



GS Board Summary  
July 26, 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 07-57	PIBD0721C574	3Y	3.5000	967	2.65	3/20/2021					5.125000	4.900000				
FXTN 10-53	PIBD1021D531	3Y	6.5000	1006	2.75	4/28/2021						4.650000				
RTB 03-09	PIID0321F092	3Y	4.8750	1052	2.88	6/13/2021	201.500000	5.015000	3:49:22 PM	5.070500	5.100000	5.015000	5.035000	5.075000	5.000000	5.015000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1181	3.23	10/20/2021					5.425000	5.150000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1216	3.33	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1272	3.48	11/19/2022										
FXTN 05-74	PIBD0522A747	4Y	4.0000	1279	3.50	1/26/2022	230.905000	5.500000	3:11:00 PM	5.495700	5.580000	5.302500	5.500000	5.500000	5.450000	5.500000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1326	3.63	3/14/2022										
FXTN 10-56	PIBD1022H562	4.5Y	4.8750	1467	4.02	8/2/2022										
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1509	4.13	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1543	4.22	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1591	4.36	12/4/2022	350.500000	5.650000	3:58:38 PM	5.630000	5.750000	5.600000	5.630000	5.650000	5.630000	5.650000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1593	4.36	12/6/2022						5.602500				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1669	4.57	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1685	4.61	3/8/2023					5.875000					
FXTN 07-58	PIBD0723D588	5Y	3.5000	1729	4.73	4/21/2023					6.200000	6.000000				
FXTN 20-05	PIBD2023E054	5Y	11.8750	1767	4.84	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1845	5.05	8/15/2023	32.326000	6.080000	3:35:05 PM	6.129800	6.200000	5.980000	6.020000	6.175000	6.020000	6.080000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1914	5.24	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2094	5.73	4/20/2024						5.870000				
FXTN 20-07	PIBD2024F075	6Y	12.3750	2138	5.85	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2201	6.03	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2216	6.07	8/20/2024						6.000000				
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2299	6.29	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2451	6.71	4/12/2025	102.697000	6.300000	11:20:55 AM	6.299300	6.475000	6.225000	6.300000	6.300000	6.225000	6.300000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2453	6.72	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2601	7.12	9/9/2025					6.500000	6.350000				
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2642	7.23	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2682	7.34	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2733	7.48	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	2977	8.15	9/20/2026	0.050000	6.500000	2:42:05 PM	6.500000	6.550000	6.250000	6.500000	6.500000	6.500000	6.500000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3007	8.23	10/20/2026						6.450000				
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3055	8.36	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3139	8.59	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3203	8.77	5/4/2027					6.600000	6.350000				
FXTN 20-14	PIBD2027I140	9.5Y	8.6250	3328	9.11	9/6/2027					6.600000					
FXTN 10-63	PIBD1028C635	10Y	6.2500	3526	9.65	3/22/2028	50.000000	6.675000	2:58:19 PM	6.675000	6.700000		6.675000	6.675000	6.675000	6.675000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3783	10.36	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4322	11.83	5/27/2030					6.750000					
FXTN 25-02	PIBD2530G029	13Y	12.5000	4384	12.00	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4566	12.50	1/26/2031					6.750000					
FXTN 20-17	PIBD2031G171	13Y	8.0000	4740	12.98	7/19/2031					6.850000	6.700000				
FXTN 25-04	PIBD2531J042	14Y	9.3750	4818	13.19	10/5/2031						6.510000				
FXTN 20-18	PIBD2032B183	14Y	5.8750	4938	13.52	2/2/2032										
RTB 20-01	PIID2032C014	14Y	5.8750	4966	13.60	3/1/2032	34.000000	6.850000	2:02:32 PM	6.850000	7.125000	6.725000	6.850000	6.850000	6.850000	6.850000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5176	14.17	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5239	14.34	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5351	14.65	3/21/2033	5.400000	6.920000	3:46:12 PM	6.920000		6.450000	6.920000	6.920000	6.920000	6.920000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5945	16.28	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6274	17.18	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6351	17.39	12/16/2035	2.500000	6.960000	10:19:01 AM	6.960000			6.960000	6.960000	6.960000	6.960000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6639	18.18	9/29/2036					7.050000					
FXTN 20-21	PIBD2037E214	19Y	5.2500	6870	18.81	5/18/2037					7.050000					
FXTN 25-10	PIBD2537H103	19Y	5.7500	6960	19.06	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	7029	19.24	10/24/2037	1.223000	6.850000	2:28:27 PM	6.905400	7.080000	6.850000	7.000000	7.000000	6.850000	6.850000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7150	19.58	2/22/2038						7.200000				
FXTN 25-11	PIBD2540I116	23Y	4.6250	8080	22.12	9/9/2040	2.000000	6.950000	11:13:56 AM	6.950000	7.200000	6.950000	6.950000	6.950000	6.950000	6.950000