



GS Board Summary  
January 09, 2018

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 07-59	PIBD0724D595	6.5Y	4.5000	2292	6.28	4/20/2024	0.300000	4.875000	11:58:59 AM	4.875000	4.830000		4.875000	4.875000	4.875000	4.875000
FXTN 20-07	PIBD2024F075	6.5Y	12.3750	2336	6.40	6/3/2024										
FXTN 20-08	PIBD2024H086	7Y	12.8750	2399	6.57	8/5/2024										
FXTN 10-59	PIBD1024H595	7Y	4.1250	2414	6.61	8/20/2024	1.000000	4.950000	3:46:12 PM	4.950000	5.250000		4.950000	4.950000	4.950000	4.950000
FXTN 20-09	PIBD2024K091	7Y	13.7500	2497	6.84	11/11/2024										
FXTN 20-10	PIBD2025D103	7.5Y	12.1250	2651	7.26	4/14/2025										
FXTN 10-60	PIBD1025I608	8Y	3.6250	2799	7.66	9/9/2025	50.000000	4.805000	3:51:56 PM	4.805000	4.830000		4.805000	4.805000	4.805000	4.805000
FXTN 20-11	PIBD2025J116	8Y	12.1250	2840	7.78	10/20/2025										
FXTN 25-01	PIBD2525K015	8Y	18.2500	2880	7.89	11/29/2025										
FXTN 20-12	PIBD2026A122	8.5Y	10.2500	2931	8.02	1/19/2026										
RTB 10-05	PIID1026I057	9Y	3.5000	3175	8.69	9/20/2026	14.700000	5.170000	3:18:37 PM	5.175000		5.025000	5.175000	5.200000	5.170000	5.170000
RTB 15-01	PIID1526J019	9Y	6.2500	3205	8.77	10/20/2026						5.125000				
FXTN 20-13	PIBD2026L139	9Y	8.0000	3253	8.91	12/7/2026										
RTB 15-02	PIID1527C023	9.5Y	5.3750	3337	9.14	3/1/2027						5.200000				
FXTN 10-61	PIBD1027E617	9.5Y	4.7500	3401	9.31	5/4/2027	26.000000	5.026000	11:45:23 AM	5.026000	5.100000		5.026000	5.026000	5.026000	5.026000
FXTN 20-14	PIBD2027I140	10Y	8.6250	3526	9.65	9/6/2027					5.770000					
FXTN 20-15	PIBD2028L151	11Y	9.5000	3981	10.90	12/4/2028										
FXTN 20-16	PIBD2030E166	13Y	8.7500	4520	12.38	5/27/2030										
FXTN 25-02	PIBD2530G029	13Y	12.5000	4582	12.54	7/28/2030										
FXTN 25-03	PIBD2531A032	14Y	11.2500	4764	13.04	1/26/2031						5.300000				
FXTN 20-17	PIBD2031G171	14Y	8.0000	4938	13.52	7/19/2031	351.300000	5.350000	4:00:49 PM	5.355500	5.625000	5.125000	5.415000	5.440000	5.347500	5.350000
FXTN 25-04	PIBD2531J042	14Y	9.3750	5016	13.73	10/5/2031	5.000000	5.600000	10:35:34 AM	5.600000			5.600000	5.600000	5.600000	5.600000
FXTN 20-18	PIBD2032B183	15Y	5.8750	5136	14.06	2/2/2032										
RTB 20-01	PIID2032C014	15Y	5.8750	5164	14.14	3/1/2032					5.750000					
FXTN 20-19	PIBD2032I195	15Y	5.7500	5374	14.71	9/27/2032										
FXTN 25-05	PIBD2532K057	15Y	8.5000	5437	14.89	11/29/2032										
FXTN 20-20	PIBD2033C206	16Y	3.6250	5549	15.19	3/21/2033	3.500000	5.600000	3:08:54 PM	5.600000		5.300000	5.600000	5.600000	5.600000	5.600000
FXTN 25-06	PIBD2534K062	17Y	9.2500	6143	16.82	11/5/2034										
FXTN 25-07	PIBD2535I071	18Y	8.0000	6472	17.72	9/30/2035										
FXTN 25-08	PIBD2535L086	18Y	8.1250	6549	17.93	12/16/2035										
FXTN 25-09	PIBD2536I097	19Y	7.6250	6837	18.72	9/29/2036										
FXTN 20-21	PIBD2037E214	19Y	5.2500	7068	19.35	5/18/2037						5.200000				
FXTN 25-10	PIBD2537H103	20Y	5.7500	7158	19.60	8/16/2037					5.880000					
RTB 25-01	PIID2537J015	20Y	6.1250	7227	19.79	10/24/2037	0.500000	5.745000	10:38:23 AM	5.745000	5.800000		5.745000	5.745000	5.745000	5.745000
FXTN 25-11	PIBD2540I116	23Y	4.6250	8278	22.66	9/9/2040	128.000000	5.800000	11:37:57 AM	5.681900	5.899000	5.650000	5.795000	5.800000	5.650000	5.800000