



GS Board Summary  
July 07, 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	1654	4.53	1/19/2022	13.100000	4.125000	2:32:21 PM	4.125000		4.050000	4.125000	4.125000	4.125000	4.125000
FXTN 05-74	PIBD0522A747	5Y	4.0000	1661	4.55	1/26/2022	4.732000	4.050000	11:18:40 AM	4.017900	4.325000		4.000000	4.050000	4.000000	4.050000
FXTN 20-02	PIBD2022C021	5Y	15.0000	1708	4.68	3/14/2022										
FXTN 10-56	PIBD1022H562	5.5Y	4.8750	1849	5.06	8/2/2022										
FXTN 10-57	PIBD1022I570	5.5Y	4.7500	1891	5.18	9/13/2022										
FXTN 20-03	PIBD2022J033	5.5Y	12.7500	1925	5.27	10/17/2022										
FXTN 10-58	PIBD1022L585	5.5Y	4.0000	1975	5.41	12/6/2022	0.766000	4.450000	2:46:18 PM	4.475000		4.250000	4.500000	4.500000	4.450000	4.450000
FXTN 20-04	PIBD2023B048	6Y	13.0000	2051	5.62	2/20/2023										
FXTN 07-58	PIBD0723D588	6Y	3.5000	2111	5.78	4/21/2023	237.500000	4.410000	4:03:14 PM	4.452500	4.500000	4.225000	4.450000	4.485000	4.410000	4.410000
FXTN 20-05	PIBD2023E054	6Y	11.8750	2149	5.88	5/29/2023										
RTB 10-04	PIID1023H046	6.5Y	3.2500	2227	6.10	8/15/2023	3.026000	4.600000	3:45:45 PM	4.533000	4.645000	4.425000	4.500000	4.600000	4.500000	4.600000
FXTN 20-06	PIBD2023J068	6.5Y	11.3750	2296	6.29	10/23/2023										
FXTN 07-59	PIBD0724D595	7Y	4.5000	2476	6.78	4/20/2024	42.045000	4.500000	10:44:29 AM	4.500000	4.625000	4.490500	4.500000	4.500000	4.500000	4.500000
FXTN 20-07	PIBD2024F075	7Y	12.3750	2520	6.90	6/3/2024										
FXTN 20-08	PIBD2024H086	7.5Y	12.8750	2583	7.07	8/5/2024										
FXTN 10-59	PIBD1024H595	7.5Y	4.1250	2598	7.11	8/20/2024	10.800000	4.700000	2:25:07 PM	4.607400			4.600000	4.700000	4.600000	4.700000
FXTN 20-09	PIBD2024K091	7.5Y	13.7500	2681	7.34	11/11/2024										
FXTN 20-10	PIBD2025D103	8Y	12.1250	2835	7.76	4/14/2025										
FXTN 10-60	PIBD1025I608	8.5Y	3.6250	2983	8.17	9/9/2025	1,626.412516	4.580000	3:53:32 PM	4.571000	4.600000		4.565000	4.585000	4.565000	4.580000
FXTN 20-11	PIBD2025J116	8.5Y	12.1250	3024	8.28	10/20/2025										
FXTN 25-01	PIBD2525K015	8.5Y	18.2500	3064	8.39	11/29/2025										
FXTN 20-12	PIBD2026A122	9Y	10.2500	3115	8.53	1/19/2026										
RTB 10-05	PIID1026I057	9.5Y	3.5000	3359	9.20	9/20/2026	300.260000	4.740000	4:01:52 PM	4.728200		4.500000	4.750000	4.750000	4.550000	4.740000
RTB 15-01	PIID1526J019	9.5Y	6.2500	3389	9.28	10/20/2026										
FXTN 20-13	PIBD2026L139	9.5Y	8.0000	3437	9.41	12/7/2026										
RTB 15-02	PIID1527C023	10Y	5.3750	3521	9.64	3/1/2027	70.000000	4.690000	4:13:23 PM	4.724200			4.750000	4.750000	4.690000	4.690000
FXTN 10-61	PIBD1027E617	10Y	4.7500	3585	9.82	5/4/2027	88.800000	4.700000	3:50:39 PM	4.679600	4.725000		4.650000	4.700000	4.625000	4.700000
FXTN 20-14	PIBD2027I140	10.5Y	8.6250	3710	10.16	9/6/2027										
FXTN 20-15	PIBD2028L151	12Y	9.5000	4165	11.40	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4704	12.88	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	4766	13.05	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4948	13.55	1/26/2031						4.900000				
FXTN 20-17	PIBD2031G171	15Y	8.0000	5122	14.02	7/19/2031	162.800000	4.950000	4:09:52 PM	4.922800		4.875000	4.850000	4.950000	4.850000	4.950000
FXTN 25-04	PIBD2531J042	15Y	9.3750	5200	14.24	10/5/2031										
FXTN 20-18	PIBD2032B183	15Y	5.8750	5320	14.57	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5348	14.64	3/1/2032	5.000000	5.050000	10:31:20 AM	5.050000			5.050000	5.050000	5.050000	5.050000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5558	15.22	9/27/2032										
FXTN 25-05	PIBD2532K057	16Y	8.5000	5621	15.39	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5733	15.70	3/21/2033	1.000000	5.025000	2:59:59 PM	5.025000			5.025000	5.025000	5.025000	5.025000
FXTN 25-06	PIBD2534K062	18Y	9.2500	6327	17.32	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6656	18.22	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6733	18.43	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	7021	19.22	9/29/2036	1.000000	5.150000	11:23:26 AM	5.150000			5.150000	5.150000	5.150000	5.150000
FXTN 20-21	PIBD2037E214	20Y	5.2500	7252	19.85	5/18/2037	102.500000	5.000000	3:46:01 PM	5.117000	5.175000	5.040000	5.120000	5.120000	5.000000	5.000000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7342	20.10	8/16/2037	34.900000	5.225000	3:45:19 PM	5.225000			5.225000	5.225000	5.225000	5.225000
RTB 25-01	PIID2537J015	21Y	6.1250	7411	20.29	10/24/2037	9.800000	5.070000	11:28:23 AM	5.016100			5.000000	5.070000	5.000000	5.070000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8462	23.17	9/9/2040					5.275000					