

GS Board Summary
December 12, 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 07-58	PIBD0723D588	5.5Y	3.5000	1955	5.35	4/21/2023					4.850000	4.600000				
FXTN 20-05	PIBD2023E054	5.5Y	11.8750	1993	5.46	5/29/2023										
RTB 10-04	PIID1023H046	6Y	3.2500	2071	5.67	8/15/2023	147.442000	4.950000	3:43:52 PM	4.881000	4.950000	4.685000	4.610000	4.950000	4.610000	4.950000
FXTN 20-06	PIBD2023J068	6Y	11.3750	2140	5.86	10/23/2023										
FXTN 07-59	PIBD0724D595	6.5Y	4.5000	2320	6.35	4/20/2024					4.850000					
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2364	6.47	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2427	6.64	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2442	6.69	8/20/2024					5.000000					
FXTN 20-09	PIBD2024K091	7Y	13.7500	2525	6.91	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2679	7.33	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2827	7.74	9/9/2025	223.140000	4.775000	11:52:52 AM	4.788800	5.000000	4.800000	4.800000	4.800000	4.775000	4.775000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2868	7.85	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2908	7.96	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	2959	8.10	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3203	8.77	9/20/2026	1.048000	5.175000	2:10:42 PM	5.175000	5.400000	5.000000	5.175000	5.175000	5.175000	5.175000
RTB 15-01	PIID1526J019	9Y	6.2500	3233	8.85	10/20/2026	1.000000	5.200000	2:30:06 PM	5.225000			5.250000	5.250000	5.200000	5.200000
FXTN 20-13	PIBD2026L139	9Y	8.0000	3281	8.98	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3365	9.21	3/1/2027					5.450000	4.850000				
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3429	9.39	5/4/2027	500.000000	5.050000	2:23:41 PM	5.050000	5.125000	4.875000	5.000000	5.075000	5.000000	5.050000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3554	9.73	9/6/2027					5.500000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	4009	10.98	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4548	12.45	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4610	12.62	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4792	13.12	1/26/2031						5.000000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4966	13.60	7/19/2031	15.000000	5.200000	2:19:58 PM	5.200000	5.300000	5.200000	5.200000	5.200000	5.200000	5.200000
FXTN 25-04	PIBD2531J042	14Y	9.3750	5044	13.81	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5164	14.14	2/2/2032						5.000000				
RTB 20-01	PIID2032C014	15Y	5.8750	5192	14.21	3/1/2032	11.658813	5.300000	3:02:55 PM	5.660700	5.750000	5.000000	5.750000	5.750000	5.300000	5.300000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5402	14.79	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5465	14.96	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5577	15.27	3/21/2033	1.300000	5.500000	11:59:20 AM	5.407500	5.800000	5.125000	5.380000	5.500000	5.380000	5.500000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6171	16.90	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6500	17.80	9/30/2035					5.450000					
FXTN 25-08	PIBD2535L086	19Y	8.1250	6577	18.01	12/16/2035	23.700000	5.650000	2:58:32 PM	5.576900	5.850000		5.550000	5.650000	5.550000	5.650000
FXTN 25-09	PIBD2536I097	19Y	7.6250	6865	18.80	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7096	19.43	5/18/2037	2.000000	5.450000	10:02:46 AM	5.450000	5.800000		5.450000	5.450000	5.450000	5.450000
FXTN 25-10	PIBD2537H103	20Y	5.7500	7186	19.67	8/16/2037	1.000000	5.600000	3:48:57 PM	5.600000	5.770000		5.600000	5.600000	5.600000	5.600000
RTB 25-01	PIID2537J015	20Y	6.1250	7255	19.86	10/24/2037	107.700000	5.560000	2:09:16 PM	5.605600	5.750000	5.450000	5.650000	5.700000	5.560000	5.560000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8306	22.74	9/9/2040	101.591566	5.275000	2:48:04 PM	5.280000	5.850000		5.150000	5.300000	5.150000	5.275000