

GS Board Summary
October 30, 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	1734	4.75	8/2/2022	60.000000	4.500000	12:18:54 PM	4.500000	4.550000		4.500000	4.500000	4.500000	4.500000
FXTN 10-57	PIBD1022I570	5Y	4.7500	1776	4.86	9/13/2022	20.000000	4.550000	12:26:26 PM	4.550000			4.550000	4.550000	4.550000	4.550000
FXTN 20-03	PIBD2022J033	5Y	12.7500	1810	4.96	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1860	5.09	12/6/2022	44.100000	4.300000	3:10:39 PM	4.300000			4.300000	4.300000	4.300000	4.300000
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1936	5.30	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1996	5.46	4/21/2023										
FXTN 20-05	PIBD2023E054	6Y	11.8750	2034	5.57	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2112	5.78	8/15/2023	94.829000	4.575000	3:50:29 PM	4.574700	4.650000	4.430000	4.625000	4.625000	4.450000	4.575000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2181	5.97	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2361	6.46	4/20/2024	19.150000	4.500000	3:27:15 PM	4.494200	4.500000	4.450500	4.482000	4.500000	4.482000	4.500000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2405	6.58	6/3/2024					5.240000					
FXTN 20-08	PIBD2024H086	7Y	12.8750	2468	6.76	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2483	6.80	8/20/2024	103.500000	4.575000	3:37:26 PM	4.538400	4.700000		4.500000	4.575000	4.500000	4.575000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2566	7.03	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2720	7.45	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2868	7.85	9/9/2025	1,017.300000	4.605000	3:59:15 PM	4.600000	4.650000	4.525500	4.600000	4.605000	4.600000	4.605000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2909	7.96	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	2949	8.07	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	3000	8.21	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3244	8.88	9/20/2026	7.581000	4.810000	3:40:08 PM	4.808200	4.875000		4.820000	4.820000	4.800000	4.810000
RTB 15-01	PIID1526J019	9Y	6.2500	3274	8.96	10/20/2026						4.700000				
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3322	9.10	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3406	9.33	3/1/2027						4.750000				
FXTN 10-61	PIBD1027E617	10Y	4.7500	3470	9.50	5/4/2027	59.500000	4.770000	3:32:41 PM	4.795200	4.875000	4.700600	4.800000	4.800000	4.770000	4.770000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3595	9.84	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4050	11.09	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4589	12.56	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4651	12.73	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4833	13.23	1/26/2031										
FXTN 20-17	PIBD2031G171	14Y	8.0000	5007	13.71	7/19/2031	890.400000	4.986000	3:55:39 PM	5.006200	5.010000	4.900000	4.990000	5.025000	4.970000	4.986000
FXTN 25-04	PIBD2531J042	14Y	9.3750	5085	13.92	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5205	14.25	2/2/2032	9.400000	5.100000	2:50:26 PM	5.100000		4.850000	5.100000	5.100000	5.100000	5.100000
RTB 20-01	PIID2032C014	15Y	5.8750	5233	14.33	3/1/2032	3.648000	5.250000	2:53:53 PM	5.250000		4.875000	5.250000	5.250000	5.250000	5.250000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5443	14.90	9/27/2032	5.940000	5.125000	2:53:48 PM	5.125000			5.125000	5.125000	5.125000	5.125000
FXTN 25-05	PIBD2532K057	16Y	8.5000	5506	15.07	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5618	15.38	3/21/2033	10.850000	5.250000	2:55:29 PM	5.240700		5.050000	5.050000	5.250000	5.050000	5.250000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6212	17.01	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6541	17.91	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6618	18.12	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6906	18.91	9/29/2036										
FXTN 20-21	PIBD2037E214	20Y	5.2500	7137	19.54	5/18/2037	215.140000	5.130000	3:27:24 PM	5.152700	5.300000		5.160000	5.160000	5.130000	5.130000
FXTN 25-10	PIBD2537H103	20Y	5.7500	7227	19.79	8/16/2037	3.435000	5.325000	2:59:08 PM	5.325000			5.325000	5.325000	5.325000	5.325000
RTB 25-01	PIID2537J015	20Y	6.1250	7296	19.98	10/24/2037	14.309000	5.275000	2:58:40 PM	5.221100	5.299500	5.100000	5.200000	5.275000	5.200000	5.275000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8347	22.85	9/9/2040	42.500000	5.300000	3:13:23 PM	5.300000	5.275000	5.100000	5.300000	5.300000	5.300000	5.300000