

GS Board Summary
May 31, 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 20-08	PIBD2024H086	8.5Y	12.8750	2987	8.18	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3002	8.22	8/20/2024										
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	3085	8.45	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3239	8.87	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3387	9.27	9/9/2025	797.696357	3.6400	4:06:12 PM	3.6219		3.6000	3.5900	3.6500	3.5900	3.6400
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3428	9.39	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3468	9.49	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3519	9.63	1/19/2026					4.2500					
RTB 15-01	PIID1526J019	10.5Y	6.2500	3793	10.38	10/20/2026						3.8750				
FXTN 20-13	PIBD2026L139	11Y	8.0000	3841	10.52	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3925	10.75	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4114	11.26	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4569	12.51	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	5108	13.98	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5170	14.15	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5352	14.65	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5526	15.13	7/19/2031	119.200000	3.9275	4:12:30 PM	3.9238	3.9500	3.8700	3.9000	3.9275	3.9000	3.9275
FXTN 25-04	PIBD2531J042	16Y	9.3750	5604	15.34	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5724	15.67	2/2/2032						4.3750				
RTB 20-01	PIID2032C014	16Y	5.8750	5752	15.75	3/1/2032	39.966000	4.4000	2:07:10 PM	4.2667		4.2500	4.2650	4.4000	4.2650	4.4000
FXTN 20-19	PIBD2032I195	17Y	5.7500	5962	16.32	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6025	16.50	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6137	16.80	3/21/2033	52.900000	4.5000	3:40:47 PM	4.2353		3.9000	4.2600	4.5000	4.2250	4.5000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6731	18.43	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	7060	19.33	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7137	19.54	12/16/2035	10.000000	4.4250	3:08:41 PM	4.4250	4.8750		4.4250	4.4250	4.4250	4.4250
FXTN 25-09	PIBD2536I097	21Y	7.6250	7425	20.33	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7746	21.21	8/16/2037	2.000000	4.7000	2:37:52 PM	4.7000			4.7000	4.7000	4.7000	4.7000
RTB 25-01	PIID2537J015	22Y	6.1250	7815	21.40	10/24/2037	10.250000	4.5000	3:11:05 PM	4.5203		4.4000	4.6200	4.6200	4.5000	4.5000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8866	24.27	9/9/2040	321.000000	4.5750	3:59:24 PM	4.5780	4.9000	4.5000	4.5850	4.6000	4.5500	4.5750