



GS Board Summary  
May 10, 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 10-58	PIBD1022L585	6Y	4.0000	2035	5.57	12/6/2022						4.4500				
FXTN 20-04	PIBD2023B048	6Y	13.0000	2111	5.78	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2171	5.94	4/21/2023	61.000000	4.4250	2:28:52 PM	4.4308	4.4750	4.4250	4.4470	4.4470	4.4250	4.4250
FXTN 20-05	PIBD2023E054	6.5Y	11.8750	2209	6.05	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2287	6.26	8/15/2023	4.444000	4.6750	3:39:20 PM	4.6507	4.6750	4.5000	4.6200	4.6895	4.6200	4.6750
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2356	6.45	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2536	6.94	4/20/2024					4.7000					
FXTN 20-07	PIBD2024F075	7.5Y	12.3750	2580	7.06	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2643	7.24	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2658	7.28	8/20/2024	67.500000	4.6850	3:21:55 PM	4.6453		4.6250	4.6250	4.6850	4.6250	4.6850
FXTN 20-09	PIBD2024K091	8Y	13.7500	2741	7.50	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2895	7.93	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	3043	8.33	9/9/2025	248.000000	4.6550	3:46:28 PM	4.6593	4.7000	4.6250	4.6575	4.6650	4.6300	4.6550
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3084	8.44	10/20/2025						4.5000				
FXTN 25-01	PIBD2525K015	9Y	18.2500	3124	8.55	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3175	8.69	1/19/2026	1.500000	4.7500	12:07:45 PM	4.7500			4.7500	4.7500	4.7500	4.7500
RTB 10-05	PIID1026I057	9.5Y	3.5000	3419	9.36	9/20/2026	0.100000	4.7000	9:36:22 AM	4.7000	4.7650	4.5150	4.7000	4.7000	4.7000	4.7000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3449	9.44	10/20/2026					5.0000	4.7000				
FXTN 20-13	PIBD2026L139	10Y	8.0000	3497	9.57	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3581	9.80	3/1/2027	1.200000	4.8250	11:53:02 AM	4.8250	4.9000	4.4550	4.8250	4.8250	4.8250	4.8250
FXTN 10-61	PIBD1027E617	10Y	4.7500	3645	9.98	5/4/2027	2.000000	4.7050	11:53:28 AM	4.7050	4.7750	4.7000	4.7050	4.7050	4.7050	4.7050
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3770	10.32	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4225	11.57	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4764	13.04	5/27/2030						4.6000				
FXTN 25-02	PIBD2530G029	14Y	12.5000	4826	13.21	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	5008	13.71	1/26/2031	2.140000	5.1500	11:55:43 AM	5.1500			5.1500	5.1500	5.1500	5.1500
FXTN 20-17	PIBD2031G171	15Y	8.0000	5182	14.19	7/19/2031	112.400000	5.0000	3:28:04 PM	5.0013	5.1000	4.8755	5.0800	5.0800	4.9000	5.0000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5260	14.40	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5380	14.73	2/2/2032						4.7000				
RTB 20-01	PIID2032C014	15Y	5.8750	5408	14.81	3/1/2032	2.500000	5.1250	2:17:20 PM	5.1250		4.9500	5.1250	5.1250	5.1250	5.1250
FXTN 20-19	PIBD2032I195	16Y	5.7500	5618	15.38	9/27/2032	1.400000	5.1500	3:12:41 PM	5.2141			5.2500	5.2500	5.1500	5.1500
FXTN 25-05	PIBD2532K057	16Y	8.5000	5681	15.55	11/29/2032	1.000000	5.1750	3:11:22 PM	5.1750			5.1750	5.1750	5.1750	5.1750
FXTN 20-20	PIBD2033C206	16Y	3.6250	5793	15.86	3/21/2033	3.230000	4.9000	2:36:51 PM	5.1412		4.9000	5.1600	5.1600	4.9000	4.9000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6387	17.49	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6716	18.39	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6793	18.60	12/16/2035	19.200000	5.2450	9:43:41 AM	5.2450			5.2450	5.2450	5.2450	5.2450
FXTN 25-09	PIBD2536I097	19Y	7.6250	7081	19.39	9/29/2036										
FXTN 25-10	PIBD2537H103	21Y	5.7500	7402	20.27	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7471	20.45	10/24/2037	475.455000	5.3000	3:44:04 PM	5.2890	5.3225	5.1000	5.2750	5.3240	5.2000	5.3000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8522	23.33	9/9/2040	58.983792	5.3050	2:11:39 PM	5.2742	5.3750	4.4500	5.2250	5.3050	5.2250	5.3050