

GS Board Summary
November 23, 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	1838	5.03	12/6/2022						4.530000				
FXTN 20-04	PIBD2023B048	5.5Y	13.0000	1914	5.24	2/20/2023										
FXTN 07-58	PIBD0723D588	5.5Y	3.5000	1974	5.40	4/21/2023	275.000000	4.750000	3:56:19 PM	4.750000	4.800000		4.750000	4.750000	4.750000	4.750000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2012	5.51	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2090	5.72	8/15/2023	40.500000	4.780000	3:39:37 PM	4.783800	4.785000	4.700000	4.770000	4.787500	4.770000	4.780000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2159	5.91	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2339	6.40	4/20/2024					4.850000	4.400000				
FXTN 20-07	PIBD2024F075	7Y	12.3750	2383	6.52	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2446	6.70	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2461	6.74	8/20/2024	0.947000	4.900000	3:36:16 PM	4.900000	5.000000		4.900000	4.900000	4.900000	4.900000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2544	6.97	11/11/2024	3.400000	4.850000	11:14:40 AM	4.850000			4.850000	4.850000	4.850000	4.850000
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2698	7.39	4/14/2025	6.500000	4.875000	11:16:03 AM	4.875000			4.875000	4.875000	4.875000	4.875000
FXTN 10-60	PIBD1025I608	8Y	3.6250	2846	7.79	9/9/2025	0.500000	4.845000	3:02:57 PM	4.845000	4.900000		4.845000	4.845000	4.845000	4.845000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2887	7.90	10/20/2025	1.500000	4.900000	10:59:55 AM	4.900000			4.900000	4.900000	4.900000	4.900000
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	2927	8.01	11/29/2025	10.500000	5.025000	11:21:11 AM	5.025000			5.025000	5.025000	5.025000	5.025000
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	2978	8.15	1/19/2026	75.000000	5.075000	11:22:32 AM	5.075000			5.075000	5.075000	5.075000	5.075000
RTB 10-05	PIID1026I057	9Y	3.5000	3222	8.82	9/20/2026	17.605000	5.150000	2:47:04 PM	5.102000	5.350000		5.160000	5.160000	5.100000	5.150000
RTB 15-01	PIID1526J019	9Y	6.2500	3252	8.90	10/20/2026	11.800000	5.150000	2:42:54 PM	5.240200			5.200000	5.250000	5.150000	5.150000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3300	9.03	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3384	9.26	3/1/2027						4.900000				
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3448	9.44	5/4/2027	118.400000	4.925000	11:28:02 AM	4.925000	5.275000	4.920000	4.925000	4.925000	4.925000	4.925000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3573	9.78	9/6/2027					5.125000					
FXTN 20-15	PIBD2028L151	12Y	9.5000	4028	11.03	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4567	12.50	5/27/2030						5.250000				
FXTN 25-02	PIBD2530G029	13Y	12.5000	4629	12.67	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4811	13.17	1/26/2031						5.000000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4985	13.65	7/19/2031	450.539864	5.250000	3:55:19 PM	5.163100	5.650000	5.000000	5.152500	5.250000	5.152500	5.250000
FXTN 25-04	PIBD2531J042	14Y	9.3750	5063	13.86	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5183	14.19	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5211	14.27	3/1/2032	2.700000	5.350000	3:48:50 PM	5.360200	5.650000		5.350000	5.400000	5.350000	5.350000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5421	14.84	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5484	15.01	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5596	15.32	3/21/2033	52.357000	5.400000	2:44:11 PM	5.339800	5.650000	5.200000	5.300000	5.400000	5.300000	5.400000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6190	16.95	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6519	17.85	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6596	18.06	12/16/2035	25.533000	5.300000	3:35:45 PM	5.323900	5.650000		5.225000	5.430000	5.225000	5.300000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6884	18.85	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7115	19.48	5/18/2037					5.650000					
FXTN 25-10	PIBD2537H103	20Y	5.7500	7205	19.73	8/16/2037					5.500000					
RTB 25-01	PIID2537J015	20Y	6.1250	7274	19.92	10/24/2037	27.580000	5.375000	3:36:39 PM	5.365700	5.625000	5.150000	5.400000	5.550000	5.275000	5.375000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8325	22.79	9/9/2040	1.500000	5.350000	3:35:59 PM	5.333300	5.625000		5.325000	5.350000	5.325000	5.350000