

GS Board Summary
March 03, 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
RTB 10-04	PIID1023H046	6.5Y	3.2500	2353	6.44	8/15/2023	11.009000	4.3250	2:47:38 PM	4.3022	4.4500	4.1005	4.3000	4.3250	4.2500	4.3250
FXTN 20-06	PIBD2023J068	7Y	11.3750	2422	6.63	10/23/2023					4.6750					
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2646	7.24	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2709	7.42	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2724	7.46	8/20/2024						4.3000				
FXTN 20-09	PIBD2024K091	8Y	13.7500	2807	7.69	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2961	8.11	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3109	8.51	9/9/2025	3.663.282767	4.4825	4:13:15 PM	4.4852		4.3950	4.4395	4.5000	4.3950	4.4825
FXTN 20-11	PIBD2025J116	9Y	12.1250	3150	8.62	10/20/2025						4.3500				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3190	8.73	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3241	8.87	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3485	9.54	9/20/2026	1.500000	4.4250	11:28:54 AM	4.4250	4.6000	4.2500	4.4250	4.4250	4.4250	4.4250
RTB 15-01	PIID1526J019	10Y	6.2500	3515	9.62	10/20/2026	26.371910	4.4500	10:45:40 AM	4.4566	4.7000	4.3750	4.5000	4.5000	4.4500	4.4500
FXTN 20-13	PIBD2026L139	10Y	8.0000	3563	9.75	12/7/2026	8.000000	4.5000	10:45:00 AM	4.5000			4.5000	4.5000	4.5000	4.5000
RTB 15-02	PIID1527C023	10Y	5.3750	3647	9.98	3/1/2027	4.000000	4.5000	3:34:39 PM	4.5250		4.4000	4.5500	4.5500	4.5000	4.5000
FXTN 20-14	PIBD2027I140	11Y	8.6250	3836	10.50	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4291	11.75	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4830	13.22	5/27/2030					4.8000	4.4500				
FXTN 25-02	PIBD2530G029	14Y	12.5000	4892	13.39	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5074	13.89	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5248	14.37	7/19/2031	50.000000	4.6875	4:05:02 PM		4.7500	4.6000	4.6875	4.6875	4.6875	4.6875
FXTN 25-04	PIBD2531J042	15Y	9.3750	5326	14.58	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5446	14.91	2/2/2032	19.000000	4.7700	10:36:17 AM		4.8500	4.5500	4.7700	4.7700	4.7700	4.7700
RTB 20-01	PIID2032C014	15Y	5.8750	5474	14.99	3/1/2032	405.500000	4.7500	4:06:12 PM	4.7496			4.7150	4.7600	4.7150	4.7500
FXTN 20-19	PIBD2032I195	16Y	5.7500	5684	15.56	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5747	15.73	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5859	16.04	3/21/2033	0.900000	4.7250	10:12:46 AM	4.7250	4.9250	4.5750	4.7250	4.7250	4.7250	4.7250
FXTN 25-06	PIBD2534K062	18Y	9.2500	6453	17.67	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6782	18.57	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6859	18.78	12/16/2035	11.200000	4.7000	2:20:14 PM	4.7000			4.7000	4.7000	4.7000	4.7000
FXTN 25-09	PIBD2536I097	20Y	7.6250	7147	19.57	9/29/2036					5.0000	4.6500				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7468	20.45	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7537	20.64	10/24/2037	0.860000	4.8000	10:13:56 AM	4.8000	4.8975	4.6505	4.8000	4.8000	4.8000	4.8000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8588	23.51	9/9/2040	917.080000	4.6000	2:59:30 PM	4.8441	4.9875	4.6000	4.8350	4.8500	4.6000	4.6000