



GS Board Summary  
April 29, 2016

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 20-07	PIBD2024F075	8.5Y	12.3750	2954	8.09	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3017	8.26	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3032	8.30	8/20/2024	0.400000	3.7900	11:24:19 AM	3.7900			3.7900	3.7900	3.7900	3.7900
FXTN 20-09	PIBD2024K091	9Y	13.7500	3115	8.53	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3269	8.95	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3417	9.36	9/9/2025	1,372.000000	3.6900	4:08:47 PM	3.6606	3.7000	3.6500	3.6525	3.6900	3.6500	3.6900
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3458	9.47	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3498	9.58	11/29/2025					4.3750					
FXTN 20-12	PIBD2026A122	10Y	10.2500	3549	9.72	1/19/2026										
RTB 15-01	PIID1526J019	10.5Y	6.2500	3823	10.47	10/20/2026	41.800000	4.2500	2:08:54 PM	4.2500			4.2500	4.2500	4.2500	4.2500
FXTN 20-13	PIBD2026L139	11Y	8.0000	3871	10.60	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3955	10.83	3/1/2027	0.100000	4.0000	2:47:25 PM	4.0000			4.0000	4.0000	4.0000	4.0000
FXTN 20-14	PIBD2027I140	12Y	8.6250	4144	11.35	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4599	12.59	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5138	14.07	5/27/2030	0.070000	4.1500	2:41:58 PM	4.1500			4.1500	4.1500	4.1500	4.1500
FXTN 25-02	PIBD2530G029	15Y	12.5000	5200	14.24	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5382	14.74	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5556	15.21	7/19/2031	210.757000	3.9400	4:03:49 PM	3.9343	3.9750	3.9275	3.9275	3.9500	3.9275	3.9400
FXTN 25-04	PIBD2531J042	16Y	9.3750	5634	15.43	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5754	15.75	2/2/2032										
RTB 20-01	PIID2032C014	16Y	5.8750	5782	15.83	3/1/2032	63.007000	4.3750	2:59:12 PM	4.3799	5.1000	4.2500	4.3800	4.3800	4.3750	4.3750
FXTN 20-19	PIBD2032I195	17Y	5.7500	5992	16.41	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6055	16.58	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6167	16.88	3/21/2033	159.804000	4.3000	4:04:43 PM	4.2684	5.2000	3.9000	4.2500	4.3000	4.2500	4.3000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6761	18.51	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	7090	19.41	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7167	19.62	12/16/2035	19.500000	4.5300	11:40:55 AM	4.4310	4.9750		4.3900	4.5300	4.3500	4.5300
FXTN 25-09	PIBD2536I097	21Y	7.6250	7455	20.41	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7776	21.29	8/16/2037	1.000000	4.7250	11:08:16 AM	4.7250			4.7250	4.7250	4.7250	4.7250
RTB 25-01	PIID2537J015	22Y	6.1250	7845	21.48	10/24/2037	15.911746	4.6250	3:42:26 PM	4.6529	4.6500	4.5500	4.8500	4.8500	4.6250	4.6250
FXTN 25-11	PIBD2540I116	24Y	4.6250	8896	24.36	9/9/2040	187.360000	4.6750	4:03:41 PM	4.6448	4.9000	4.2000	4.7000	4.7000	4.6000	4.6750