

GS Board Summary
January 12, 2018

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 07-59	PIBD0724D595	6.5Y	4.5000	2287	6.26	4/20/2024	312.486000	4.805000	3:58:56 PM	4.791000			4.795000	4.805000	4.775000	4.805000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2331	6.38	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2394	6.55	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2409	6.60	8/20/2024					5.125000					
FXTN 20-09	PIBD2024K091	7Y	13.7500	2492	6.82	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2646	7.24	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2794	7.65	9/9/2025	387.000000	4.810000	3:36:25 PM	4.797200			4.890000	4.890000	4.790000	4.810000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2835	7.76	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2875	7.87	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	2926	8.01	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3170	8.68	9/20/2026	12.100000	5.125000	2:26:14 PM	5.089800		5.000000	5.125000	5.160000	5.050000	5.125000
RTB 15-01	PIID1526J019	9Y	6.2500	3200	8.76	10/20/2026						5.150000				
FXTN 20-13	PIBD2026L139	9Y	8.0000	3248	8.89	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3332	9.12	3/1/2027										
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3396	9.30	5/4/2027	480.172000	5.050000	2:23:18 PM	5.051600		5.000000	5.050000	5.060000	5.000000	5.050000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3521	9.64	9/6/2027	1.000000	5.275000	3:37:58 PM	5.275000	5.600000		5.275000	5.275000	5.275000	5.275000
FXTN 20-15	PIBD2028L151	11Y	9.5000	3976	10.89	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4515	12.36	5/27/2030	3.336000	5.375000	3:47:18 PM	5.601400			5.700000	5.700000	5.375000	5.375000
FXTN 25-02	PIBD2530G029	13Y	12.5000	4577	12.53	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4759	13.03	1/26/2031						5.300000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4933	13.51	7/19/2031	880.300000	5.352500	3:39:35 PM	5.375100		5.275000	5.425000	5.425000	5.300000	5.352500
FXTN 25-04	PIBD2531J042	14Y	9.3750	5011	13.72	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5131	14.05	2/2/2032	0.250000	5.750000	10:55:14 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RTB 20-01	PIID2032C014	15Y	5.8750	5159	14.12	3/1/2032	71.030000	5.650000	3:58:36 PM	5.535700			5.525000	5.750000	5.525000	5.650000
FXTN 20-19	PIBD2032I195	15Y	5.7500	5369	14.70	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5432	14.87	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5544	15.18	3/21/2033	14.878000	6.000000	3:48:53 PM	5.780400			5.525000	6.000000	5.325000	6.000000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6138	16.80	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6467	17.71	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6544	17.92	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6832	18.70	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7063	19.34	5/18/2037										
FXTN 25-10	PIBD2537H103	20Y	5.7500	7153	19.58	8/16/2037					5.870000					
RTB 25-01	PIID2537J015	20Y	6.1250	7222	19.77	10/24/2037	63.050000	5.775000	3:14:15 PM	5.775200	5.850000	5.625000	5.750000	5.900000	5.750000	5.775000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8273	22.65	9/9/2040	100.000000	5.550000	10:20:34 AM	5.517400	5.925000	5.650000	5.485000	5.550000	5.485000	5.550000