

GS Board Summary
February 08, 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	2734	7.49	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2749	7.53	8/20/2024										
FXTN 20-09	PIBD2024K091	8Y	13.7500	2832	7.75	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2986	8.18	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3134	8.58	9/9/2025	9.954.900000	4.2165	4:10:58 PM	4.2195	4.2325	4.2150	4.2275	4.2300	4.2100	4.2165
FXTN 20-11	PIBD2025J116	9Y	12.1250	3175	8.69	10/20/2025						4.3000				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3215	8.80	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3266	8.94	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3510	9.61	9/20/2026	493.166002	4.2500	4:11:05 PM	4.2502	4.3900	4.2000	4.2000	4.2550	4.2000	4.2500
RTB 15-01	PIID1526J019	10Y	6.2500	3540	9.69	10/20/2026										
FXTN 20-13	PIBD2026L139	10Y	8.0000	3588	9.82	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3672	10.05	3/1/2027	74.000000	4.3050	8:49:28 AM	4.3050	4.5500	4.3000	4.3050	4.3050	4.3050	4.3050
FXTN 20-14	PIBD2027I140	11Y	8.6250	3861	10.57	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4316	11.82	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4855	13.29	5/27/2030	95.824000	4.4900	3:36:02 PM	4.4824			4.4800	4.4900	4.4700	4.4900
FXTN 25-02	PIBD2530G029	14Y	12.5000	4917	13.46	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5099	13.96	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5273	14.44	7/19/2031	465.464000	4.3600	3:57:52 PM	4.3592	4.4000	4.3250	4.3750	4.4000	4.3500	4.3600
FXTN 25-04	PIBD2531J042	15Y	9.3750	5351	14.65	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5471	14.98	2/2/2032	9.300000	4.5000	3:27:12 PM	4.5685	4.7000	4.4500	4.5750	4.5750	4.5000	4.5000
RTB 20-01	PIID2032C014	16Y	5.8750	5499	15.06	3/1/2032	2,006.810000	4.5500	12:04:20 PM	4.4391	4.6250		4.6000	4.6000	4.4375	4.5500
FXTN 20-19	PIBD2032I195	16Y	5.7500	5709	15.63	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5772	15.80	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5884	16.11	3/21/2033	1,100.000000	4.4800	3:55:58 PM	4.4800		4.0000	4.4800	4.4800	4.4800	4.4800
FXTN 25-06	PIBD2534K062	18Y	9.2500	6478	17.74	11/5/2034						4.6000				
FXTN 25-07	PIBD2535I071	19Y	8.0000	6807	18.64	9/30/2035	9.600000	4.7250	2:13:04 PM	4.7250			4.7250	4.7250	4.7250	4.7250
FXTN 25-08	PIBD2535L086	19Y	8.1250	6884	18.85	12/16/2035										
FXTN 25-09	PIBD2536I097	20Y	7.6250	7172	19.64	9/29/2036					5.1000	4.6000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7493	20.51	8/16/2037	3.000000	4.7500	2:09:32 PM	4.7500			4.7500	4.7500	4.7500	4.7500
RTB 25-01	PIID2537J015	21Y	6.1250	7562	20.70	10/24/2037	1.871000	4.7000	11:05:13 AM	4.7220	4.7000	4.4000	4.7500	4.7500	4.6750	4.7000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8613	23.58	9/9/2040	9.100000	4.7000	12:36:59 PM	4.7000	4.8000	4.4000	4.7000	4.7000	4.7000	4.7000