



GS Board Summary  
November 10, 2015

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 20-05	PIBD2023E054	8Y	11.8750	2756	7.55	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2834	7.76	8/15/2023	24.330000	4.3000	3:45:38 PM	4.0963	4.1250	3.8661	4.0500	4.3000	3.8650	4.3000
FXTN 20-06	PIBD2023J068	8Y	11.3750	2903	7.95	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3127	8.56	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3190	8.73	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3205	8.77	8/20/2024					4.5000	3.8001				
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3288	9.00	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3442	9.42	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3590	9.83	9/9/2025	285.000000	3.9000	11:30:03 AM	3.8679	4.1250	3.7500	3.9000	3.9000	3.7500	3.9000
FXTN 20-11	PIBD2025J116	10Y	12.1250	3631	9.94	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3671	10.05	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3722	10.19	1/19/2026	50.000000	4.1750	10:08:51 AM	4.1750			4.1750	4.1750	4.1750	4.1750
RTB 15-01	PIID1526J019	11Y	6.2500	3996	10.94	10/20/2026										
FXTN 20-13	PIBD2026L139	12Y	8.0000	4044	11.07	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4128	11.30	3/1/2027	0.200000	4.0200	3:24:12 PM	4.0200			4.0200	4.0200	4.0200	4.0200
FXTN 20-14	PIBD2027I140	12Y	8.6250	4317	11.82	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4772	13.07	12/4/2028						4.2000				
FXTN 20-16	PIBD2030E166	15Y	8.7500	5311	14.54	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5373	14.71	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5555	15.21	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5729	15.69	7/19/2031	3,417.250000	4.4750	4:13:21 PM	4.4291	4.5500	4.4300	4.4000	4.5500	4.3850	4.4750
FXTN 25-04	PIBD2531J042	16Y	9.3750	5807	15.90	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5927	16.23	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	5955	16.30	3/1/2032					6.1250					
FXTN 20-19	PIBD2032I195	17Y	5.7500	6165	16.88	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6228	17.05	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6340	17.36	3/21/2033	12.000000	4.3500	3:05:41 PM	4.3500		4.2000	4.3500	4.3500	4.3500	4.3500
FXTN 25-06	PIBD2534K062	19Y	9.2500	6934	18.98	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7263	19.89	9/30/2035					5.0000					
FXTN 25-08	PIBD2535L086	21Y	8.1250	7340	20.10	12/16/2035	50.000000	5.0000	9:24:54 AM	5.0000	6.4500		5.0000	5.0000	5.0000	5.0000
FXTN 25-09	PIBD2536I097	21Y	7.6250	7628	20.88	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7949	21.76	8/16/2037	0.700000	5.0000	3:15:30 PM	5.0000			5.0000	5.0000	5.0000	5.0000
RTB 25-01	PIID2537J015	22Y	6.1250	8018	21.95	10/24/2037	1.500000	4.9250	10:38:09 AM	4.8490	6.1169		4.7000	4.9250	4.7000	4.9250
FXTN 25-11	PIBD2540I116	25Y	4.6250	9069	24.83	9/9/2040	514.499000	4.9150	4:14:55 PM	4.8583	5.0000	4.7500	4.8450	4.9150	4.7500	4.9100