

GS Board Summary
September 13, 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 20-10	PIBD2025D103	9Y	12.1250	3134	8.58	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3282	8.99	9/9/2025	1,501.498869	3.4750	4:07:57 PM	3.4459	3.5000	3.4250	3.4200	3.4750	3.4200	3.4750
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3323	9.10	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3363	9.21	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3414	9.35	1/19/2026										
RTB 15-01	PIID1526J019	10.5Y	6.2500	3688	10.10	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3736	10.23	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3820	10.46	3/1/2027	540.000000	3.3800	4:00:09 PM	3.3950		3.4000	3.4100	3.4100	3.3800	3.3800
FXTN 20-14	PIBD2027I140	11Y	8.6250	4009	10.98	9/6/2027						3.5500				
FXTN 20-15	PIBD2028L151	13Y	9.5000	4464	12.22	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	5003	13.70	5/27/2030	58.800000	3.4000	3:33:00 PM	3.4374		3.0000	3.4750	3.4750	3.4000	3.4000
FXTN 25-02	PIBD2530G029	14Y	12.5000	5065	13.87	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5247	14.37	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5421	14.84	7/19/2031	824.780000	3.6375	3:08:38 PM	3.6279	4.0000	3.2000	3.6250	3.6375	3.6180	3.6375
FXTN 25-04	PIBD2531J042	16Y	9.3750	5499	15.06	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5619	15.38	2/2/2032						3.6000				
RTB 20-01	PIID2032C014	16Y	5.8750	5647	15.46	3/1/2032	12.000000	4.0000	10:32:05 AM	4.0000	3.9000	3.7200	4.0000	4.0000	4.0000	4.0000
FXTN 20-19	PIBD2032I195	17Y	5.7500	5857	16.04	9/27/2032	2.000000	3.8500	2:33:18 PM	3.8500			3.8500	3.8500	3.8500	3.8500
FXTN 25-05	PIBD2532K057	17Y	8.5000	5920	16.21	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6032	16.51	3/21/2033	35.636000	3.7000	3:23:25 PM	3.7083	4.1000	3.6155	3.7000	3.8500	3.7000	3.7000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6626	18.14	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6955	19.04	9/30/2035						3.9500				
FXTN 25-08	PIBD2535L086	19Y	8.1250	7032	19.25	12/16/2035										
FXTN 25-09	PIBD2536I097	21Y	7.6250	7320	20.04	9/29/2036	8.000000	4.0000	2:53:32 PM	4.0000		4.0000	4.0000	4.0000	4.0000	4.0000
FXTN 25-10	PIBD2537H103	21Y	5.7500	7641	20.92	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7710	21.11	10/24/2037	15.719475	4.1250	3:11:53 PM	4.1188	4.1750	4.0000	4.0525	4.1750	4.0500	4.1250
FXTN 25-11	PIBD2540I116	24Y	4.6250	8761	23.99	9/9/2040	119.011000	4.1000	4:00:32 PM	4.1009	4.3000	3.9000	4.0525	4.2000	4.0500	4.1000