



GS Board Summary  
October 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	2853	7.81	8/20/2024	401.000000	4.0000	12:50:22 PM	4.0000	4.2000	3.9500	4.0000	4.0000	4.0000	4.0000
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	2936	8.04	11/11/2024										
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3090	8.46	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3238	8.87	9/9/2025	296.445083	3.9900	3:21:32 PM	3.9596		3.8250	3.9300	3.9900	3.8500	3.9900
FXTN 20-11	PIBD2025J116	9Y	12.1250	3279	8.98	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3319	9.09	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3370	9.23	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3614	9.89	9/20/2026	24.000000	3.7750	3:52:07 PM	3.7669	4.0000	3.7500	3.7500	3.7850	3.7500	3.7750
RTB 15-01	PIID1526J019	10Y	6.2500	3644	9.98	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3692	10.11	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3776	10.34	3/1/2027										
FXTN 20-14	PIBD2027I140	11Y	8.6250	3965	10.86	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4420	12.10	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4959	13.58	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	5021	13.75	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5203	14.25	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5377	14.72	7/19/2031	3.000000	4.1050	3:34:00 PM	4.1283	4.2500	4.0000	4.1400	4.1400	4.1050	4.1050
FXTN 25-04	PIBD2531J042	15Y	9.3750	5455	14.93	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5575	15.26	2/2/2032	0.500000	4.5000	11:09:56 AM	4.5000	4.5000	4.0000	4.5000	4.5000	4.5000	4.5000
RTB 20-01	PIID2032C014	16Y	5.8750	5603	15.34	3/1/2032	100.000000	4.3750	2:16:42 PM	4.3750	4.5000	4.2500	4.3750	4.3750	4.3750	4.3750
FXTN 20-19	PIBD2032I195	16Y	5.7500	5813	15.92	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5876	16.09	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5988	16.39	3/21/2033	95.234000	4.2500	2:51:20 PM	4.2313	4.5000	4.0000	4.2500	4.2500	4.2000	4.2500
FXTN 25-06	PIBD2534K062	19Y	9.2500	6582	18.02	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6911	18.92	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6988	19.13	12/16/2035					4.7250	4.3000				
FXTN 25-09	PIBD2536I097	20Y	7.6250	7276	19.92	9/29/2036					4.6250	4.3000				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7597	20.80	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7666	20.99	10/24/2037	21.300000	4.5110	11:53:55 AM	4.5040	4.5000	4.3050	4.5000	4.5110	4.2800	4.5110
FXTN 25-11	PIBD2540I116	24Y	4.6250	8717	23.87	9/9/2040	174.500000	4.6000	3:45:55 PM	4.4868	4.6250	4.3000	4.3000	4.6000	4.3000	4.6000