



GS Board Summary  
February 13, 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 20-08	PIBD2024H086	7.5Y	12.8750	2729	7.47	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2744	7.51	8/20/2024	1,180.000000	4.2750	3:19:47 PM	4.2902			4.3250	4.3250	4.2300	4.2750
FXTN 20-09	PIBD2024K091	8Y	13.7500	2827	7.74	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2981	8.16	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3129	8.57	9/9/2025	1,958.500000	4.2775	4:06:06 PM	4.2742	4.3000	4.2205	4.2250	4.2800	4.2200	4.2775
FXTN 20-11	PIBD2025J116	9Y	12.1250	3170	8.68	10/20/2025						4.2750				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3210	8.79	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3261	8.93	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3505	9.60	9/20/2026	4.800000	4.1200	11:01:40 AM	4.1739	4.4000	3.8000	4.1750	4.1750	4.1200	4.1200
RTB 15-01	PIID1526J019	10Y	6.2500	3535	9.68	10/20/2026	15.700000	4.6000	10:37:58 AM	4.5859	4.6000	4.2500	4.5000	4.6000	4.5000	4.6000
FXTN 20-13	PIBD2026L139	10Y	8.0000	3583	9.81	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3667	10.04	3/1/2027					4.6000	4.3500				
FXTN 20-14	PIBD2027I140	11Y	8.6250	3856	10.56	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4311	11.80	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4850	13.28	5/27/2030						4.1250				
FXTN 25-02	PIBD2530G029	14Y	12.5000	4912	13.45	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5094	13.95	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5268	14.42	7/19/2031	855.000000	4.4250	3:59:07 PM	4.4123	4.7500	4.2500	4.4000	4.4250	4.4000	4.4250
FXTN 25-04	PIBD2531J042	15Y	9.3750	5346	14.64	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5466	14.97	2/2/2032						4.4500				
RTB 20-01	PIID2032C014	16Y	5.8750	5494	15.04	3/1/2032	1.000000	4.5250	11:21:28 AM	4.5250	4.6750		4.5250	4.5250	4.5250	4.5250
FXTN 20-19	PIBD2032I195	16Y	5.7500	5704	15.62	9/27/2032	0.500000	4.6000	11:11:09 AM	4.6000			4.6000	4.6000	4.6000	4.6000
FXTN 25-05	PIBD2532K057	16Y	8.5000	5767	15.79	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5879	16.10	3/21/2033	11.800000	4.4750	2:31:33 PM	4.2667		4.0000	4.0000	4.4750	4.0000	4.4750
FXTN 25-06	PIBD2534K062	18Y	9.2500	6473	17.72	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6802	18.62	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6879	18.83	12/16/2035	7.009000	4.7000	2:26:51 PM	4.7000			4.7000	4.7000	4.7000	4.7000
FXTN 25-09	PIBD2536I097	20Y	7.6250	7167	19.62	9/29/2036					5.0000	4.6000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7488	20.50	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7557	20.69	10/24/2037	2.203000	4.7999	11:46:34 AM	4.7489	4.8000	4.4250	4.7000	4.7999	4.6750	4.7999
FXTN 25-11	PIBD2540I116	24Y	4.6250	8608	23.57	9/9/2040	501.500000	4.6700	3:29:17 PM	4.6699	4.9000	4.4000	4.6500	4.6700	4.6500	4.6700