	5.875000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1963	5.37	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2143	5.87	4/20/2024					6.000000	5.575000				
FXTN 20-07	PIBD2024F075	6Y	12.3750	2187	5.99	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2250	6.16	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2265	6.20	8/20/2024										
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2348	6.43	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2500	6.84	4/12/2025	200.000000	5.770000	4:09:01 PM	5.767500	6.000000		5.765000	5.770000	5.765000	5.770000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2502	6.85	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2650	7.26	9/9/2025	0.500000	5.800000	11:57:06 AM	5.800000	5.875000	5.700000	5.800000	5.800000	5.800000	5.800000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2691	7.37	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2731	7.48	11/29/2025										
FXTN 20-12	PIBD2026A122	8Y	10.2500	2782	7.62	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	3026	8.28	9/20/2026					6.375000	5.875000				
RTB 15-01	PIID1526J019	8.5Y	6.2500	3056	8.37	10/20/2026	3.000000	6.125000	2:19:45 PM	6.125000			6.125000	6.125000	6.125000	6.125000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3104	8.50	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3188	8.73	3/1/2027					6.500000					
FXTN 10-61	PIBD1027E617	9Y	4.7500	3252	8.90	5/4/2027	30.000000	6.000000	2:17:26 PM	6.000000			6.000000	6.000000	6.000000	6.000000
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3377	9.25	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3575	9.79	3/22/2028	55.000000	6.060000	3:00:24 PM	6.060000	6.375000		6.060000	6.060000	6.060000	6.060000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3832	10.49	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4371	11.97	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4433	12.14	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4615	12.64	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	4789	13.11	7/19/2031	6.000000	6.050000	9:57:45 AM	6.050000	6.250000		6.050000	6.050000	6.050000	6.050000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4867	13.33	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4987	13.65	2/2/2032						6.350000				
RTB 20-01	PIID2032C014	14Y	5.8750	5015	13.73	3/1/2032	3.000000	6.300000	9:21:58 AM	6.300000	6.500000		6.300000	6.300000	6.300000	6.300000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5225	14.31	9/27/2032	10.000000	6.225000	12:01:27 PM	6.225000			6.225000	6.225000	6.225000	6.225000
FXTN 25-05	PIBD2532K057	15Y	8.5000	5288	14.48	11/29/2032	10.000000	6.255000	12:02:33 PM	6.255000			6.255000	6.255000	6.255000	6.255000
FXTN 20-20	PIBD2033C206	15Y	3.6250	5400	14.78	3/21/2033	10.000000	6.175000	12:07:16 PM	6.175000	6.700000		6.175000	6.175000	6.175000	6.175000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5994	16.41	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6323	17.31	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6400	17.52	12/16/2035	10.000000	6.350000	12:01:54 PM	6.350000	6.750000		6.350000	6.350000	6.350000	6.350000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6688	18.31	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6919	18.94	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	7009	19.19	8/16/2037	2.200000	6.575000	11:36:54 AM	6.575000			6.575000	6.575000	6.575000	6.575000
RTB 25-01	PIID2537J015	19Y	6.1250	7078	19.38	10/24/2037	0.564000	6.685000	3:31:48 PM	6.685000	6.750000	6.375000	6.685000	6.685000	6.685000	6.685000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7199	19.71	2/22/2038					6.950000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8129	22.26	9/9/2040	0.750000	6.650000	2:48:00 PM	6.650000	7.000000		6.650000	6.650000	6.650000	6.650000