

GS Board Summary
May 31, 2017

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 10-58	PIBD1022L585	6Y	4.0000	2014	5.51	12/6/2022	5.860000	4.450000	2:03:46 PM	4.448300		4.250000	4.400000	4.450000	4.400000	4.450000
FXTN 20-04	PIBD2023B048	6Y	13.0000	2090	5.72	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2150	5.89	4/21/2023	283.166000	4.415000	3:58:07 PM	4.405100	4.450000	4.275000	4.380000	4.415000	4.380000	4.415000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2188	5.99	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2266	6.20	8/15/2023	16.600000	4.575000	3:06:05 PM	4.502700	4.560000	4.400500	4.475000	4.575000	4.475000	4.575000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2335	6.39	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2515	6.89	4/20/2024	61.000000	4.600000	4:06:49 PM	4.585400	4.600000		4.519000	4.600000	4.519000	4.600000
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2559	7.01	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2622	7.18	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2637	7.22	8/20/2024	370.500000	4.600000	3:45:17 PM	4.602100			4.575000	4.625000	4.575000	4.600000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2720	7.45	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2874	7.87	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3022	8.27	9/9/2025	711.040000	4.535000	4:08:13 PM	4.531300	4.535000	4.500000	4.525000	4.535000	4.500000	4.535000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3063	8.39	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3103	8.50	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3154	8.64	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3398	9.30	9/20/2026	17.668000	4.150000	3:01:12 PM	4.545300	4.725000	4.150000	4.625000	4.750000	4.150000	4.150000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3428	9.39	10/20/2026	3.617000	4.750000	11:09:55 AM	4.750000	5.000000	4.700000	4.750000	4.750000	4.750000	4.750000
FXTN 20-13	PIBD2026L139	10Y	8.0000	3476	9.52	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3560	9.75	3/1/2027						4.500000				
FXTN 10-61	PIBD1027E617	10Y	4.7500	3624	9.92	5/4/2027	17.000000	4.710000	2:21:18 PM	4.717500	4.770000		4.725000	4.725000	4.710000	4.710000
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3749	10.26	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4204	11.51	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4743	12.99	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4805	13.16	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4987	13.65	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5161	14.13	7/19/2031	344.820000	4.870000	4:14:00 PM	4.882100	5.000000	4.850000	4.900000	4.915000	4.870000	4.870000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5239	14.34	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5359	14.67	2/2/2032	5.500000	5.100000	3:29:25 PM	5.100000	5.150000	4.950000	5.100000	5.100000	5.100000	5.100000
RTB 20-01	PIID2032C014	15Y	5.8750	5387	14.75	3/1/2032										
FXTN 20-19	PIBD2032I195	16Y	5.7500	5597	15.32	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5660	15.50	11/29/2032	9.000000	5.175000	2:01:48 PM	5.175000			5.175000	5.175000	5.175000	5.175000
FXTN 20-20	PIBD2033C206	16Y	3.6250	5772	15.80	3/21/2033	2.854000	5.500000	3:58:16 PM	5.500000		4.900000	5.500000	5.500000	5.500000	5.500000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6366	17.43	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6695	18.33	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6772	18.54	12/16/2035	50.976632	5.150000	2:07:06 PM	5.150000		4.900000	5.150000	5.150000	5.150000	5.150000
FXTN 25-09	PIBD2536I097	19Y	7.6250	7060	19.33	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7291	19.96	5/18/2037					5.250000	5.125000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7381	20.21	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7450	20.40	10/24/2037	0.915000	5.300000	3:11:37 PM	5.300000	5.250000	5.150500	5.300000	5.300000	5.300000	5.300000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8501	23.27	9/9/2040	124.277293	5.220000	3:50:58 PM	5.251200	5.350000	5.000000	5.225000	5.265000	5.220000	5.220000