



GS Board Summary  
November 09, 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	8.5Y	12.1250	3077	8.42	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3225	8.83	9/9/2025	380.560000	4.0900	3:34:16 PM	4.1005		4.0000	4.1250	4.1900	4.0000	4.0900
FXTN 20-11	PIBD2025J116	9Y	12.1250	3266	8.94	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3306	9.05	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3357	9.19	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3601	9.86	9/20/2026	13.200000	3.8000	3:43:47 PM	3.8083	4.2500	3.8000	3.8000	4.1000	3.8000	3.8000
RTB 15-01	PIID1526J019	10Y	6.2500	3631	9.94	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3679	10.07	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3763	10.30	3/1/2027										
FXTN 20-14	PIBD2027I140	11Y	8.6250	3952	10.82	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4407	12.07	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4946	13.54	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	5008	13.71	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5190	14.21	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5364	14.69	7/19/2031	290.000000	4.2750	4:02:22 PM	4.2877		3.6000	4.3150	4.3300	4.2500	4.2750
FXTN 25-04	PIBD2531J042	15Y	9.3750	5442	14.90	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5562	15.23	2/2/2032										
RTB 20-01	PIID2032C014	16Y	5.8750	5590	15.30	3/1/2032						4.3750				
FXTN 20-19	PIBD2032I195	16Y	5.7500	5800	15.88	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5863	16.05	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5975	16.36	3/21/2033						3.5500				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6569	17.98	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6898	18.89	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6975	19.10	12/16/2035										
FXTN 25-09	PIBD2536I097	20Y	7.6250	7263	19.89	9/29/2036					4.6250					
FXTN 25-10	PIBD2537H103	21Y	5.7500	7584	20.76	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7653	20.95	10/24/2037	1.960000	4.5000	3:09:15 PM	4.4017	4.7500	4.3000	4.3050	4.5000	4.3050	4.5000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8704	23.83	9/9/2040	28.820000	4.7450	9:03:00 AM	4.7450	4.7400	4.3000	4.7450	4.7450	4.7450	4.7450