



GS Board Summary  
April 11, 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 07-58	PIBD0723D588	6.5Y	3.5000	2200	6.02	4/21/2023	474.753000	4.4265	3:47:24 PM	4.4546	4.4800	4.4000	4.4500	4.4650	4.4000	4.4265
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2238	6.13	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2316	6.34	8/15/2023	7.500000	4.6000	3:49:30 PM	4.7065	4.6000	4.4250	4.7500	4.7500	4.6000	4.6000
FXTN 20-06	PIBD2023J068	7Y	11.3750	2385	6.53	10/23/2023					4.8500					
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2609	7.14	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2672	7.32	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2687	7.36	8/20/2024										
FXTN 20-09	PIBD2024K091	8Y	13.7500	2770	7.58	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	2924	8.01	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3072	8.41	9/9/2025	1,514.700000	4.5500	3:42:52 PM	4.5320			4.5350	4.5500	4.5100	4.5500
FXTN 20-11	PIBD2025J116	9Y	12.1250	3113	8.52	10/20/2025										
FXTN 25-01	PIBD2525K015	9Y	18.2500	3153	8.63	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3204	8.77	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3448	9.44	9/20/2026	13.000000	4.6500	11:57:14 AM	4.5999	4.6750	4.1500	4.5800	4.6750	4.5800	4.6500
RTB 15-01	PIID1526J019	10Y	6.2500	3478	9.52	10/20/2026	2.651000	4.4000	2:09:58 PM	4.4000	4.9500	4.4000	4.4000	4.4000	4.4000	4.4000
FXTN 20-13	PIBD2026L139	10Y	8.0000	3526	9.65	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3610	9.88	3/1/2027					5.3750	4.4500				
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3799	10.40	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4254	11.65	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4793	13.12	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4855	13.29	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5037	13.79	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5211	14.27	7/19/2031	300.345000	4.8300	2:23:45 PM	4.8350		4.6500	4.8600	4.8600	4.8300	4.8300
FXTN 25-04	PIBD2531J042	15Y	9.3750	5289	14.48	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5409	14.81	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5437	14.89	3/1/2032	1.000000	5.0000	3:42:28 PM	5.1485		4.9500	5.3000	5.3000	5.0000	5.0000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5647	15.46	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5710	15.63	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5822	15.94	3/21/2033	0.200000	5.1000	11:11:55 AM	5.1000		4.8050	5.1000	5.1000	5.1000	5.1000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6416	17.57	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6745	18.47	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6822	18.68	12/16/2035	0.484000	5.1000	2:32:32 PM	5.1000			5.1000	5.1000	5.1000	5.1000
FXTN 25-09	PIBD2536I097	19Y	7.6250	7110	19.47	9/29/2036										
FXTN 25-10	PIBD2537H103	21Y	5.7500	7431	20.34	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7500	20.53	10/24/2037	255.000000	5.0500	11:18:50 AM	5.0196	5.1500	4.9000	5.0000	5.0500	5.0000	5.0500
FXTN 25-11	PIBD2540I116	24Y	4.6250	8551	23.41	9/9/2040	115.030000	5.1700	3:51:40 PM	5.1691	5.2750	5.0500	5.2500	5.2500	5.0500	5.1700