

GS Board Summary
November 21, 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	5.5Y	4.0000	1840	5.04	12/6/2022	1.400000	4.650000	11:42:25 AM	4.650000		4.360000	4.650000	4.650000	4.650000	4.650000
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1916	5.25	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1976	5.41	4/21/2023	130.000000	4.560000	3:14:33 PM	4.560000	4.725000		4.560000	4.560000	4.560000	4.560000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2014	5.51	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2092	5.73	8/15/2023	15.600000	4.745000	3:02:59 PM	4.745100	4.745000	4.600000	4.750000	4.750000	4.745000	4.745000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2161	5.92	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2341	6.41	4/20/2024	511.000000	4.720000	2:27:51 PM	4.742900	4.845000	4.400000	4.750000	4.825000	4.625000	4.720000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2385	6.53	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2448	6.70	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2463	6.74	8/20/2024	3.900000	4.850000	3:26:01 PM	4.850000	4.930000		4.850000	4.850000	4.850000	4.850000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2546	6.97	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2700	7.39	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2848	7.80	9/9/2025	115.700000	4.850000	2:43:40 PM	4.830600	4.875000	4.500000	4.825000	4.850000	4.825000	4.850000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2889	7.91	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	2929	8.02	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	2980	8.16	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3224	8.83	9/20/2026	8.000000	5.150000	11:25:31 AM	5.150000	5.175000		5.150000	5.150000	5.150000	5.150000
RTB 15-01	PIID1526J019	9Y	6.2500	3254	8.91	10/20/2026	3.000000	5.150000	2:32:48 PM	5.150000			5.150000	5.150000	5.150000	5.150000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3302	9.04	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3386	9.27	3/1/2027	10.000000	5.025000	10:01:09 AM	5.025000	5.350000	4.850000	5.025000	5.025000	5.025000	5.025000
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3450	9.45	5/4/2027	192.000000	4.925000	3:15:33 PM	4.939500	5.175000	4.751000	5.080000	5.080000	4.925000	4.925000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3575	9.79	9/6/2027					5.230000					
FXTN 20-15	PIBD2028L151	12Y	9.5000	4030	11.03	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4569	12.51	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4631	12.68	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4813	13.18	1/26/2031						5.000000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4987	13.65	7/19/2031	54.760000	5.100000	3:16:15 PM	5.117200	5.450000	5.000000	5.300000	5.300000	5.100000	5.100000
FXTN 25-04	PIBD2531J042	14Y	9.3750	5065	13.87	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5185	14.20	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5213	14.27	3/1/2032	16.200000	5.250000	2:21:45 PM	5.231400	5.500000		5.200000	5.250000	5.200000	5.250000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5423	14.85	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5486	15.02	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5598	15.33	3/21/2033	5.440000	5.500000	12:03:35 PM	5.441500		5.200000	5.290000	5.500000	5.290000	5.500000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6192	16.95	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6521	17.85	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6598	18.06	12/16/2035	2.696000	5.400000	2:24:21 PM	5.400000	5.600000		5.400000	5.400000	5.400000	5.400000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6886	18.85	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7117	19.49	5/18/2037	20.000000	5.250000	2:32:45 PM	5.250000			5.250000	5.250000	5.250000	5.250000
FXTN 25-10	PIBD2537H103	20Y	5.7500	7207	19.73	8/16/2037	2.400000	5.500000	2:26:36 PM	5.500000	5.540000		5.500000	5.500000	5.500000	5.500000
RTB 25-01	PIID2537J015	20Y	6.1250	7276	19.92	10/24/2037	29.299000	5.600000	3:52:04 PM	5.311700	5.500000	5.100000	5.000000	5.600000	5.000000	5.600000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8327	22.80	9/9/2040	11.000741	5.600000	3:10:13 PM	5.509000	5.600000		5.500000	5.600000	5.500000	5.600000