



GS Board Summary  
October 08, 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 05-73	PIBD0520H735	2Y	3.3750	681	1.86	8/20/2020	2.000000	6.500000	2:56:33 PM	6.500000		6.500000	6.500000	6.500000	6.500000	6.500000
FXTN 10-51	PIBD1020I510	2Y	6.1250	708	1.94	9/16/2020										
FXTN 10-52	PIBD1020L525	2.5Y	5.8750	799	2.19	12/16/2020						6.500000				
FXTN 03-23	PIBD0321A236	2.5Y	4.2500	839	2.30	1/25/2021					6.550000	6.200000				
RTB 10-02	PIID1021C027	2.5Y	7.3750	876	2.40	3/3/2021	6.804000	6.800000	11:07:51 AM	6.800000		6.600000	6.800000	6.800000	6.800000	6.800000
FXTN 07-57	PIBD0721C574	2.5Y	3.5000	893	2.44	3/20/2021	19.350000	6.500000	2:03:36 PM	6.500000		6.600000	6.500000	6.500000	6.500000	6.500000
FXTN 10-53	PIBD1021D531	3Y	6.5000	932	2.55	4/28/2021						6.250000				
RTB 03-09	PIID0321F092	3Y	4.8750	978	2.68	6/13/2021	103.500000	6.650000	4:04:36 PM	6.643700	6.950000		7.000000	7.000000	6.625000	6.650000
RTB 10-03	PIID1021J039	3.5Y	5.7500	1107	3.03	10/20/2021	1.300000	7.000000	3:10:20 PM	7.000000		6.600000	7.000000	7.000000	7.000000	7.000000
FXTN 10-55	PIBD1021K551	3.5Y	5.7500	1142	3.13	11/24/2021										
FXTN 10-54	PIBD1022G545	3.5Y	6.3750	1198	3.28	1/19/2022						6.700000				
FXTN 05-74	PIBD0522A747	3.5Y	4.0000	1205	3.30	1/26/2022	28.500000	7.250000	2:55:04 PM	7.074300		6.400000	7.000000	7.250000	7.000000	7.250000
FXTN 20-02	PIBD2022C021	3.5Y	15.0000	1252	3.43	3/14/2022					7.000000					
FXTN 10-56	PIBD1022H562	4Y	4.8750	1393	3.81	8/2/2022					7.200000					
FXTN 10-57	PIBD1022I570	4Y	4.7500	1435	3.93	9/13/2022										
FXTN 20-03	PIBD2022J033	4.5Y	12.7500	1469	4.02	10/17/2022					7.200000					
RTB 05-11	PIID0522L114	4.5Y	4.6250	1517	4.15	12/4/2022	71.660000	6.950000	3:28:59 PM	6.985200	7.200000	6.930000	6.900000	7.000000	6.900000	6.950000
FXTN 10-58	PIBD1022L585	4.5Y	4.0000	1519	4.16	12/6/2022										
FXTN 20-04	PIBD2023B048	4.5Y	13.0000	1595	4.37	2/20/2023										
FXTN 05-75	PIBD0523C752	4.5Y	5.5000	1611	4.41	3/8/2023	679.000000	7.090000	3:37:52 PM	7.066300	7.500000	7.000000	7.090000	7.100000	7.000000	7.090000
FXTN 07-58	PIBD0723D588	5Y	3.5000	1655	4.53	4/21/2023	203.953000	6.875000	3:53:16 PM	6.879800	7.500000		7.125000	7.125000	6.875000	6.875000
FXTN 20-05	PIBD2023E054	5Y	11.8750	1693	4.64	5/29/2023										
RTB 10-04	PIID1023H046	5Y	3.2500	1771	4.85	8/15/2023	15.752000	7.400000	3:05:03 PM	7.293600	7.800000	7.150000	7.430000	7.600000	7.150000	7.400000
FXTN 20-06	PIBD2023J068	5.5Y	11.3750	1840	5.04	10/23/2023					7.350000					
FXTN 07-59	PIBD0724D595	6Y	4.5000	2020	5.53	4/20/2024	5.000000	7.300000	2:26:29 PM	7.300000	7.400000	7.350000	7.300000	7.300000	7.300000	7.300000
FXTN 20-07	PIBD2024F075	6Y	12.3750	2064	5.65	6/3/2024										
FXTN 20-08	PIBD2024H086	6Y	12.8750	2127	5.82	8/5/2024										
FXTN 10-59	PIBD1024H595	6Y	4.1250	2142	5.86	8/20/2024						7.350000				
FXTN 20-09	PIBD2024K091	6.5Y	13.7500	2225	6.09	11/11/2024										
FXTN 07-61	PIBD0725D618	7Y	5.7500	2377	6.51	4/12/2025					7.700000	7.100000				
FXTN 20-10	PIBD2025D103	7Y	12.1250	2379	6.51	4/14/2025										
FXTN 10-60	PIBD1025I608	7Y	3.6250	2527	6.92	9/9/2025					7.900000	7.155000				
FXTN 20-11	PIBD2025J116	7.5Y	12.1250	2568	7.03	10/20/2025										
FXTN 25-01	PIBD2525K015	7.5Y	18.2500	2608	7.14	11/29/2025										
FXTN 20-12	PIBD2026A122	7.5Y	10.2500	2659	7.28	1/19/2026										
RTB 10-05	PIID1026I057	8Y	3.5000	2903	7.95	9/20/2026						7.200000				
RTB 15-01	PIID1526J019	8.5Y	6.2500	2933	8.03	10/20/2026	8.000000	7.485000	11:09:11 AM	7.377400			7.200000	7.485000	7.200000	7.485000
FXTN 20-13	PIBD2026L139	8.5Y	8.0000	2981	8.16	12/7/2026										
RTB 15-02	PIID1527C023	8.5Y	5.3750	3065	8.39	3/1/2027						7.250000				
FXTN 10-61	PIBD1027E617	9Y	4.7500	3129	8.57	5/4/2027	128.000000	7.700000	11:52:14 AM	7.700000			7.700000	7.700000	7.700000	7.700000
FXTN 20-14	PIBD2027I140	9Y	8.6250	3254	8.91	9/6/2027										
FXTN 10-63	PIBD1028C635	9.5Y	6.2500	3452	9.45	3/22/2028	105.000000	7.800000	3:08:40 PM	7.771400		7.250000	7.750000	7.800000	7.700000	7.800000
FXTN 20-15	PIBD2028L151	10.5Y	9.5000	3709	10.15	12/4/2028										
FXTN 20-16	PIBD2030E166	12Y	8.7500	4248	11.63	5/27/2030						7.250000				
FXTN 25-02	PIBD2530G029	12Y	12.5000	4310	11.80	7/28/2030										
FXTN 25-03	PIBD2531A032	13Y	11.2500	4492	12.30	1/26/2031										
FXTN 20-17	PIBD2031G171	13Y	8.0000	4666	12.77	7/19/2031	12.000000	7.650000	3:23:06 PM	7.877600		7.500000	8.000000	8.000000	7.650000	7.650000
FXTN 25-04	PIBD2531J042	13Y	9.3750	4744	12.99	10/5/2031										
FXTN 20-18	PIBD2032B183	14Y	5.8750	4864	13.32	2/2/2032						7.600000				
RTB 20-01	PIID2032C014	14Y	5.8750	4892	13.39	3/1/2032	0.920000	8.000000	3:35:34 PM	8.000000		7.600000	8.000000	8.000000	8.000000	8.000000
FXTN 20-19	PIBD2032I195	14Y	5.7500	5102	13.97	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5165	14.14	11/29/2032										
FXTN 20-20	PIBD2033C206	15Y	3.6250	5277	14.45	3/21/2033	1.000000	7.975000	11:49:51 AM	7.975000		7.900000	7.975000	7.975000	7.975000	7.975000
FXTN 25-06	PIBD2534K062	17Y	9.2500	5871	16.07	11/5/2034										
FXTN 25-07	PIBD2535I071	17Y	8.0000	6200	16.97	9/30/2035						7.900000				
FXTN 25-08	PIBD2535L086	18Y	8.1250	6277	17.19	12/16/2035	1.500000	8.105000	3:06:16 PM	8.105000		7.900000	8.105000	8.105000	8.105000	8.105000
FXTN 25-09	PIBD2536I097	18Y	7.6250	6565	17.97	9/29/2036						7.900000				
FXTN 20-21	PIBD2037E214	19Y	5.2500	6796	18.61	5/18/2037										
FXTN 25-10	PIBD2537H103	19Y	5.7500	6886	18.85	8/16/2037						7.900000				
RTB 25-01	PIID2537J015	19Y	6.1250	6955	19.04	10/24/2037	92.500000	7.500000	3:27:13 PM	8.132200		7.500000	8.150000	8.150000	7.500000	7.500000
FXTN 20-22	PIBD2038B224	19Y	6.5000	7076	19.37	2/22/2038	100.000000	8.250000	8:51:07 AM	8.250000			8.250000	8.250000	8.250000	8.250000
FXTN 25-11	PIBD2540I116	22Y	4.6250	8006	21.92	9/9/2040	1.979000	8.280000	3:46:52 PM	8.294900	8.650000		8.300000	8.300000	8.280000	8.280000