



GS Board Summary  
September 27, 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 10-09	PIBD1024H595	8Y	4.1250	2883	7.89	8/20/2024	42.377796	3.5500	12:03:28 PM	3.5553			3.5250	3.5750	3.5250	3.5500
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	2966	8.12	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3120	8.54	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3268	8.95	9/9/2025	1,108.600000	3.6200	3:44:23 PM	3.6237	3.7000	3.5000	3.6200	3.6300	3.6200	3.6200
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3309	9.06	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3349	9.17	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3400	9.31	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3644	9.98	9/20/2026	955.990000	3.6350	4:09:25 PM	3.6188	3.7500	3.6000	3.6200	3.6350	3.5750	3.6350
RTB 15-01	PIID1526J019	10.5Y	6.2500	3674	10.06	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3722	10.19	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3806	10.42	3/1/2027										
FXTN 20-14	PIBD2027H140	11Y	8.6250	3995	10.94	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4450	12.18	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4989	13.66	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	5051	13.83	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5233	14.33	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5407	14.80	7/19/2031	542.600000	3.7700	4:08:44 PM	3.7591	3.9500	3.7500	3.8000	3.8000	3.7500	3.7700
FXTN 25-04	PIBD2531J042	16Y	9.3750	5485	15.02	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5605	15.35	2/2/2032					4.1500	3.7500				
RTB 20-01	PIID2032C014	16Y	5.8750	5633	15.42	3/1/2032	46.100000	3.9000	2:52:42 PM	4.0332	4.1950	3.8250	3.9000	4.1950	3.9000	3.9000
FXTN 20-19	PIBD2032I195	16Y	5.7500	5843	16.00	9/27/2032					4.3000	3.8000				
FXTN 25-05	PIBD2532K057	17Y	8.5000	5906	16.17	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6018	16.48	3/21/2033	4.500000	3.9000	2:18:48 PM	3.9000		3.7500	3.9000	3.9000	3.9000	3.9000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6612	18.10	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6941	19.00	9/30/2035						4.0000				
FXTN 25-08	PIBD2535L086	19Y	8.1250	7018	19.21	12/16/2035	115.000000	4.1250	11:58:06 AM	4.1673		3.9000	4.2000	4.2000	4.1250	4.1250
FXTN 25-09	PIBD2536I097	21Y	7.6250	7306	20.00	9/29/2036						4.0500				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7627	20.88	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7696	21.07	10/24/2037	34.198936	4.2250	2:24:38 PM	4.2346	4.2500	3.9000	4.2000	4.2500	4.2000	4.2250
FXTN 25-11	PIBD2540I116	24Y	4.6250	8747	23.95	9/9/2040	599.900000	4.1950	4:08:06 PM	4.1965	4.3500	4.0000	4.2750	4.2750	4.1855	4.1950