

GS Board Summary
August 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 07-57	PIBD0721C574	3Y	3.5000	961	2.63	3/20/2021	33.550000	5.075000	11:29:01 AM	5.061800	5.225000	4.925000	4.950000	5.200000	4.950000	5.075000
FXTN 10-53	PIBD1021D531	3Y	6.5000	1000	2.74	4/28/2021						4.800000				
RTB 03-09	PIID0321F092	3Y	4.8750	1046	2.86	6/13/2021	10.150000	5.135000	3:35:25 PM	5.034300	5.250000	5.050000	5.020000	5.135000	4.990000	5.135000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1175	3.22	10/20/2021						5.200000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1210	3.31	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1266	3.47	1/19/2022					5.800000					
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1273	3.49	1/26/2022	12.000000	5.550000	10:09:29 AM	5.550000	5.750000	5.300000	5.550000	5.550000	5.550000	5.550000
FXTN 20-02	PIBD2022C021	4Y	15.0000	1320	3.61	3/14/2022					5.700000					
FXTN 10-56	PIBD1022H562	4Y	4.8750	1461	4.00	8/2/2022	191.100000	5.750000	10:24:44 AM	5.750000	5.800000		5.750000	5.750000	5.750000	5.750000
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1503	4.11	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1537	4.21	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1585	4.34	12/4/2022	805.873000	5.675000	3:58:49 PM	5.678000	5.845000	5.625500	5.700000	5.845000	5.625500	5.675000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1587	4.34	12/6/2022						5.630000				
FXTN 20-04	PIBD2023B048	5Y	13.0000	1663	4.55	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1679	4.60	3/8/2023	192.000000	5.800000	3:16:50 PM	5.849500	5.900000		5.850000	5.850000	5.800000	5.800000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1723	4.72	4/21/2023	65.000000	6.125000	11:23:33 AM	5.963400	6.150000	5.800000	5.950000	6.125000	5.950000	6.125000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1761	4.82	5/29/2023										
RTB 10-04	PIID1023H046	5.5Y	3.2500	1839	5.03	8/15/2023	28.141000	6.080000	3:30:57 PM	6.028000	6.120000	5.940000	6.000000	6.150000	6.000000	6.080000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1908	5.22	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2088	5.72	4/20/2024						5.870000				
FXTN 20-07	PIBD2024F075	6Y	12.3750	2132	5.84	6/3/2024										
FXTN 20-08	PIBD2024H086	6.5Y	12.8750	2195	6.01	8/5/2024										
FXTN 10-59	PIBD1024H595	6.5Y	4.1250	2210	6.05	8/20/2024	2.000000	6.205000	11:53:24 AM	6.177500		5.850000	6.150000	6.205000	6.150000	6.205000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2293	6.28	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2445	6.69	4/12/2025	404.258000	6.250000	3:59:25 PM	6.278300	6.475000	6.000000	6.300000	6.300000	6.250000	6.250000
FXTN 20-10	PIBD2025D103	7Y	12.1250	2447	6.70	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2595	7.10	9/9/2025	557.000000	6.380000	4:14:36 PM	6.378900	6.525000	6.225000	6.385000	6.385000	6.370000	6.380000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2636	7.22	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2676	7.33	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2727	7.47	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	2971	8.13	9/20/2026	6.650000	6.000000	10:58:33 AM	6.101300	6.900000	6.250000	6.250000	6.250000	6.000000	6.000000
RTB 15-01	PIID1526J019	8.5Y	6.2500	3001	8.22	10/20/2026	2.300000	6.530000	2:51:36 PM	6.530000	6.700000	6.500000	6.530000	6.530000	6.530000	6.530000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3049	8.35	12/7/2026										
RTB 15-02	PIID1527C023	9Y	5.3750	3133	8.58	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3197	8.75	5/4/2027	100.000000	6.450000	11:26:07 AM	6.450000		6.460000	6.450000	6.450000	6.450000	6.450000
FXTN 20-14	PIBD2027H140	9.5Y	8.6250	3322	9.10	9/6/2027					6.550000					
FXTN 10-63	PIBD1028C635	10Y	6.2500	3520	9.64	3/22/2028	50.000000	6.525000	2:34:04 PM	6.525000	6.725000		6.525000	6.525000	6.525000	6.525000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3777	10.34	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4316	11.82	5/27/2030	37.000000	6.725000	11:37:27 AM	6.725000			6.725000	6.725000	6.725000	6.725000
FXTN 25-02	PIBD2530G029	12Y	12.5000	4378	11.99	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4560	12.48	1/26/2031					6.850000					
FXTN 20-17	PIBD2031G171	13Y	8.0000	4734	12.96	7/19/2031	1,630.600000	6.850000	2:12:28 PM	6.838000	6.875000	6.750000	6.875000	6.875000	6.700000	6.850000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4812	13.17	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4932	13.50	2/2/2032						6.500000				
RTB 20-01	PIID2032C014	14Y	5.8750	4960	13.58	3/1/2032					7.125000	6.850000				
FXTN 20-19	PIBD2032I195	15Y	5.7500	5170	14.15	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5233	14.33	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5345	14.63	3/21/2033	3.343500	6.940000	3:31:27 PM	6.940000		6.450000	6.940000	6.940000	6.940000	6.940000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5939	16.26	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6268	17.16	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6345	17.37	12/16/2035	3.000000	7.050000	11:50:20 AM	7.050000			7.050000	7.050000	7.050000	7.050000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6633	18.16	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6864	18.79	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6954	19.04	8/16/2037						6.000000				
RTB 25-01	PIID2537J015	19Y	6.1250	7023	19.23	10/24/2037	12.200000	6.990000	3:48:51 PM	6.897200	7.100000	6.875000	6.875000	7.010000	6.875000	6.990000
FXTN 20-22	PIBD2038B224	20Y	6.5000	7144	19.56	2/22/2038					7.200000					
FXTN 25-11	PIBD2540I116	23Y	4.6250	8074	22.11	9/9/2040	9.200000	6.650000	10:57:53 AM	6.770900	7.300000		6.900000	6.900000	6.650000	6.650000