

GS Board Summary
September 14, 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 10-56	PIBD1022H562	5Y	4.8750	1782	4.88	8/2/2022					4.350000					
FXTN 10-57	PIBD1022I570	5Y	4.7500	1824	4.99	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1858	5.09	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1908	5.22	12/6/2022					4.250000	4.000000				
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1984	5.43	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2044	5.60	4/21/2023	523.670000	4.125000	3:22:38 PM	4.126800		3.750000	4.145000	4.145000	4.050000	4.125000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2082	5.70	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2160	5.91	8/15/2023	84.752000	4.475000	3:51:11 PM	4.415300	4.600000	4.400000	4.400000	4.500000	4.400000	4.475000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2229	6.10	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2409	6.60	4/20/2024	1,425.270000	4.335000	4:08:36 PM	4.330300	4.350000	4.300000	4.332500	4.335000	4.320000	4.335000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2453	6.72	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2516	6.89	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2531	6.93	8/20/2024	168.965000	4.375000	2:30:29 PM	4.379600	4.550000		4.375000	4.380000	4.375000	4.375000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2614	7.16	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2768	7.58	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2916	7.98	9/9/2025	753.000000	4.375000	4:06:18 PM	4.371600	4.475000	4.300000	4.355000	4.375000	4.355000	4.375000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	2957	8.10	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	2997	8.21	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	3048	8.34	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3292	9.01	9/20/2026	8.000000	4.625000	2:31:01 PM	4.625000	4.725000	4.600000	4.625000	4.625000	4.625000	4.625000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3322	9.10	10/20/2026	0.200000	4.750000	10:59:56 AM	4.750000			4.750000	4.750000	4.750000	4.750000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3370	9.23	12/7/2026	2.000000	4.725000	11:59:11 AM	4.725000			4.725000	4.725000	4.725000	4.725000
RTB 15-02	PIID1527C023	9.5Y	5.3750	3454	9.46	3/1/2027	0.025000	4.775000	3:03:16 PM	4.775000			4.775000	4.775000	4.775000	4.775000
FXTN 10-61	PIBD1027E617	10Y	4.7500	3518	9.63	5/4/2027	450.000000	4.582500	12:05:13 PM	4.580600	4.725000	4.540000	4.580000	4.582500	4.580000	4.582500
FXTN 20-14	PIBD2027I140	10Y	8.6250	3643	9.97	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4098	11.22	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4637	12.70	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4699	12.87	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4881	13.36	1/26/2031						4.900000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	5055	13.84	7/19/2031	994.000000	4.830000	4:11:15 PM	4.810600	4.350000		4.800000	4.835000	4.790000	4.830000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5133	14.05	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5253	14.38	2/2/2032						4.780000				
RTB 20-01	PIID2032C014	15Y	5.8750	5281	14.46	3/1/2032										
FXTN 20-19	PIBD2032I195	16Y	5.7500	5491	15.03	9/27/2032	0.600000	4.800000	11:37:48 AM	4.800000			4.800000	4.800000	4.800000	4.800000
FXTN 25-05	PIBD2532K057	16Y	8.5000	5554	15.21	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5666	15.51	3/21/2033	9.400000	5.050000	3:57:19 PM	5.042000		5.000000	5.050000	5.050000	5.025000	5.050000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6260	17.14	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6589	18.04	9/30/2035	2.500000	5.200000	12:07:48 PM	5.200000			5.200000	5.200000	5.200000	5.200000
FXTN 25-08	PIBD2535L086	19Y	8.1250	6666	18.25	12/16/2035					5.250000					
FXTN 25-09	PIBD2536I097	19Y	7.6250	6954	19.04	9/29/2036	2.000000	5.250000	2:52:33 PM	5.250000			5.250000	5.250000	5.250000	5.250000
FXTN 20-21	PIBD2037E214	20Y	5.2500	7185	19.67	5/18/2037					5.300000	5.050000				
FXTN 25-10	PIBD2537H103	20Y	5.7500	7275	19.92	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7344	20.11	10/24/2037	66.550000	5.250000	3:31:16 PM	5.186600	5.300000	4.450000	5.300000	5.300000	5.130000	5.250000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8395	22.98	9/9/2040	300.000000	5.162500	10:59:01 AM	5.163700	5.300000	4.450000	5.165000	5.165000	5.162500	5.162500