



GS Board Summary  
July 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 10-54	PIBD1022G545	5Y	6.3750	1653	4.53	1/19/2022	8.612000	4.200000	2:40:27 PM	4.122000		4.050000	4.100000	4.200000	4.100000	4.200000
FXTN 05-74	PIBD0522A747	5Y	4.0000	1660	4.54	1/26/2022					4.350000					
FXTN 20-02	PIBD2022C021	5Y	15.0000	1707	4.67	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1848	5.06	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1890	5.17	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1924	5.27	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1974	5.40	12/6/2022	0.500000	4.250000	11:53:28 AM	4.250000		4.250000	4.250000	4.250000	4.250000	4.250000
FXTN 20-04	PIBD2023B048	6Y	13.0000	2050	5.61	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2110	5.78	4/21/2023	76.200000	4.480000	3:32:11 PM	4.442200	4.500000	4.250000	4.410000	4.485000	4.410000	4.480000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2148	5.88	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2226	6.09	8/15/2023	16.548000	4.425000	11:11:38 AM	4.514500	4.650000	4.300000	4.650000	4.650000	4.425000	4.425000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2295	6.28	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2475	6.78	4/20/2024					4.675000	4.485000				
FXTN 20-07	PIBD2024F075	7Y	12.3750	2519	6.90	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2582	7.07	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2597	7.11	8/20/2024					4.700000					
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2680	7.34	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2834	7.76	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	2982	8.16	9/9/2025	610.040000	4.625000	3:58:35 PM	4.596000	4.625000	4.530000	4.600000	4.625000	4.590000	4.625000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3023	8.28	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3063	8.39	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3114	8.53	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3358	9.19	9/20/2026	0.020000	4.725000	11:49:43 AM	4.725000	4.725000	4.500000	4.725000	4.725000	4.725000	4.725000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3388	9.28	10/20/2026	0.500000	4.825000	10:11:54 AM	4.825000			4.825000	4.825000	4.825000	4.825000
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3436	9.41	12/7/2026	1.000000	4.900000	3:30:53 PM	4.900000			4.900000	4.900000	4.900000	4.900000
RTB 15-02	PIID1527C023	10Y	5.3750	3520	9.64	3/1/2027	2.000000	4.875000	3:30:23 PM	4.875000			4.875000	4.875000	4.875000	4.875000
FXTN 10-61	PIBD1027E617	10Y	4.7500	3584	9.81	5/4/2027					4.825000					
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3709	10.15	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4164	11.40	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4703	12.88	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4765	13.05	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4947	13.54	1/26/2031						4.900000				
FXTN 20-17	PIBD2031G171	15Y	8.0000	5121	14.02	7/19/2031	168.400000	4.950000	3:36:52 PM	4.938400		4.875000	4.950000	4.950000	4.900000	4.950000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5199	14.23	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5319	14.56	2/2/2032						4.875000				
RTB 20-01	PIID2032C014	15Y	5.8750	5347	14.64	3/1/2032	1.000000	5.045000	10:15:12 AM	5.045000		4.950000	5.045000	5.045000	5.045000	5.045000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5557	15.21	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5620	15.39	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5732	15.69	3/21/2033						4.900000				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6326	17.32	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6655	18.22	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6732	18.43	12/16/2035	5.000000	5.125000	12:02:28 PM	5.125000			5.125000	5.125000	5.125000	5.125000
FXTN 25-09	PIBD2536I097	19Y	7.6250	7020	19.22	9/29/2036	1.000000	5.150000	3:29:36 PM	5.150000			5.150000	5.150000	5.150000	5.150000
FXTN 20-21	PIBD2037E214	20Y	5.2500	7251	19.85	5/18/2037	100.000000	5.150000	3:18:38 PM	5.150000	5.175000	5.025000	5.150000	5.150000	5.150000	5.150000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7341	20.10	8/16/2037	9.500000	5.175000	3:53:34 PM	5.175000		5.125000	5.175000	5.175000	5.175000	5.175000
RTB 25-01	PIID2537J015	21Y	6.1250	7410	20.29	10/24/2037	35.000000	5.100000	8:48:14 AM	5.100000		4.450000	5.100000	5.100000	5.100000	5.100000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8461	23.16	9/9/2040	53.000000	5.245000	4:01:44 PM	5.236100	5.275000	4.450000	5.090000	5.245000	5.090000	5.245000