

GS Board Summary
January 09, 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 20-10	PIBD2025D103	8.5Y	12.1250	3016	8.26	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3164	8.66	9/9/2025	4,019.030000	4.3000	4:13:59 PM	4.2759	4.4000	4.2000	4.2500	4.3100	4.2500	4.3000
FXTN 20-11	PIBD2025J116	9Y	12.1250	3205	8.77	10/20/2025										
FXTN 25-01	PIBD2525K015	9Y	18.2500	3245	8.88	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3296	9.02	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3540	9.69	9/20/2026	10.383000	4.2500	2:53:57 PM	4.2980	4.7000	4.2500	4.3000	4.4000	4.2500	4.2500
RTB 15-01	PIID1526J019	10Y	6.2500	3570	9.77	10/20/2026	0.030000	4.6500	11:14:47 AM	4.6500	4.7500	4.3500	4.6500	4.6500	4.6500	4.6500
FXTN 20-13	PIBD2026L139	10Y	8.0000	3618	9.91	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3702	10.14	3/1/2027										
FXTN 20-14	PIBD2027I140	11Y	8.6250	3891	10.65	9/6/2027	350.000000	4.6000	10:05:40 AM	4.6000			4.6000	4.6000	4.6000	4.6000
FXTN 20-15	PIBD2028L151	12Y	9.5000	4346	11.90	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4885	13.37	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4947	13.54	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5129	14.04	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5303	14.52	7/19/2031	661.017529	4.4750	3:51:51 PM	4.4146	4.9000	4.3000	4.3750	4.4800	4.3000	4.4750
FXTN 25-04	PIBD2531J042	15Y	9.3750	5381	14.73	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5501	15.06	2/2/2032						4.5000				
RTB 20-01	PIID2032C014	16Y	5.8750	5529	15.14	3/1/2032					4.9000	4.5000				
FXTN 20-19	PIBD2032I195	16Y	5.7500	5739	15.71	9/27/2032	1,000.000000	4.6150	8:48:10 AM	4.6225			4.6300	4.6300	4.6150	4.6150
FXTN 25-05	PIBD2532K057	16Y	8.5000	5802	15.89	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5914	16.19	3/21/2033						4.8000	4.0000			
FXTN 25-06	PIBD2534K062	18Y	9.2500	6508	17.82	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6837	18.72	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6914	18.93	12/16/2035	256.500000	4.8700	4:08:03 PM	4.9606	5.0000	4.7000	5.0500	5.0500	4.8500	4.8700
FXTN 25-09	PIBD2536I097	20Y	7.6250	7202	19.72	9/29/2036					5.1000	4.5000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7523	20.60	8/16/2037	1.000000	5.0000	11:09:36 AM	5.0000			5.0000	5.0000	5.0000	5.0000
RTB 25-01	PIID2537J015	21Y	6.1250	7592	20.79	10/24/2037	149.130000	4.8850	3:53:56 PM	4.8516	4.9500	4.7500	4.7500	4.9500	4.7000	4.8850
FXTN 25-11	PIBD2540I116	24Y	4.6250	8643	23.66	9/9/2040	28.211000	4.7750	2:59:41 PM	4.7825	5.0000	4.7000	4.7750	4.8000	4.7000	4.7750