

GS Board Summary
September 06, 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 10-52	PIBD1020L525	2.5Y	5.8750	831	2.28	12/16/2020										
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	871	2.38	1/25/2021	2,517.000000	5.525000	3:44:51 PM	5.439300		5.400000	5.350000	5.550000	5.300000	5.525000
RTB 10-02	PIID1021C027	2.5Y	7.3750	908	2.49	3/3/2021	2.690000	5.600000	2:47:19 PM	5.600000			5.600000	5.600000	5.600000	5.600000
FXTN 07-57	PIBD0721C574	3Y	3.5000	925	2.53	3/20/2021	10.000000	5.250000	9:27:45 AM	5.250000	5.600000	5.250000	5.250000	5.250000	5.250000	5.250000
FXTN 10-53	PIBD1021D531	3Y	6.5000	964	2.64	4/28/2021										
RTB 03-09	PIID0321F092	3Y	4.8750	1010	2.77	6/13/2021	16.500000	5.410000	3:44:22 PM	5.363800	5.500000	5.050000	5.290000	5.410000	5.100000	5.410000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1139	3.12	10/20/2021						5.200000				
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1174	3.21	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1230	3.37	1/19/2022										
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1237	3.39	1/26/2022										
FXTN 20-02	PIBD2022C021	4Y	15.0000	1284	3.52	3/14/2022										
FXTN 10-56	PIBD1022H562	4Y	4.8750	1425	3.90	8/2/2022					5.875000					
FXTN 10-57	PIBD1022I570	4.5Y	4.7500	1467	4.02	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1501	4.11	10/17/2022										
RTB 05-11	PIID0522L114	4.5Y	4.6250	1549	4.24	12/4/2022	139.461000	5.500000	3:48:30 PM	5.836400		5.600000	5.700000	5.990000	5.500000	5.500000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1551	4.25	12/6/2022						5.500000				
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1627	4.45	2/20/2023										
FXTN 05-75	PIBD0523C752	5Y	5.5000	1643	4.50	3/8/2023	601.000000	6.100000	3:51:11 PM	6.018000	6.125000	5.850000	5.920000	6.100000	5.850000	6.100000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1687	4.62	4/21/2023	11.000000	6.250000	3:49:43 PM	6.390400			6.400000	6.400000	6.250000	6.250000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1725	4.72	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1803	4.94	8/15/2023	15.000000	6.150000	11:09:23 AM	6.083300		6.000000	6.050000	6.150000	6.050000	6.150000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1872	5.13	10/23/2023										
FXTN 07-59	PIBD0724D595	6Y	4.5000	2052	5.62	4/20/2024										
FXTN 20-07	PIBD2024F075	6Y	12.3750	2096	5.74	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2159	5.91	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2174	5.95	8/20/2024	9.660000	6.650000	4:10:11 PM	6.639600			6.550000	6.650000	6.550000	6.650000
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2257	6.18	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2409	6.60	4/12/2025					6.425000	6.100000				
FXTN 20-10	PIBD2025D103	7Y	12.1250	2411	6.60	4/14/2025										
FXTN 10-60	PIBD1025I608	7.5Y	3.6250	2559	7.01	9/9/2025	150.000000	6.375000	9:33:48 AM	6.383300		6.100000	6.375000	6.400000	6.375000	6.375000
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2600	7.12	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2640	7.23	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2691	7.37	1/19/2026										
RTB 10-05	PIID1026I057	8.5Y	3.5000	2935	8.04	9/20/2026	72.130000	6.800000	3:49:17 PM	6.877300			6.400000	6.900000	6.400000	6.800000
RTB 15-01	PIID1526J019	8.5Y	6.2500	2965	8.12	10/20/2026	8.950000	6.510000	10:12:47 AM	6.529100			6.600000	6.600000	6.500000	6.510000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	3013	8.25	12/7/2026										
RTB 15-02	PIID1527C023	8.5Y	5.3750	3097	8.48	3/1/2027										
FXTN 10-61	PIBD1027E617	9Y	4.7500	3161	8.65	5/4/2027										
FXTN 20-14	PIBD2027I140	9Y	8.6250	3286	9.00	9/6/2027										
FXTN 10-63	PIBD1028C635	10Y	6.2500	3484	9.54	3/22/2028					6.750000					
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3741	10.24	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4280	11.72	5/27/2030										
FXTN 25-02	PIBD2530G029	12Y	12.5000	4342	11.89	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4524	12.39	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4698	12.86	7/19/2031	289.000000	6.850000	11:27:09 AM	6.850000			6.850000	6.850000	6.850000	6.850000
FXTN 25-04	PIBD2531J042	14Y	9.3750	4776	13.08	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4896	13.40	2/2/2032										
RTB 20-01	PIID2032C014	14Y	5.8750	4924	13.48	3/1/2032										
FXTN 20-19	PIBD2032I195	15Y	5.7500	5134	14.06	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5197	14.23	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5309	14.54	3/21/2033	1.000000	7.000000	2:49:06 PM	7.099300			7.200000	7.200000	7.000000	7.000000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5903	16.16	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6232	17.06	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6309	17.27	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6597	18.06	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	6828	18.69	5/18/2037	0.200000	7.250000	10:56:01 AM	7.250000			7.250000	7.250000	7.250000	7.250000
FXTN 25-10	PIBD2537H103	19Y	5.7500	6918	18.94	8/16/2037										
RTB 25-01	PIID2537J015	19Y	6.1250	6987	19.13	10/24/2037	4.700000	6.968500	3:33:09 PM	6.966300	6.967500		6.965000	6.968500	6.965000	6.968500
FXTN 20-22	PIBD2038B224	19Y	6.5000	7108	19.46	2/22/2038										
FXTN 25-11	PIBD2540I116	23Y	4.6250	8038	22.01	9/9/2040	21.040000	7.175000	3:01:10 PM	7.177500	7.250000		7.180000	7.180000	7.175000	7.175000